

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

RiverSource Life Insurance Company

NAIC Group Code 0004 (Current) 0004 (Prior) NAIC Company Code 65005 Employer's ID Number 41-0823832

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

Country of Domicile United States of America

Incorporated/Organized 08/07/1957 Commenced Business 10/31/1957

Statutory Home Office 227 Ameriprise Financial Center (Street and Number), Minneapolis , MN, US 55474 (City or Town, State, Country and Zip Code)

Main Administrative Office 227 Ameriprise Financial Center (Street and Number)

Minneapolis , MN, US 55474 (City or Town, State, Country and Zip Code), 612-671-3131 (Area Code) (Telephone Number)

Mail Address 227 Ameriprise Financial Center (Street and Number or P.O. Box), Minneapolis , MN, US 55474 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 227 Ameriprise Financial Center (Street and Number)

Minneapolis , MN, US 55474 (City or Town, State, Country and Zip Code), 612-671-3969 (Area Code) (Telephone Number)

Internet Website Address ameriprise.com

Statutory Statement Contact Jill L. Rickheim (Name), 612-671-3969 (Area Code) (Telephone Number)

jill.l.rickheim@ampf.com (E-mail Address), 612-671-2154 (FAX Number)

OFFICERS

Chairman and President	John Robert Woerner	Secretary	Thomas Richard Moore
Appointed Actuary	Stephen Paul Blaske	VP & Controller	David Kent Stewart

OTHER

Lynn Murphy Abbott VP - National Sales Manager & Fund Mgmt	Gumer Cruz Alvero EVP - Annuities	Richard Norman Bush SVP - Corporate Tax
Steve Michael Gathje SVP & Chief Actuary	Mark Gorham VP - Insurance Product Development	James Louis Hamalainen SVP - Investments & Treasurer
Brian Joseph McGrane EVP & CFO	Kirk Michael Moore VP - Investments	Thomas William Murphy VP - Investments
Bridget Mary Sperl EVP - Client Services	Jon Scott Stenberg EVP - Life & Disability Insurance	

DIRECTORS OR TRUSTEES

Gumer Cruz Alvero	Steve Michael Gathje	Brian Joseph McGrane
Bridget Mary Sperl	Jon Scott Stenberg	William Frederick Truscott
John Robert Woerner		

State of Minnesota
County of Hennepin SS:

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

John Robert Woerner	Thomas Richard Moore	David Kent Stewart
Chairman and President	Secretary	VP & Controller

Subscribed and sworn to before me this 8th day of May, 2013

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.....

Renee A. Bobick
Notary Public - Minnesota
January 31, 2015

RENEE A. BOBICK
Notary Public
Minnesota
My Commission Expires Jan. 31, 2015

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	21,199,464,675	1,107,336	21,198,357,339	21,503,105,750
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	631,634,361		631,634,361	587,963,914
3.	Mortgage loans on real estate:				
	3.1 First liens	2,982,405,679		2,982,405,679	2,998,519,043
	3.2 Other than first liens	244,843,628		244,843,628	254,441,880
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	106,389,242		106,389,242	107,184,951
	4.2 Properties held for the production of income (less $ encumbrances)	6,838,181		6,838,181	6,842,808
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (32,643,753)), cash equivalents ($ 72,498,855) and short-term investments ($ 80,953)	39,936,056		39,936,056	263,052,480
6.	Contract loans (including $ premium notes)	713,058,111	91,041	712,967,070	712,353,844
7.	Derivatives	3,092,800,421		3,092,800,421	3,354,716,662
8.	Other invested assets	26,574,579	25,843,921	730,658	761,893
9.	Receivables for securities	3,235,528		3,235,528	35,668,142
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	29,047,180,461	27,042,298	29,020,138,163	29,824,611,367
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	254,419,039		254,419,039	268,221,497
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	5,313,050	1,168,914	4,144,136	4,202,257
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)				
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	16,786,846		16,786,846	15,942,790
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				39,964,484
18.2	Net deferred tax asset	571,837,716	18,108,012	553,729,704	497,735,625
19.	Guaranty funds receivable or on deposit	18,242,366		18,242,366	18,397,878
20.	Electronic data processing equipment and software	45,037,067	45,037,067		
21.	Furniture and equipment, including health care delivery assets ($)	41,216	41,216		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	51,035,641		51,035,641	55,522,509
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	154,760,311	342,612	154,417,699	155,416,046
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	30,164,653,713	91,740,119	30,072,913,594	30,880,014,453
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	68,735,409,711		68,735,409,711	65,789,067,335
28.	Total (Lines 26 and 27)	98,900,063,424	91,740,119	98,808,323,305	96,669,081,788
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Bank-owned life insurance	99,262,882		99,262,882	98,728,979
2502.	Miscellaneous assets	10,773,555	342,612	10,430,943	11,020,818
2503.	Reinsurance premium asset	44,723,874		44,723,874	45,666,249
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	154,760,311	342,612	154,417,699	155,416,046

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 23,028,085,559 less $ included in Line 6.3 (including $ Modco Reserve)	23,028,085,559	23,432,724,114
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	2,243,458,558	2,224,465,938
3.	Liability for deposit-type contracts (including $ Modco Reserve)	109,360,042	108,861,752
4.	Contract claims:		
	4.1 Life	56,285,467	56,651,981
	4.2 Accident and health	8,482,901	8,039,348
5.	Policyholders' dividends $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)		
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 3,212,418 accident and health premiums	4,466,175	5,751,318
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	1,776,600	2,242,500
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 6,011,251 ceded	6,011,251	9,698,483
	9.4 Interest Maintenance Reserve	101,683,228	107,923,986
10.	Commissions to agents due or accrued-life and annuity contracts $ 3,374 , accident and health $ 126 and deposit-type contract funds $	3,400	(2,687)
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	6,287,167	9,055,234
13.	Transfers to Separate Accounts due or accrued (net) (including $ (2,651,959,304) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,711,634,285)	(2,698,652,098)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	23,698,415	22,582,180
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	21,852,911	
15.2	Net deferred tax liability		
16.	Unearned investment income	4,360,673	4,327,969
17.	Amounts withheld or retained by company as agent or trustee	1,921,344	3,002,354
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	43,837,293	31,505,501
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 649,567,501 and interest thereon $ 364,982	649,932,483	650,805,873
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	112,034,239	140,893,360
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	26,330,448	26,096,922
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	3,296,218,360	3,257,431,366
	24.09 Payable for securities	29,506,675	155,351,516
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	139,883,406	243,393,436
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	27,203,842,310	27,802,150,347
27.	From Separate Accounts Statement	68,700,106,750	65,754,310,321
28.	Total liabilities (Lines 26 and 27)	95,903,949,060	93,556,460,668
29.	Common capital stock	3,000,000	3,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	2,688,619,905	2,688,486,203
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	212,754,340	421,134,917
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 35,302,961 in Separate Accounts Statement)	2,901,374,245	3,109,621,120
38.	Totals of Lines 29, 30 and 37	2,904,374,245	3,112,621,120
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	98,808,323,305	96,669,081,788
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	139,663,903	243,178,742
2502.	Miscellaneous	219,503	214,694
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	139,883,406	243,393,436
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,461,540,230	1,909,658,721	6,323,568,416
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	357,552,437	381,398,963	1,547,219,578
4.	Amortization of Interest Maintenance Reserve (IMR)	6,641,316	8,077,309	33,891,204
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	545,174	1,506,095	7,610,016
6.	Commissions and expense allowances on reinsurance ceded	10,880,920	10,570,392	44,700,127
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	294,903,384	274,159,855	1,143,973,931
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	115,199,840	102,540,108	429,512,867
9.	Totals (Lines 1 to 8.3)	2,247,263,301	2,687,911,443	9,530,476,139
10.	Death benefits	72,721,042	67,989,602	269,349,622
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	311,266,297	324,768,316	1,256,772,921
13.	Disability benefits and benefits under accident and health contracts	37,730,318	35,643,436	144,691,417
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,375,515,551	1,464,350,549	5,446,124,896
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	835,902	(652,438)	(866,254)
18.	Payments on supplementary contracts with life contingencies	2,318	2,318	9,272
19.	Increase in aggregate reserves for life and accident and health contracts	(378,845,934)	(1,079,360,982)	(1,164,608,319)
20.	Totals (Lines 10 to 19)	1,419,225,494	812,740,801	5,951,473,555
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	110,297,226	117,321,282	442,991,033
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses	120,707,277	138,311,982	485,091,282
24.	Insurance taxes, licenses and fees, excluding federal income taxes	8,302,111	8,049,261	56,371,918
25.	Increase in loading on deferred and uncollected premiums	(175,804)	119,598	157,623
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(76,442,204)	139,782,720	88,172,696
27.	Aggregate write-ins for deductions	840,685	1,380,680	3,566,319
28.	Totals (Lines 20 to 27)	1,582,754,785	1,217,706,324	7,027,824,426
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	664,508,516	1,470,205,119	2,502,651,713
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	664,508,516	1,470,205,119	2,502,651,713
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	139,867,797	171,867,574	313,228,081
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	524,640,719	1,298,337,545	2,189,423,632
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (82,064,800) (excluding taxes of $ 215,685 transferred to the IMR)	(152,406,057)	(28,508,519)	(213,487,094)
35.	Net income (Line 33 plus Line 34)	372,234,662	1,269,829,026	1,975,936,538
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,112,621,120	2,681,337,717	2,681,337,717
37.	Net income (Line 35)	372,234,662	1,269,829,026	1,975,936,538
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (124,102,957)	(215,603,960)	(510,667,075)	(544,909,527)
39.	Change in net unrealized foreign exchange capital gain (loss)	(6,265,687)	(1,726,345)	(1,213,386)
40.	Change in net deferred income tax	(72,845,654)	(301,682,166)	(421,468,741)
41.	Change in nonadmitted assets	3,440,941	23,721,365	43,377,985
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	28,859,121	238,915,568	216,804,530
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(773)	(2,750)	(31,120)
47.	Other changes in surplus in Separate Accounts Statement	773	2,750	31,120
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	133,702	250,100	724,043
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders	(325,000,000)	(225,000,000)	(865,000,000)
53.	Aggregate write-ins for gains and losses in surplus	6,800,000		27,031,962
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(208,246,875)	493,640,473	431,283,403
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,904,374,245	3,174,978,190	3,112,621,120
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	115,199,840	102,540,108	429,512,867
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	115,199,840	102,540,108	429,512,867
2701.	Purchase payment credits	585,585	1,053,740	2,927,179
2702.	Experience rating refunds	255,100	326,940	639,140
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	840,685	1,380,680	3,566,319
5301.	Prior period adjustment	6,800,000		27,031,962
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	6,800,000		27,031,962

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,460,709,038	1,910,953,094	6,324,151,926
2.	Net investment income	361,001,326	389,425,687	1,530,912,832
3.	Miscellaneous income	426,016,186	390,099,725	1,617,468,794
4.	Total (Lines 1 to 3)	2,247,726,550	2,690,478,506	9,472,533,552
5.	Benefit and loss related payments	1,802,525,678	1,883,231,371	7,102,658,249
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(63,460,017)	194,363,621	(7,785,690)
7.	Commissions, expenses paid and aggregate write-ins for deductions	241,402,260	260,848,216	990,422,346
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(3,925,419)	80,845,767	222,329,309
10.	Total (Lines 5 through 9)	1,976,542,502	2,419,288,975	8,307,624,214
11.	Net cash from operations (Line 4 minus Line 10)	271,184,048	271,189,531	1,164,909,338
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	982,938,954	802,846,857	3,292,226,659
	12.2 Stocks	214	279,071	10,694,013
	12.3 Mortgage loans	174,058,407	39,657,235	288,931,044
	12.4 Real estate			
	12.5 Other invested assets	41,560	40,398,037	209,596
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(416)	(982)
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,157,039,135	883,180,784	3,592,060,330
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	671,236,381	870,624,935	1,938,718,025
	13.2 Stocks	28,362,569	53,075,620	53,338,096
	13.3 Mortgage loans	142,781,048	57,283,088	1,208,800,897
	13.4 Real estate			
	13.5 Other invested assets		38,960,899	
	13.6 Miscellaneous applications	496,479,856	472,113,637	916,462,476
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,338,859,854	1,492,058,179	4,117,319,494
14.	Net increase (or decrease) in contract loans and premium notes	613,197	(988,613)	10,527,691
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(182,433,916)	(607,888,782)	(535,786,855)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	(402,146)	3,947	(153,889,469)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	498,289	709,870	6,995,405
	16.5 Dividends to stockholders	325,000,000	225,000,000	865,000,000
	16.6 Other cash provided (applied)	13,037,299	(5,592)	(5,094,252)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(311,866,558)	(224,291,775)	(1,016,988,315)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(223,116,426)	(560,991,027)	(387,865,833)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	263,052,481	650,918,314	650,918,314
	19.2 End of period (Line 18 plus Line 19.1)	39,936,056	89,927,287	263,052,481

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

20.0001. Capital contributions to subsidiaries			12,450,877

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	244,497,839	244,305,210	1,001,560,188
3.	Ordinary individual annuities	1,188,880,545	1,604,912,117	5,131,029,213
4.	Credit life (group and individual)			
5.	Group life insurance			29
6.	Group annuities	9,579,382	38,655,895	106,654,354
7.	A & H - group	2,915,019	2,940,076	11,979,868
8.	A & H - credit (group and individual)			
9.	A & H - other	85,410,967	86,542,258	353,172,621
10.	Aggregate of all other lines of business			
11.	Subtotal	1,531,283,752	1,977,355,556	6,604,396,273
12.	Deposit-type contracts	6,378,511	7,967,579	32,283,429
13.	Total	1,537,662,263	1,985,323,135	6,636,679,702
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying financial statements of RiverSource Life Insurance Company ("the Company" or "RiverSource Life") have been prepared in conformity with accounting practices prescribed or permitted by the Department of Commerce of the State of Minnesota. The State of Minnesota has adopted the National Association of Insurance Commissioners ("NAIC") Accounting Practices and Procedures Manual as its prescribed basis of Statutory Accounting Principles ("SAP"). The Company does not have any prescribed or permitted practices that differ from NAIC SAP.

A reconciliation of the Company's net income and capital and surplus between practices prescribed by the State of Minnesota and NAIC SAP is shown below:

	March 31, 2013	December 31, 2012
Net income (loss):	(in millions)	
(1) State of Minnesota basis	$ 372	$ 1,976
(2) Minnesota prescribed practices that increase (decrease) NAIC SAP (None)	—	—
(3) Minnesota permitted practices that increase (decrease) NAIC SAP (None)	—	—
(4) NAIC SAP basis (1–2–3=4)	$ 372	$ 1,976
Capital and surplus:		
(5) State of Minnesota basis	$ 2,904	$ 3,113
(6) Minnesota prescribed practices that increase (decrease) NAIC SAP (None)	—	—
(7) Minnesota permitted practices that increase (decrease) NAIC SAP (None)	—	—
(8) NAIC SAP basis (5–6–7=8)	$ 2,904	$ 3,113

B – C. No significant change.

2. Accounting Changes and Corrections of Errors

Accounting Changes

None.

Correction of Errors

In the first quarter of 2013, the Company discovered a calculation error impacting the indexed universal life waiver of premium reserve valuation. At December 31, 2012, reserves (Liabilities, Line 1) were overstated by $7 million. This amount is reported as a prior period adjustment to surplus in the Summary of Operations.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A – C. No significant change.

D. Loan-Backed and Structured Securities ("LBaSS")

(1) Prepayment assumptions for LBaSS are based on financial information provided by a licensed data provider. These assumptions are consistent with the current interest rate and economic environment. The retrospective method is used to value all types of these securities except in a situation where rate changes result in recalculation of the effective yield. The recalculated yield is used to amortize the investment as of the rate change date.

(2) The Company has no loan-backed or structured securities for which an other-than-temporary impairments ("OTTI") was recognized due to intent to sell or inability or lack of intent to retain for a period of time sufficient to recover the amortized cost basis.

(3) The following table provides information about LBaSS held at March 31, 2013 for which an OTTI has been recognized due to the fact that the present value of cash flows expected to be collected is less than amortized cost basis of the securities.

CUSIP	Carrying Value Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value	Date of Financial Statement Where Reported
863579TA6	$ 1,759,272	$ 1,570,755	$ 188,517	$ 1,570,755	$ 1,305,256	September 30, 2009
12667G5U3	24,157,281	23,692,786	464,495	23,692,786	16,166,886	September 30, 2009
12668AXF7	15,321,476	15,177,896	143,580	15,177,896	10,233,353	December 31, 2009
12667G5U3	22,620,643	22,554,899	65,744	22,554,899	15,553,635	December 31, 2009
126694A40	3,599,019	3,568,825	30,194	3,568,825	2,097,841	December 31, 2009
863579TA6	1,438,604	1,301,830	136,774	1,301,830	1,218,746	December 31, 2009
Total			$ 1,029,304			
12668AXF7	$ 14,811,470	$ 13,986,795	$ 824,675	$ 13,986,795	$ 9,214,333	March 31, 2010
126694A40	3,442,830	2,875,370	567,460	2,875,370	2,040,847	March 31, 2010
61750PAA6	9,158,774	8,961,948	196,826	8,961,948	4,265,442	March 31, 2010
949835AP7	16,211,565	2,334,608	13,876,957	2,334,608	2,412,804	March 31, 2010
61750PAA6	8,433,554	7,872,153	561,401	7,872,153	3,787,287	June 30, 2010
Total			$ 16,027,319			
12667G5U3	$ 18,726,635	$ 18,349,155	$ 377,480	$ 18,349,155	$ 15,378,489	March 31, 2011
07386HVX6	11,690,253	11,331,375	358,878	11,331,375	8,248,453	June 30, 2011
07387ABW4	13,237,279	5,183,520	8,053,759	5,183,520	2,510,442	June 30, 2011
12667G5U3	17,610,102	17,559,249	50,853	17,559,249	14,291,450	June 30, 2011
17307GRH3	21,032,751	18,854,792	2,177,959	18,854,792	5,173,095	June 30, 2011
863579TA6	565,182	557,555	7,627	557,555	442,898	June 30, 2011
939336Z63	3,778,557	2,636,125	1,142,432	2,636,125	1,269,969	June 30, 2011
94981UAL3	7,496,732	6,517,400	979,332	6,517,400	1,349,554	June 30, 2011
949835AP7	1,351,306	1,164,096	187,210	1,164,096	929,548	June 30, 2011
07386HVX6	10,827,659	10,824,307	3,352	10,824,307	7,560,842	September 30, 2011
07387ABW4	5,063,358	3,300,893	1,762,465	3,300,893	2,091,859	September 30, 2011
12667G5U3	16,389,901	16,337,111	52,790	16,337,111	12,843,270	September 30, 2011
17307GRH3	18,725,971	18,333,706	392,265	18,333,706	5,914,108	September 30, 2011
17307GTH1	5,897,111	5,840,196	56,915	5,840,196	4,499,655	September 30, 2011
863579TA6	431,944	404,854	27,090	404,854	382,444	September 30, 2011
949835AP7	1,007,411	804,367	203,044	804,367	710,475	September 30, 2011
07386HVX6	10,661,870	10,466,783	195,087	10,466,783	7,296,747	December 31, 2011
12668AXF7	12,326,865	11,979,122	347,743	11,979,122	7,233,885	December 31, 2011
126694A40	1,938,245	1,898,851	39,394	1,898,851	1,255,822	December 31, 2011
17307GRH3	18,212,368	15,395,105	2,817,263	15,395,105	5,309,797	December 31, 2011

NOTES TO FINANCIAL STATEMENTS

CUSIP	Carrying Value Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value	Date of Financial Statement Where Reported
17307GTH1	5,599,313	5,584,295	15,018	5,584,295	3,817,947	December 31, 2011
362290AC2	$ 6,864,084	$ 6,774,977	$ 89,107	$ 6,774,977	$ 4,255,443	December 31, 2011
61750PAA6	6,492,947	6,317,346	175,601	6,317,346	2,650,234	December 31, 2011
94981UAL3	6,340,233	5,168,613	1,171,620	5,168,613	989,648	December 31, 2011
949835AP7	669,751	594,892	74,859	594,892	535,393	December 31, 2011
Total			$ 20,759,143			
12668AXF7	$ 11,751,491	$ 11,573,675	$ 177,816	$ 11,573,675	$ 7,459,524	March 31, 2012
126694A40	1,765,670	1,644,076	121,594	1,644,076	1,229,771	March 31, 2012
17307GRH3	15,230,160	14,996,557	233,603	14,996,557	5,038,220	March 31, 2012
94981UAL3	5,060,336	4,587,822	472,514	4,587,822	852,027	March 31, 2012
17307GTH1	5,374,016	5,351,459	22,557	5,351,459	4,220,023	March 31, 2012
362290AC2	6,647,619	6,621,770	25,849	6,621,770	4,663,105	March 31, 2012
61750PAA6	6,154,457	6,128,451	26,006	6,128,451	2,787,821	March 31, 2012
939336Z63	2,529,647	2,492,864	36,783	2,492,864	766,640	March 31, 2012
590219AJ0	5,674,864	5,424,213	250,651	5,424,213	2,620,952	March 31, 2012
07386HVX6	9,707,938	9,697,123	10,815	9,697,123	7,052,972	June 30, 2012
07387ABW4	2,878,088	1,591,007	1,287,081	1,591,007	1,107,641	June 30, 2012
12668AXF7	11,193,011	10,560,954	632,057	10,560,954	7,101,769	June 30, 2012
126694A40	1,455,386	1,426,817	28,569	1,426,817	1,003,308	June 30, 2012
17307GRH3	14,776,626	13,434,417	1,342,209	13,434,417	3,400,249	June 30, 2012
17307GTH1	5,152,736	5,121,817	30,919	5,121,817	4,053,971	June 30, 2012
362290AC2	6,435,666	6,292,638	143,028	6,292,638	4,548,485	June 30, 2012
41161PRQ8	7,110,592	6,942,041	168,551	6,942,041	4,377,961	June 30, 2012
590219AJ0	5,421,520	4,802,762	618,758	4,802,762	2,119,972	June 30, 2012
61750PAA6	5,979,361	5,838,043	141,318	5,838,043	2,727,230	June 30, 2012
939336Z63	2,457,075	2,427,860	29,215	2,427,860	766,828	June 30, 2012
94981UAL3	4,469,658	4,218,603	251,055	4,218,603	870,735	June 30, 2012
12667G5U3	14,095,132	13,990,942	104,190	13,990,942	11,693,589	September 30, 2012
12668AXF7	10,306,456	8,593,371	1,713,085	8,593,371	7,510,537	September 30, 2012
126694A40	1,233,118	1,104,617	128,501	1,104,617	1,028,472	September 30, 2012
17307GRH3	13,221,010	11,925,443	1,295,567	11,925,443	3,149,899	September 30, 2012
41161PRQ8	6,829,085	6,498,178	330,907	6,498,178	4,541,728	September 30, 2012
94981UAL3	4,106,860	3,210,749	896,111	3,210,749	692,852	September 30, 2012
07387ABW4	1,456,560	1,191,793	264,767	1,191,793	982,300	September 30, 2012
17307GTH1	4,991,119	4,888,649	102,470	4,888,649	4,310,053	September 30, 2012
362290AC2	6,073,582	5,996,357	77,225	5,996,357	4,817,057	September 30, 2012
61750PAA6	5,653,704	5,498,867	154,837	5,498,867	3,219,517	September 30, 2012
939336Z63	2,391,671	2,291,295	100,376	2,291,295	688,468	September 30, 2012
949835AP7	280,659	153,426	127,233	153,426	144,953	September 30, 2012
07386HVX6	9,415,378	8,979,961	435,417	8,979,961	7,501,580	September 30, 2012
12667G5U3	13,540,767	12,935,684	605,083	12,935,684	11,496,115	December 31, 2012
12668AGW9	3,059,192	2,927,784	131,408	2,927,784	1,902,745	December 31, 2012
12668AXF7	8,304,430	8,163,396	141,034	8,163,396	7,177,171	December 31, 2012
126694A40	973,852	862,297	111,555	862,297	902,477	December 31, 2012
17307GRH3	11,700,684	10,704,951	995,733	10,704,951	2,977,840	December 31, 2012
41161PRQ8	6,299,203	6,146,697	152,506	6,146,697	4,647,855	December 31, 2012
94981UAL3	3,103,735	1,878,771	1,224,964	1,878,771	539,210	December 31, 2012
07386HVX6	8,324,155	8,201,081	123,074	8,201,081	7,085,842	December 31, 2012
07387ABW4	1,045,481	715,179	330,302	715,179	558,983	December 31, 2012
863579TA6	107,018	90,717	16,301	90,717	88,662	December 31, 2012
590219AJ0	4,407,056	4,324,219	82,837	4,324,219	2,019,479	December 31, 2012
12667GR62	2,886,034	2,882,033	4,001	2,882,033	1,933,754	December 31, 2012
362290AC2	5,815,301	5,756,245	59,056	5,756,245	4,865,097	December 31, 2012
61750PAA6	5,304,131	5,263,621	40,510	5,263,621	3,182,128	December 31, 2012
939336Z63	2,254,312	2,243,251	11,061	2,243,251	682,286	December 31, 2012
Total			$ 15,811,059			
126685BT2	$ 2,206,357	$ 1,905,828	$ 300,529	$ 1,905,828	$ 1,529,713	March 31, 2013
17307GRH3	10,424,331	10,025,609	398,722	10,025,609	2,719,782	March 31, 2013
362290AC2	5,589,971	5,577,956	12,015	5,577,956	4,920,385	March 31, 2013
41161PRQ8	5,864,295	5,672,576	191,719	5,672,576	4,485,233	March 31, 2013
590219AJ0	4,302,674	4,251,867	50,807	4,251,867	2,082,949	March 31, 2013
61750PAA6	5,099,583	5,080,896	18,687	5,080,896	3,451,880	March 31, 2013
863579TA6	31,740	30,505	1,235	30,505	13,953	March 31, 2013
939336Z63	2,206,125	2,064,004	142,121	2,064,004	793,944	March 31, 2013
949835AP7	58,543	46,188	12,355	46,188	20,532	March 31, 2013
Total			$ 1,128,190			

(4) The following table provides information about investments in LBaSS for which the carrying value (amortized cost) exceeds fair value and the length of time that individual securities have continuously had amortized cost in excess of fair value, as of March 31, 2013:

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ (5,351,285)
2.	12 Months or Longer	$ (65,550,569)

b. The aggregate related fair value of securities with unrealized losses:

1.	Less than 12 Months	$ 347,337,102
2.	12 Months or Longer	$ 387,179,218

For all LBaSS for which carrying value exceeds fair value, RiverSource Life has the intent and ability to retain the investment in the security for a period of time sufficient to recover the carrying value.

NOTES TO FINANCIAL STATEMENTS

E. Repurchase Agreements

The Company enters into repurchase agreements in exchange for cash, which it accounts for as secured borrowings. The Company receives cash at least equal to 95% of the fair value of securities sold under repurchase agreements. All investments purchased with the cash proceeds during 2012 had an average maturity of greater than 3 years. The Company has pledged securities consisting of agency residential mortgage backed securities and commercial mortgage backed securities to collateralize its obligation under the repurchase agreements. The carrying value of securities pledged as of March 31, 2013 and December 31, 2012 were $202 million and $495 million, respectively. These securities continue to be accounted for as investments and are reported in bonds. The fair value of these securities as of March 31, 2013 and December 31, 2012 were $208 million and $518 million, respectively. As of March 31, 2013 and December 31, 2012, the Company's liability under repurchase agreements, including accrued interest, is $200 million and $501 million, respectively, and is reported as a component of borrowed money.

Securities Lending Transactions
None.

F. Real Estate
Not applicable.

G. Low Income Housing Tax Credits
None.

6. Joint Ventures, Partnerships and Limited Liability Companies
No significant change.

7. Investment Income
No significant change.

8. Derivative Instruments
No significant change.

9. Income Taxes
No significant change.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. No significant change.

B. On March 25, 2013, the Company paid a cash dividend of $325 million to Ameriprise Financial.

On February 15, 2013, RiverSource Life Insurance Company made a cash contribution to RiverSource Tax Advantaged Investments, Inc. of $15 million.

C. – L. No significant change.

11. Debt

A. Other debt – No significant change.

Refer to Note 5 E. – Investments – Repurchase Agreements.

B. Federal Home Loan Bank ("FHLB")

(1) The Company is a member of the FHLB of Des Moines. The FHLB provides a reliable source of short-term and long-term, competitively priced funding. Members of FHLB of Des Moines benefit from a range of funding products, the ability to better manage liquidity needs and the opportunity to partner with the Bank on affordable housing and economic development initiatives. Funding products offered include an overnight fed funds advance, short term (less than 12 months) fixed rate advance, long-term fixed rate advances (1 to 20 years), letters of credit and long term variable rate advances.

The Company's membership in the FHLB requires the ownership of member stock. The fair value of the assets pledged as collateral by the Company must be maintained at certain specified levels of the borrowed amount, which can vary, depending on the nature of the assets pledged.

At March 31, 2013, the Company had $300 million in outstanding borrowings from the FHLB under a short-term fixed rate advance, which is accounted for as a collateralized borrowing and classified in borrowed money. The Company has pledged securities consisting of commercial mortgage backed securities to collateralize its obligation to the FHLB. The securities pledged are reported in bonds. The carrying value and fair value of these securities as of March 31, 2013 was $343 million and $389 million, respectively. The weighted average annualized interest rate on the FHLB advances held as of March 31, 2013 was 0.3%.

The table below contains the carrying value of the FHLB stock purchased, collateral pledged and the liability related to the agreement with FHLB.

		March 31, 2013
(2)	FHLB stock purchased/owned as part of the agreement	$ 23,400,694
(3)	Collateral pledged to the FHLB	343,452,361
(4)	Borrowing capacity currently available	3,162,000,000
(5)	Agreement assets and liabilities	—
	General Account:	
	a. assets	$ 366,853,055
	b. liabilities	300,086,622
	Separate Account: None	

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
No significant change.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations
No significant change.

14. Contingencies
No significant change.

15. Leases
None.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk
No significant change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
No significant change.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
Not applicable.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
Not applicable.

20. Fair Value Measurements

A. (1) Fair Value Measurements at March 31, 2013:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: Industrial and miscellaneous	$ —	$ 9,870,485	$ —	$ 9,870,485
Common stock: Industrial and miscellaneous	2,054,574	2,201,012	—	4,255,586
Derivative assets:				
Interest rate derivative contracts	—	1,904,130,785	—	1,904,130,785
Equity derivative contracts	328,091,603	853,951,194	—	1,182,042,797
Foreign currency derivative contracts	—	6,626,839	—	6,626,839
Total derivative assets	328,091,603	2,764,708,818	—	3,092,800,421
Separate account assets	2,588,970	68,732,244,741	576,000	68,735,409,711
Total assets at fair value	$ 332,735,147	$ 71,509,025,056	$ 576,000	$ 71,842,336,203
b. Liabilities at fair value				
Derivative liabilities:				
Interest rate derivative contracts	$ —	$ 1,414,923,336	$ —	$ 1,414,923,336
Equity derivative contracts	140,721,876	1,739,779,033	—	1,880,500,909
Foreign currency derivative contracts	—	794,115	—	794,115
Total derivative liabilities	140,721,876	3,155,496,484	—	3,296,218,360
Total liabilities at fair value	$ 140,721,876	$ 3,155,496,484	$ —	$ 3,296,218,360

There were no transfers between Level 1 and Level 2 during the three months ended March 31, 2013.

(2) The following table provides a summary of changes in Level 3 assets and liabilities measured at fair value:

	Beginning balance at Jan. 1, 2013	Transfers into Level 3	Transfers out of Level 3[1]	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Settlements	Ending balance at Mar. 31, 2013
a. Assets							
Common stock	$ 286,245	$ —	$(286,245)	$ —	$ —	$ —	$ —
Separate account assets	1,955,188	—	—	1,921	(47,776)	(1,333,333)	576,000
Total assets	$ 2,241,433	$ —	$(286,245)	$ 1,921	$ (47,776)	$(1,333,333)	$ 576,000

(1) Represents securities with a fair value of $0.3 million that were transferred to Level 1 as the fair value of the securities are now based on quoted prices in active markets.

(3) The Company recognizes transfers between levels of the fair value hierarchy as of the beginning of the quarter in which each transfer occurred.

(4) The Company categorizes its fair value measurements according to a three-level hierarchy. The hierarchy prioritizes the inputs used by the Company's valuation techniques. A level is assigned to each fair value measurement based on the lowest level input that is significant to the fair value measurement in its entirety. The three levels of the fair value hierarchy are defined as follows:

Level 1 Unadjusted quoted prices for identical assets or liabilities in active markets that are accessible at the measurement date.

Level 2 Prices or valuations based on observable inputs other than quoted prices in active markets for identical assets and liabilities.

Level 3 Prices or valuations that require inputs that are both significant to the fair value measurement and unobservable.

The Company uses valuation techniques consistent with the market and income approaches to measure the fair value of its assets and liabilities. The Company's market approach uses prices and other relevant information generated by market transactions involving identical or comparable assets or liabilities. The Company's income approach uses valuation techniques to convert future projected cash flows to a single discounted present value amount. When applying either approach, the Company maximizes the use of observable inputs and minimizes the use of unobservable inputs.

The following is a description of the valuation techniques used to measure fair value and the general classification of these instruments pursuant to the fair value hierarchy.

Bonds and common stocks
Fair value is based on quoted prices in active markets. If quoted prices are not available, fair values are obtained from third-party pricing services, non-binding broker quotes, or other model-based valuation techniques.

Level 2 bonds include non-agency residential mortgage backed securities and syndicated loans. The fair value of Level 2 bonds is based on a market approach with prices obtained from third-party pricing services. Observable inputs used to value these bonds can include, but are not limited to reported trades, benchmarks yields, issuer spreads and non-binding broker quotes. Level 3 bonds include non-agency residential mortgage backed securities. The fair value of Level 3 bonds is obtained from third party pricing services who use significant unobservable inputs to estimate fair value.

Level 2 common stocks are valued using third-party pricing services. The fair value of Level 3 common stocks is based on a single non-binding broker quote. The underlying inputs used for non-binding broker quotes are not readily available to the Company.

Derivative assets
Derivatives that are measured using quoted prices in active markets, such as derivatives that are exchange-traded, are classified as Level 1 measurements. Some options are classified as Level 1. The fair value of derivatives that are traded in less active over-the-counter markets are generally measured using pricing models with market observable inputs such as interest rates and equity index levels. These measurements are classified as Level 2 within the fair value hierarchy and include swaps and the majority of options. Certain index-based total return swaps are classified as Level 3 as their valuation is based on broker quotes that include significant unobservable inputs. The counterparties' nonperformance risk associated with uncollateralized derivative assets was immaterial at March 31, 2013.

Separate account assets
The fair value of assets held by separate accounts is determined by the net asset value ("NAV") of the funds in which those separate accounts are invested. The NAV represents the exit price for the separate account. Separate account assets are generally classified as Level 2 as they are traded in principal-to-principal markets with little publicly released pricing information. Separate account assets supporting the Company's modified guaranteed annuities include bonds, for which fair value is obtained from third-party pricing services, non-binding broker quotes or other model-based valuation techniques. Level 2 bonds include residential mortgage backed securities, commercial mortgage backed securities, asset backed securities and municipal and corporate bonds. The fair value of Level 2 bonds is based on a market approach with prices obtained from third-party pricing services. Observable inputs used to value these bonds can include, but are not limited to reported trades, benchmarks yields, issuer spreads and non-binding broker quotes. Level 3 bonds include corporate bonds and commercial mortgage backed securities. The fair value of Level 3 securities is based on a single non-binding broker quote. The underlying inputs used for non-binding broker quotes are not readily available to the Company.

B. Not applicable.

C. The following table provides the carrying value and the estimated fair value of financial instruments that are not reported at fair value:

	March 31, 2013					
			Fair Value			
	Aggregate Fair Value	Admitted Assets or Liabilities	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Financial Assets						
Bonds	$ 23,659,178,228	$ 21,188,486,854	$ 8,603,837	$ 21,806,023,464	$ 1,844,550,927	$ —
Common stock	23,400,694	23,400,694	—	—	23,400,694	—
Cash equivalents	72,498,855	72,498,855	—	72,498,855	—	—
Mortgage loans on real estate	3,385,209,123	3,227,249,307	—	—	3,385,209,123	—
Short-term investments	80,953	80,953	80,953	—	—	—
Contract loans	649,472,493	712,967,070	—	—	649,472,493	—
Financial Liabilities						
Future policy benefits	$ 15,429,967,011	$ 13,261,543,526	$ —	$ —	$ 15,429,967,011	$ —
Borrowed money	649,608,818	649,932,483		499,643,044	149,965,774	—
Separate account liabilities	368,866,792	368,866,792	—	368,866,792	—	—

Bonds
Fair value is based on quoted prices in active markets. If quoted prices are not available, fair values are obtained from third-party pricing services, non-binding broker quotes or other model-based valuation techniques. Level 1 securities primarily include U.S. Treasuries. Level 2 securities include municipal and corporate bonds, residential mortgage backed securities, commercial mortgage backed securities, asset backed securities, U.S. agency and foreign government securities and syndicated loans. The fair value of these Level 2 securities is based on a market approach with prices obtained from third-party pricing services. Observable inputs used to value these securities can include, but are not limited to, reported trades, benchmark yields, issuer spreads and non-binding broker quotes. Level 3 securities primarily include corporate bonds, non-agency residential mortgage backed securities, commercial mortgage backed securities, asset backed securities and syndicated loans. The fair value of these Level 3 securities is typically based on a single non-binding broker quote. The underlying inputs used for the non-binding broker quotes are not readily available to the Company.

Common stocks
Common stocks include an investment in FHLB shares. The carrying value is considered a reasonable estimate of the fair value, as this represents the stated exit price for this asset. FHLB shares are classified as Level 3 due to restrictions on transfer of shares.

Cash equivalents
Cash equivalents include highly liquid investments with original maturities of 90 days or less. Cash equivalents are classified as Level 2 and measured at amortized cost, which is a reasonable estimate of fair value because of the short time between the purchase of the instrument and its expected realization.

Mortgage loans on real estate
The fair value of commercial mortgage loans, except those with significant credit deterioration, is determined by discounting contractual cash flows using discount rates that reflect current pricing for loans with similar remaining maturities and characteristics including loan-to-value ratio, occupancy rate, refinance risk, debt-service coverage, location, and property condition. For commercial mortgage loans with significant credit deterioration, fair value is determined using the same adjustments as above with an additional adjustment for the Company's estimate of the amount recoverable on the loan.

The fair value of residential mortgage loans is determined by discounting estimated cash flows and incorporating adjustments for prepayment, administration expenses, severity and credit loss estimates, with discount rates based on the Company's estimate of current market conditions.

Given the significant unobservable inputs to the valuation of mortgage loans, these measurements are classified as Level 3.

Short-term investments
Short-term investments consist of actively traded money market funds which are measured at their NAV and classified as Level 1.

Contract loans
The fair value of contract loans is determined using discounted cash flows and are classified as Level 3 as the discount rate used may be adjusted for the underlying performance of individual policies.

Future policy benefits
The fair value of fixed annuities, in deferral status, is determined by discounting cash flows using a risk neutral discount rate with adjustments for profit margin, expense margin, early policy surrender behavior and a provision for adverse deviation from estimated early policy surrender behavior. The fair value of fixed annuities, in payout status, is determined by discounting cash flows using a risk neutral discount rate with adjustments for expense margin. Variable annuity fixed sub-accounts and equity indexed annuities fair value is determined by discounting cash flows adjusted for policyholder behavior. Given the use of significant unobservable inputs to these valuations, these measurements are classified as Level 3.

Borrowed money
Borrowed money includes liabilities under repurchase agreements, FHLB advances and amounts outstanding under a line of credit with Ameriprise Financial. The fair value of repurchase agreements and FHLB advances has been determined from a third-party pricing service and classified as Level 2. The fair value of the line of credit is determined by discounting cash flows, however due to the short-term nature of the line of credit, the carrying value is used as an approximation of the fair value and is classified as Level 3.

Separate account liabilities
Certain separate account liabilities are classified as investment contracts and are carried at an amount equal to the related separate account assets. Carrying value is a reasonable estimate of the fair value as it represents the exit value as evidenced by withdrawal transactions between contractholders and RiverSource Life. The fair value of these separate account liabilities is classified as Level 2.

D. Not practicable to Estimate Fair Value.
None.

21. Other Items
No significant change.

22. Events Subsequent
Subsequent events have been considered through May 9, 2013, the date the statutory financial statements were issued.

23. Reinsurance
No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination
Not applicable.

25. Change in Incurred Losses and Loss Adjustment Expenses
Not applicable.

26. Intercompany Pooling Arrangements
Not applicable.

27. Structured Settlements
Not applicable.

28. Health Care Receivables
Not applicable.

29. Participating Policies
Not applicable.

NOTES TO FINANCIAL STATEMENTS

30. Premium Deficiency Reserves
None.

31. Reserves for Life Contracts and Annuity Contracts
No significant change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics
No significant change.

33. Premiums and Annuity Considerations Deferred and Uncollected
No significant change.

34. Separate Accounts
No significant change.

35. Loss/Claim Adjustment Expenses
No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.2 If the response to 3.1 is yes, provide a brief description of those changes.

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2010

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/22/2012

6.4 By what department or departments?
Minnesota Department of Commerce

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

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

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

7.2 If yes, give full information:

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

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
American Enterprise Investment Services, Inc.	Minneapolis, MN				YES
Ameriprise National Trust Bank	Minneapolis, MN		YES		
Ameriprise Certificate Company	Minneapolis, MN				YES
Ameriprise Financial, Inc.	Minneapolis, MN				YES
Ameriprise Financial Services, Inc.	Minneapolis, MN				YES
Columbia Management Investment Advisors, LLC	Boston, MA				YES
Columbia Management Investment Distributors, Inc.	Boston, MA				YES
Columbia Management Investment Services Corp.	Boston, MA				YES
Columbia Wanger Asset Management, LLC	Chicago, IL				YES
J. & W. Seligman & Co. Incorporated	New York, NY				YES
RiverSource Distributors, Inc	Minneapolis, MN				YES
WAM Acquistion GP, Inc.	Chicago, IL				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 11,467,962

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
'Bonds pledged as collateral to cover derivative positions and bonds subject to repurchase agreements and short-term borrowings.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 25,843,921

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 574,038,726	$ 603,978,081
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 25,905,064	$ 25,843,921
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 599,943,790	$ 629,822,002
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ .....

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ .....

16.3 Total payable for securities lending reported on the liability page. ..... $ .....

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan	One Chase Manhattan Plaza New York, NY 10005 .....

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
.....	Columbia Management Investment Advisers, LLC	225 Franklin Street Boston, MA 02110 .....

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? ..... Yes [X] No [ ]

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

			1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	
	1.12 Residential Mortgages	$	887,012,892
	1.13 Commercial Mortgages	$	2,282,038,280
	1.14 Total Mortgages in Good Standing	$	3,169,051,172
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	51,624,398
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	$	
	1.32 Residential Mortgages	$	1,354,054
	1.33 Commercial Mortgages	$	3,235,436
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	4,589,490
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	
	1.42 Residential Mortgages	$	1,442,923
	1.43 Commercial Mortgages	$	541,324
	1.44 Total Mortgages in Process of Foreclosure	$	1,984,246
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	3,227,249,307
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages	$	
	1.62 Residential Mortgages	$	
	1.63 Commercial Mortgages	$	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	
2.	Operating Percentages:		
	2.1 A&H loss percent		86.200 %
	2.2 A&H cost containment percent		%
	2.3 A&H expense percent excluding cost containment expenses		20.180 %
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	2,366,421	12,857,344	814,920		16,038,685	
2. Alaska	AK	L	197,521	1,187,658	37,871		1,423,050	
3. Arizona	AZ	L	3,087,292	16,576,128	1,369,749		21,033,169	232,073
4. Arkansas	AR	L	1,747,601	10,265,307	474,981		12,487,889	
5. California	CA	L	26,095,560	109,101,025	8,280,211		143,476,796	357,659
6. Colorado	CO	L	3,135,547	14,839,009	1,413,044		19,387,600	170,000
7. Connecticut	CT	L	5,180,004	34,740,330	2,032,791		41,953,125	41,483
8. Delaware	DE	L	847,633	6,046,899	417,728		7,312,260	
9. District of Columbia	DC	L	597,584	2,675,289	249,647		3,522,520	
10. Florida	FL	L	13,238,370	76,539,129	4,767,042		94,544,541	245,562
11. Georgia	GA	L	5,344,553	19,779,004	1,811,062		26,934,619	65,000
12. Hawaii	HI	L	2,969,582	19,024,325	947,535		22,941,442	10,009
13. Idaho	ID	L	662,160	5,773,375	177,333		6,612,868	
14. Illinois	IL	L	9,398,711	38,479,313	3,020,382		50,898,406	
15. Indiana	IN	L	3,658,064	20,901,474	1,140,496		25,700,034	50,000
16. Iowa	IA	L	3,923,986	17,567,700	1,524,246		23,015,932	85,000
17. Kansas	KS	L	2,966,301	12,846,708	931,741		16,744,750	182,598
18. Kentucky	KY	L	1,557,157	7,148,630	664,797		9,370,584	
19. Louisiana	LA	L	2,117,513	15,803,525	664,015		18,585,053	
20. Maine	ME	L	1,699,229	11,301,985	704,068		13,705,282	127,818
21. Maryland	MD	L	5,217,997	19,071,930	2,104,086		26,394,013	116,700
22. Massachusetts	MA	L	12,407,738	51,550,820	4,782,261		68,740,819	618,631
23. Michigan	MI	L	8,479,947	45,424,040	3,872,302		57,776,289	312,772
24. Minnesota	MN	L	15,434,032	77,136,104	3,970,338		96,540,474	158,528
25. Mississippi	MS	L	565,204	2,949,101	254,900		3,769,205	
26. Missouri	MO	L	3,188,160	21,417,358	1,175,708		25,781,226	52,000
27. Montana	MT	L	601,649	4,105,431	264,856		4,971,936	
28. Nebraska	NE	L	2,074,127	9,528,024	662,677		12,264,828	75,000
29. Nevada	NV	L	2,121,458	7,332,266	620,674		10,074,398	
30. New Hampshire	NH	L	2,349,040	11,605,681	845,338		14,800,059	52,000
31. New Jersey	NJ	L	8,408,924	49,555,912	3,170,801		61,135,637	
32. New Mexico	NM	L	430,828	4,078,343	266,275		4,775,446	155,402
33. New York	NY	N	1,343,205	5,659,575	563,235		7,566,015	
34. North Carolina	NC	L	5,863,014	24,635,394	2,244,270		32,742,678	150,000
35. North Dakota	ND	L	1,243,528	9,273,774	288,187		10,805,489	412,493
36. Ohio	OH	L	11,708,447	77,916,642	3,924,685		93,549,774	306,200
37. Oklahoma	OK	L	1,556,302	11,636,360	485,645		13,678,307	
38. Oregon	OR	L	3,621,959	13,127,522	1,216,251		17,965,732	89,864
39. Pennsylvania	PA	L	12,375,751	71,819,576	4,432,396		88,627,723	368,584
40. Rhode Island	RI	L	2,189,355	7,868,795	452,789		10,510,939	102,822
41. South Carolina	SC	L	2,004,236	13,722,445	1,158,082		16,884,763	186,076
42. South Dakota	SD	L	637,168	7,118,954	410,705		8,166,827	34,000
43. Tennessee	TN	L	3,596,428	28,991,146	1,539,325		34,126,899	97,107
44. Texas	TX	L	21,575,647	61,229,386	5,836,208		88,641,241	134,751
45. Utah	UT	L	1,841,800	6,718,814	436,841		8,997,455	
46. Vermont	VT	L	593,693	1,316,979	225,142		2,135,814	
47. Virginia	VA	L	8,110,974	26,523,089	3,324,487		37,958,550	380,810
48. Washington	WA	L	7,133,865	34,532,715	2,289,218		43,955,798	156,362
49. West Virginia	WV	L	1,077,446	7,754,181	376,661		9,208,288	
50. Wisconsin	WI	L	4,330,788	29,144,434	1,807,736		35,282,958	851,207
51. Wyoming	WY	L	373,482	1,880,219	143,229		2,396,930	
52. American Samoa	AS	L	57,603		338		57,941	
53. Guam	GU	N	9,020				9,020	
54. Puerto Rico	PR	N	11,953	281,533	4,619		298,105	
55. U.S. Virgin Islands	VI	N	15,372	1,500	3,531		20,403	
56. Northern Mariana Islands	MP	N	76		651		727	
57. Canada	CAN	N	10,509		5,132		15,641	
58. Aggregate Other Aliens	OT	XXX	277,872	97,727	25,444		401,043	
59. Subtotal		(a) 51	243,629,386	1,198,459,927	84,628,682		1,526,717,995	6,378,511
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	430,417		2,841,006		3,271,423	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	244,059,803	1,198,459,927	87,469,688		1,529,989,418	6,378,511
96. Plus Reinsurance Assumed		XXX	19,028	102,400			121,428	
97 Totals (All Business)		XXX	244,078,831	1,198,562,327	87,469,688		1,530,110,846	6,378,511
98. Less Reinsurance Ceded		XXX	44,698,125		25,180,157		69,878,282	
99. Totals (All Business) less Reinsurance Ceded		XXX	199,380,706	1,198,562,327	62,289,531		1,460,232,564	6,378,511
DETAILS OF WRITE-INS								
58001. Military		XXX	157,324	81,338	9,830		248,492	
58002. Other foreign		XXX	120,548	16,389	15,614		152,551	
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	277,872	97,727	25,444		401,043	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

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

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

PART 1 - ORGANIZATIONAL CHART

	FEIN	STATE	NAIC
Ameriprise Financial, Inc.	13-3180631		
– Ameriprise Advisor Capital, LLC	27-0544454		
– Ameriprise National Trust Bank	06-1791061		
– Ameriprise Capital Trust I	45-6157641		
– Ameriprise Capital Trust II	45-6157643		
– Ameriprise Capital Trust III	45-6157644		
– Ameriprise Capital Trust IV	45-6157645		
– Ameriprise Captive Insurance Company	20-5761939	VT	12852
– Ameriprise Certificate Company	41-6009975		
– Investors Syndicate Development Corporation	41-0951695		
– Ameriprise Holdings, Inc.	26-3878824		
– 201 Eleventh Street South, LLC	45-5464028		
– Ameriprise India Insurance Brokers Services Private Limited (19%)			
– Ameriprise India Private Limited			
– Ameriprise India Insurance Brokers Services Private Limited (7%)			
– Ameriprise Trust Company	41-6219335		
– AMPF Holding Corporation	38-2722519		
– American Enterprise Investment Services Inc.	41-1667086		
– Ameriprise Financial Services, Inc.	41-0973005		
– AMPF Property Corporation	38-3050688		
– AMPF Realty Corporation	38-3050690		
– IDS Property Casualty Insurance Company	39-1173498	WI	29068
– Ameriprise Auto & Home Insurance Agency, Inc.	82-0541142	WI	
– Ameriprise Insurance Company	65-1261374	WI	12504
– RiverSource Distributors, Inc.	42-1690915		
– RiverSource Life Insurance Company	41-0823832	MN	65005
– RiverSource Life Insurance Co. of New York	41-0987741	NY	80594
– RiverSource NY REO, LLC	27-0380139		
– RiverSource REO 1, LLC	26-4164569		
– RiverSource Tax Advantaged Investments, Inc.	13-6178563		
– AEXP Affordable Housing Portfolio LLC	41-1977631		
–CREA Corporate Tax Credit Fund XXVIII, LLC			
– Columbia Management Investment Advisers, LLC	41-1533211		
– Advisory Capital Strategies Group, Inc.	41-1624224		
– Columbia Focused Large Cap Growth Private Fund, LLC (Private Invest Fund)			
– Columbia Institutional High Yield Fixed Income Private Fund LLC	45-5077345		
– Columbia U.S. Contrarian Core Equity Private Fund, LLC			
– Columbia Core Bond ETF (ETF FUNDS)	27-1082858		
– Columbia Risk Allocation Fund	45-5042258		
– Columbia Select Large Cap Growth ETF (ETF FUNDS)	27-0473870		
– Columbia Select Large Cap Value ETF (ETF FUNDS)	26-3994533		
– Columbia Short Duration High Yield Private (Master) Fund	98-1046237		
– Columbia Wanger Asset Management, LLC	04-3519872		
– GA Legacy, LLC	26-2639148		
– J. & W. Seligman & Co. Incorporated	13-3043476		
– Columbia Management Investment Distributors, Inc.	13-3043478		
– Columbia Research Partners LLC	27-2466899		
– Columbia Research Market Neutral, LP (Private Invest Fund)	26-2795674		
– Seligman Focus Partners LLC	20-8274688		
– Seligman Global Technology Partners LLC			
– Seligman Health Partners LLC	20-2357120		
– Seligman Health Plus Partners LLC	20-5704686		
– Seligman Health Spectrum Plus, LLC	20-5704686		
– Seligman Partners LLC	13-4200160		
– Seligman Tech Spectrum Fund, LLC	13-4200160		
– RiverSource CDO Seed Investments, LLC	87-0812264		
– WAM Acquisition GP, Inc.	04-3519867		
– Columbia Management Investment Services Corp.	41-1861053		
– Seligman Health Spectrum Plus Fund			
– Threadneedle Asset Management Holdings Sàrl			
– TAM Investment Ltd			
– Threadneedle Asset Management (Australia) Pty Ltd			
– Threadneedle International Investments GmbH (35%)			
– Threadneedle Investments Singapore (Pte.) Ltd			
– Threadneedle Investments Taiwan, Ltd			
– Threadneedle Management Luxembourg S.A.			
– Threadneedle Portfolio Services Hong Kong Ltd			

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

PART 1 - ORGANIZATIONAL CHART

- Threadneedle Asset Management UK Ltd
  - TAM UK Holdings Ltd
    - Threadneedle Asset Management Holdings Ltd
      - Cofund Holdings Ltd
      - Columbia Threadneedle Absolute Commodities Fund
      - Columbia Threadneedle Commodity Strategy Fund
      - Threadneedle Absolute Emerging Market Macro
      - Threadneedle Asset Management (Nominees) Ltd
        - Sackville TIPP Property (GP) Ltd
      - Threadneedle Asset Management Finance Ltd
        - European Property Fund sub-fund of TIPF SICAV
        - TMA Umbrella Fund SIF
        - TMS Investment Ltd
        - Toyko Marine Fund
      - Threadneedle European Absolute Alpha Fund
      - Threadneedle Holdings Limited
        - Threadneedle Asset Management Ltd — 98-0691981
        - Threadneedle Investment Services Ltd — 98-0691982
      - Threadneedle International Ltd
      - Threadneedle Investments Ltd
      - Threadneedle Investments (Channel Islands) Ltd
      - Threadneedle Management Services Ltd
        - Threadneedle Securities Ltd
      - Threadneedle Multi Asset Target Alpha
      - Threadneedle Navigator ISA Manager Ltd
      - Threadneedle Pensions Ltd
        - Sackville (TPEN) (75%)
      - Threadneedle Portfolio Services Ltd
        - Threadneedle Portfolio Services AG
          - Threadneedle International Investments GmbH (65%)
      - Threadneedle Property Investments Ltd
        - Sackville LCW (GP) Ltd
        - Sackville Property (GP) Ltd
        - Sackville SPF IV (GP) No. 1 Ltd
        - Sackville SPF IV (GP) No. 2 Ltd
        - Sackville SPF IV (GP) No. 3 Ltd
        - Sackville SPF IV Property (GP) Ltd
          - Threadneedle Strategic Property Fund IV (TN Prop Fund)
        - Sackville Tandem Property (GP) Ltd
        - Sackville TPEN Property (GP) Ltd
          - Sackville TPEN Property Nominee Ltd
            - Sackville (TPEN) (25%)
          - Threadneedle Pensions Property Partnership 1 (TN Prop Fund)
          - Threadneedle Pensions Property Partnership 2 (TN Prop Fund)
        - Sackville TSP Property (GP) Ltd
          - Threadneedle Strategic Property (Eagle Star) Fund (TN Prop Fund)
          - Threadneedle Strategic Property (Nearhearth) Fund (TN Prop Fund)
          - Threadneedle Strategic Property (Parcelgate) Fund (TN Prop Fund)
          - Threadneedle Tandem Property Fund (TN Prop Fund)
          - Threadneedle UK Opportunities Property II Fund (TN Prop Fund)
        - Sackville UK Property Select II (GP) Ltd
        - Sackville UK Property Select II (GP) No. 1 Ltd
          - Sackville UK Property Select II Nominee (1) Ltd
        - Sackville UK Property Select II (GP) No. 2 Ltd
        - Sackville UK Property Select II Nominee (2) Ltd
        - Sackville UKPEC 1 Leeds (GP) Ltd
        - Sackville UKPEC2 Galahad (GP) Ltd
          - Voyager Park North Management Company Ltd
      - Threadneedle Unit Trust Manager Ltd
      - Threadneedle US Contrarian Core Equities Fund

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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	Ameriprise Financial, Inc.		13-3180631	2433312	820027	NYSE	Ameriprise Financial, Inc.	DE	UDP					
	Ameriprise Financial, Inc.		27-0544454	4283810			Ameriprise Advisor Capital, LLC	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		06-1791061	3470239			Ameriprise National Trust Bank	US	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		45-6157641	4285346			Ameriprise Capital Trust I	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		45-6157643	4289755			Ameriprise Capital Trust II	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		45-6157644	4289764			Ameriprise Capital Trust III	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		45-6157645	4289773			Ameriprise Capital Trust IV	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	
0004	Ameriprise Financial, Inc.	12852	20-5761939	4289791			Ameriprise Captive Insurance Company	VT	IA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		41-6009975	4054449	52428		Ameriprise Certificate Company	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		41-0951695	4285298			Investors Syndicate Development Corporation	NV	NIA	Ameriprise Certificate Company	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		26-3878824	4283856			Ameriprise Holdings, Inc.	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		45-5464028				201 Eleventh Street South, LLC	MN	NIA	Ameriprise Holdings, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Ameriprise India Insurance Brokers Services Private Limited	IND	NIA	Ameriprise Financial, Inc.	Ownership	19.000	Ameriprise Financial, Inc.	1
	Ameriprise Financial, Inc.			4289830			Ameriprise India Private Limited	IND	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	2
	Ameriprise Financial, Inc.						Ameriprise India Insurance Brokers Services Private Limited	IND	NIA	Ameriprise India Private Limited	Ownership	7.000	Ameriprise Financial, Inc.	1
	Ameriprise Financial, Inc.		41-6219335	994257			Ameriprise Trust Company	MN	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		38-2722519	4289933			AMPF Holding Corporation	MI	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		41-1667086	3255445			American Enterprise Investment Services Inc.	MN	NIA	AMPF Holding Corporation	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		41-0973005	4289942			Ameriprise Financial Services, Inc.	DE	NIA	AMPF Holding Corporation	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		38-3050688	4289951			AMPF Property Corporation	MI	NIA	AMPF Holding Corporation	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		38-3050690	4289960			AMPF Realty Corporation	MI	NIA	AMPF Holding Corporation	Ownership	100.000	Ameriprise Financial, Inc.	
0004	Ameriprise Financial, Inc.	29068	39-1173498	4289885			IDS Property Casualty Insurance Company	WI	IA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		82-0541142	4289894			Ameriprise Auto & Home Insurance Agency, Inc.	WI	NIA	IDS Property Casualty Insurance Company	Ownership	100.000	Ameriprise Financial, Inc.	
0004	Ameriprise Financial, Inc.	12504	65-1261374	4289906			Ameriprise Insurance Company	WI	IA	IDS Property Casualty Insurance Company	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		42-1690915	4291815			RiverSource Distributors, Inc.	DE	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	
0004	Ameriprise Financial, Inc.	65005	41-0823832	2696715	727892		RiverSource Life Insurance Company	MN		Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	
0004	Ameriprise Financial, Inc.	80594	41-0987741	2718046			RiverSource Life Insurance Co. of New York	NY	DS	RiverSource Life Insurance Company	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		27-0380139	4289858			RiverSource NY REO, LLC	NY	DS	RiverSource Life Insurance Co. of New York	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		26-4164569	4289867			RiverSource REO 1, LLC	MN	DS	RiverSource Life Insurance Company	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		13-6178563	4289876			RiverSource Tax Advantaged Investments, Inc.	DE	DS	RiverSource Life Insurance Company	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		41-1977631	3945102			AEXP Affordable Housing Portfolio LLC	DE	DS	RiverSource Tax Advantaged Investments, Inc.	Ownership	66.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						CREA Corporate Tax Credit Fund XXVIII, LLC	DE	NIA	RiverSource Tax Advantaged Investments, Inc.	Ownership	99.900	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		41-1533211	4246169			Columbia Management Investment Advisers, LLC	MN	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		41-1624224	4289979			Advisory Capital Strategies Group, Inc.	MN	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Columbia Focused Large Cap Growth Private Fund, LLC (Private Invest Fund)	DE	NIA	Advisory Capital Strategies Group, Inc.	Other		Ameriprise Financial, Inc.	3
	Ameriprise Financial, Inc.		45-5077345				Columbia Institutional High Yield Fixed Income Private Fund LLC	DE	NIA	Advisory Capital Strategies Group, Inc.	Other		Ameriprise Financial, Inc.	3
	Ameriprise Financial, Inc.						Columbia U.S. Contrarian Core Equity Private Fund, LLC	DE	NIA	Advisory Capital Strategies Group, Inc.	Other		Ameriprise Financial, Inc.	3
	Ameriprise Financial, Inc.		27-1082858			NYSE Arca	Columbia Core Bond ETF (ETF FUNDS)	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	50.000	Ameriprise Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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	Ameriprise Financial, Inc.		45-5042258				Columbia Risk Allocation Fund	MA	NIA	Columbia Management Investment Advisers, LLC	Ownership	72.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		27-0473870			NYSE Arca	Columbia Select Large Cap Growth ETF (ETF FUNDS)	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	70.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		26-3994533			NYSE Arca	Columbia Select Large Cap Value ETF (ETF FUNDS)	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	50.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		98-1046237				Columbia Short Duration High Yield Private (Master) Fund	CYM	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		04-3519872	4289997			Columbia Wanger Asset Management, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		26-2639148	4346854			GA Legacy, LLC	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		13-3043476	2654434			J. & W. Seligman & Co. Incorporated	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		13-3043478	4292821			Columbia Management Investment Distributors, Inc.	NY	NIA	J. & W. Seligman & Co. Incorporated	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		27-2466899	4292858			Columbia Research Partners LLC	DE	NIA	J. & W. Seligman & Co. Incorporated	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		26-2795674	3811654			Columbia Research Market Neutral, LP (Private Invest Fund)	DE	NIA	Columbia Research Partners LLC	Other		Ameriprise Financial, Inc.	4
	Ameriprise Financial, Inc.		20-8274688	4293190			Seligman Focus Partners LLC	DE	NIA	J. & W. Seligman & Co. Incorporated	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4293499			Seligman Global Technology Partners LLC	DE	NIA	J. & W. Seligman & Co. Incorporated	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		20-2357120	4293163			Seligman Health Partners LLC	DE	NIA	J. & W. Seligman & Co. Incorporated	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		20-5704686	4293181			Seligman Health Plus Partners LLC	DE	NIA	J. & W. Seligman & Co. Incorporated	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		20-5704686				Seligman Health Spectrum Plus, LLC	DE	NIA	Seligman Health Plus Partners LLC	Other		Ameriprise Financial, Inc.	5
	Ameriprise Financial, Inc.		13-4200160	4293145			Seligman Partners LLC	DE	NIA	J. & W. Seligman & Co. Incorporated	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		13-4200160				Seligman Tech Spectrum Fund, LLC	DE	NIA	Seligman Partners LLC	Other		Ameriprise Financial, Inc.	5
	Ameriprise Financial, Inc.		87-0812264	4290126			RiverSource CDO Seed Investments, LLC	MN	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		04-3519867	3079230			WAM Acquisition GP, Inc.	DE	NIA	Columbia Management Investment Advisers, LLC	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		41-1861053	4291776			Columbia Management Investment Services Corp.	MN	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Seligman Health Spectrum Plus Fund	CYM	NIA	Ameriprise Financial, Inc.	Ownership	56.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4293538			Threadneedle Asset Management Holdings Sarl	LUX	NIA	Ameriprise Financial, Inc.	Ownership	100.000	Ameriprise Financial, Inc.	6
	Ameriprise Financial, Inc.			4293574			TAM Investment Ltd	GBR	NIA	Threadneedle Asset Management Holdings Sarl	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Threadneedle Asset Management (Australia) Pty Ltd	AUS	NIA	Threadneedle Asset Management Holdings Sarl	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4293855			Threadneedle International Investments GmbH	CHE	NIA	Threadneedle Asset Management Holdings Sarl	Ownership	35.000	Ameriprise Financial, Inc.	7
	Ameriprise Financial, Inc.			4293873			Threadneedle Investments Singapore (Pte.) Ltd	SGP	NIA	Threadneedle Asset Management Holdings Sarl	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Threadneedle Investments Taiwan, Ltd	TWN	NIA	Threadneedle Asset Management Holdings Sarl	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4293882			Threadneedle Management Luxembourg S.A.	LUX	NIA	Threadneedle Asset Management Holdings Sarl	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4293903			Threadneedle Portfolio Services Hong Kong Ltd	HKG	NIA	Threadneedle Asset Management Holdings Sarl	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4294339			Threadneedle Asset Management UK Ltd	GBR	NIA	Threadneedle Asset Management Holdings Sarl	Ownership	100.000	Ameriprise Financial, Inc.	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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	Ameriprise Financial, Inc.			4294348			TAM UK Holdings Ltd	GBR	NIA	Threadneedle Asset Management UK Ltd	Ownership	100.000	Ameriprise Financial, Inc.	6
	Ameriprise Financial, Inc.			4294357			Threadneedle Asset Management Holdings Ltd.	GBR	NIA	TAM UK Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4294375			Cofund Holdings Ltd.	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	20.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Columbia Threadneedle Absolute Commodities Fund	LUX	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Columbia Threadneedle Commodity Strategy Fund	LUX	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Threadneedle Absolute Emerging Market Macro	LUX	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	56.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4294478			Threadneedle Asset Management (Nominees) Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4294526			Sackville TIPP Property (GP) Ltd	GBR	NIA	Threadneedle Asset Management (Nominees) Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4294441			Threadneedle Asset Management Finance Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						European Property Fund sub-fund of TIPF SICAV	LUX	NIA	Threadneedle Asset Management Finance Ltd	Ownership	50.100	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						TMA Umbrella Fund SIF	LUX	NIA	Threadneedle Asset Management Finance Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4294450			TMS Investment Ltd	JEY	NIA	Threadneedle Asset Management Finance Ltd	Ownership	44.000	Ameriprise Financial, Inc.	6
	Ameriprise Financial, Inc.						Toyko Marine Fund	LUX	NIA	Threadneedle Asset Management Finance Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Threadneedle European Absolute Alpha Fund	LUX	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	60.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4294535			Threadneedle Holdings Limited	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		98-0691981	4294469			Threadneedle Asset Management Ltd	GBR	NIA	Threadneedle Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.		98-0691982	4294571			Threadneedle Investment Services Ltd	GBR	NIA	Threadneedle Holdings Limited	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4294553			Threadneedle International Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4294393			Threadneedle Investments Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4294599			Threadneedle Investments (Channel Islands) Ltd	JEY	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Threadneedle Management Services Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4294768			Threadneedle Securities Ltd	GBR	NIA	Threadneedle Management Services Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Threadneedle Multi Asset Target Alpha	LUX	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4294786			Threadneedle Navigator ISA Manager Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4294795			Threadneedle Pensions Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4294843			Sackville (TPEN)	GBR	NIA	Threadneedle Pensions Ltd	Ownership	75.000	Ameriprise Financial, Inc.	8
	Ameriprise Financial, Inc.			4294982			Threadneedle Portfolio Services Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Threadneedle Portfolio Services AG	CHE	NIA	Threadneedle Portfolio Services Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4293855			Threadneedle International Investments GmbH	CHE	NIA	Threadneedle Portfolio Services AG	Ownership	65.000	Ameriprise Financial, Inc.	7

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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	Ameriprise Financial, Inc.			4294991			Threadneedle Property Investments Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4295028			Sackville LCW (GP) Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	33.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4295082			Sackville Property (GP) Ltd.	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4295130			Sackville SPF IV (GP) No. 1 Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4295167			Sackville SPF IV (GP) No. 2 Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4295206			Sackville SPF IV (GP) No. 3 Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4295112			Sackville SPF IV Property (GP) Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Threadneedle Strategic Property Fund IV (TN Prop Fund)	GBR	NIA	Sackville SPF IV Property (GP) Ltd	Other		Ameriprise Financial, Inc.	4
	Ameriprise Financial, Inc.			4295251			Sackville Tandem Property (GP) Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Sackville TPEN Property (GP) Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Sackville TPEN Property Nominee Ltd	GBR	NIA	Sackville TPEN Property (GP) Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.			4294843			Sackville (TPEN)	GBR	NIA	Sackville TPEN Property Nominee Ltd	Ownership	25.000	Ameriprise Financial, Inc.	8
	Ameriprise Financial, Inc.						Threadneedle Pensions Property Partnership 1 (TN Prop Fund)	GBR	NIA	Sackville TPEN Property (GP) Ltd	Other		Ameriprise Financial, Inc.	4
	Ameriprise Financial, Inc.						Threadneedle Pensions Property Partnership 2 (TN Prop Fund)	GBR	NIA	Sackville TPEN Property (GP) Ltd	Other		Ameriprise Financial, Inc.	4
	Ameriprise Financial, Inc.						Sackville TSP Property (GP) Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Threadneedle Strategic Property (Eagle Star) Fund (TN Prop Fund)	GBR	NIA	Sackville TSP Property (GP) Ltd	Other		Ameriprise Financial, Inc.	4
	Ameriprise Financial, Inc.						Threadneedle Strategic Property (Nearhearth) Fund (TN Prop Fund)	GBR	NIA	Sackville TSP Property (GP) Ltd	Other		Ameriprise Financial, Inc.	4
	Ameriprise Financial, Inc.						Threadneedle Strategic Property (Parcelgate) Fund (TN Prop Fund)	GBR	NIA	Sackville TSP Property (GP) Ltd	Other		Ameriprise Financial, Inc.	4
	Ameriprise Financial, Inc.						Threadneedle Tandem Property Fund (TN Prop Fund)	GBR	NIA	Sackville TSP Property (GP) Ltd	Other		Ameriprise Financial, Inc.	4
	Ameriprise Financial, Inc.						Threadneedle UK Opportunities Property II Fund (TN Prop Fund)	GBR	NIA	Sackville TSP Property (GP) Ltd	Other		Ameriprise Financial, Inc.	4
	Ameriprise Financial, Inc.						Sackville UK Property Select II (GP) Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Sackville UK Property Select II (GP) No. 1 Ltd.	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Sackville UK Property Select II Nominee (1) Ltd.	GBR	NIA	Sackville UK Property Select II (GP) No. 1 Ltd.	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Sackville UK Property Select II (GP) No. 2 Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Sackville UK Property Select II Nominee (2) Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Sackville UKPEC 1 Leeds (GP) Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Sackville UKPEC2 Galahad (GP) Ltd	GBR	NIA	Threadneedle Property Investments Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Voyager Park North Management Company Ltd	GBR	NIA	Sackville UKPEC2 Galahad (GP) Ltd	Ownership	97.800	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Threadneedle Unit Trust Manager Ltd	GBR	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	100.000	Ameriprise Financial, Inc.	
	Ameriprise Financial, Inc.						Threadneedle US Contrarian Core Equities Fund	LUX	NIA	Threadneedle Asset Management Holdings Ltd	Ownership	92.000	Ameriprise Financial, Inc.	

Asterisk	Explanation
1	Owned 19% / 7% by Ameriprise Financial Inc. and Ameriprise India Private Limited, respectively.
2	One share owned by Columbia Management Investment Advisers, LLC.
3	Managing Member and Ownership
4	General Partner and Ownership (<1%)
5	Board Membership, Managing Member and Ownership
6	Ownership percentage indicates voting shares only.
7	Owned 65% / 35% by Threadneedle Portfolio Services AG and Threadneedle Asset Management Holdings Sarl, respectively.
8	Owned 75% / 25% by Threadneedle Pensions Ltd and Sackville TPEN Property Nominee Ltd, respectively.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. Not applicable
2. Not applicable
4. Not applicable
5. Not applicable
6. Not applicable

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



2. Medicare Part D Coverage Supplement [Document Identifier 365]



4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]



5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	114,027,759	117,229,100
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	800,335	3,201,341
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	113,227,424	114,027,759
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	113,227,424	114,027,759

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	3,257,710,923	2,341,053,617
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	82,775,000	1,145,228,238
	2.2 Additional investment made after acquisition	60,006,048	63,499,817
3.	Capitalized deferred interest and other		
4.	Accrual of discount	6,819,348	6,450,641
5.	Unrealized valuation increase (decrease)		9,000,000
6.	Total gain (loss) on disposals	38,300	(5,983,422)
7.	Deduct amounts received on disposals	174,058,407	301,381,921
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	291,905	156,047
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,232,999,307	3,257,710,923
12.	Total valuation allowance	(5,750,000)	(4,750,000)
13.	Subtotal (Line 11 plus Line 12)	3,227,249,307	3,252,960,923
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	3,227,249,307	3,252,960,923

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	26,666,953	316,309,867
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		12,523,720
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(34,366)	(1,231,604)
6.	Total gain (loss) on disposals	(16,448)	(230,453)
7.	Deduct amounts received on disposals	41,560	300,704,577
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	26,574,579	26,666,953
12.	Deduct total nonadmitted amounts	25,843,921	25,905,064
13.	Statement value at end of current period (Line 11 minus Line 12)	730,658	761,889

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	22,092,178,589	23,003,945,159
2.	Cost of bonds and stocks acquired	923,325,956	2,642,192,500
3.	Accrual of discount	20,516,363	92,409,776
4.	Unrealized valuation increase (decrease)	18,845,026	74,077,481
5.	Total gain (loss) on disposals	642,560	14,054,718
6.	Deduct consideration for bonds and stocks disposed of	1,206,657,926	3,652,455,985
7.	Deduct amortization of premium	16,623,342	65,540,029
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	1,128,190	16,505,031
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	21,831,099,035	22,092,178,589
11.	Deduct total nonadmitted amounts	1,107,336	1,108,926
12.	Statement value at end of current period (Line 10 minus Line 11)	21,829,991,699	22,091,069,663

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	10,820,082,567	7,251,162,865	7,769,030,987	285,572,692	10,587,787,136			10,820,082,567
2. Class 2 (a)	9,302,881,245	389,749,980	315,054,438	(240,585,039)	9,136,991,749			9,302,881,245
3. Class 3 (a)	1,023,858,384	50,512,392	51,350,162	(39,737,203)	983,283,412			1,023,858,384
4. Class 4 (a)	533,899,571	62,053,767	87,417,786	(2,142,943)	506,392,608			533,899,571
5. Class 5 (a)	55,312,999		2,094,426	3,169,087	56,387,660			55,312,999
6. Class 6 (a)	1,056,863		78,087	223,141	1,201,917			1,056,863
7. Total Bonds	21,737,091,629	7,753,479,005	8,225,025,886	6,499,734	21,272,044,482			21,737,091,629
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	21,737,091,629	7,753,479,005	8,225,025,886	6,499,734	21,272,044,482			21,737,091,629

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	80,953	XXX	80,953	2	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	80,953	80,953
2.	Cost of short-term investments acquired		
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	80,953	80,953
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	80,953	80,953

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	97,285,296
2.	Cost Paid/(Consideration Received) on additions	137,821,016
3.	Unrealized Valuation increase/(decrease)	(372,789,420)
4.	Total gain (loss) on termination recognized	17,251,447
5.	Considerations received/(paid) on terminations	82,986,278
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(203,417,940)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(203,417,940)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(9,248,670)			
	3.14 Section 1, Column 18, prior year	(14,880,992)	5,632,322	5,632,322	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(9,248,670)			
	3.24 Section 1, Column 19, prior year	(14,880,992)	5,632,322	5,632,322	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year			(250,350,376)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(250,350,376)		(250,350,376)	
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

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	(203,417,939)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		(203,417,939)
4.	Part D, Section 1, Column 5	3,092,800,421	
5.	Part D, Section 1, Column 6	(3,296,218,360)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(203,417,939)	
8.	Part B, Section 1, Column 13	(4,882,066)	
9.	Total (Line 7 plus Line 8)		(208,300,005)
10.	Part D, Section 1, Column 8	3,094,710,031	
11.	Part D, Section 1, Column 9	(3,303,010,036)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	860,797,366	
14.	Part B, Section 1, Column 20	124,770,368	
15.	Part D, Section 1, Column 11	985,567,734	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	232,796,004	726,214,325
2.	Cost of cash equivalents acquired	6,858,520,866	41,131,813,840
3.	Accrual of discount	192,718	1,708,862
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(982)
6.	Deduct consideration received on disposals	7,019,010,733	41,626,940,041
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	72,498,855	232,796,004
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	72,498,855	232,796,004

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3990000112	CHULUOTA	FL			0.028		6,000	242,000
3990000323	HONESDALE	PA			0.025		13,500	125,000
3990000353	VIRGINIA BEACH	VA			0.028		237	200,000
3990000410	NORTH READING	MA			0.043		745	262,000
3990000411	FT LAUDERDALE	FL			0.030		4,000	120,000
3990000415	NEW MILFORD	CT			0.030		149	216,000
3990000495	FAIR OAKS	CA			0.030		3,000	278,500
3990000514	GETTYSBURG	PA			0.025		600	155,000
3990000531	LANCASTER	VA			0.028		13,517	300,000
3990000585	FAIRFAX	VA			0.030		1,658	303,000
3990000612	TUCKAHOE	NY			0.044		149	412,000
3990000905	SELMA	NC			0.030		1,752	78,000
3990001387	SHAKOPEE	MN			0.028		8,000	420,000
3990001648	DILLSBURG	PA			0.030		10,000	358,000
3990001686	POMPANO BEACH	FL			0.033		547	84,000
3990001694	CARLISLE	PA			0.033		95	138,000
3990001816	ROSWELL	GA			0.028		4,000	234,000
3990002098	DOUGLASS	KS			0.028		5,257	109,000
3990002318	PLYMOUTH	MN			0.028		800	218,000
3990002477	SITKA	AK			0.035		32,853	275,000
3990002535	SAN FRANCISCO	CA			0.028		6,000	637,000
3990002619	AUBURN	WA			0.028		658	274,000
3990002650	COLORADO SPRINGS	CO			0.033		46,613	171,000
3990002652	BUFFALO GROVE	IL			0.030		16,160	415,000
3990002930	EVANSTON	IL			0.025		16,137	514,000
3990002942	TEMPE	AZ			0.035		12,515	261,000
3990003023	BAY SHORE	NY			0.028		4,199	324,000
3990003162	PEORIA	IL			0.038		84	325,000
3990003167	OREGON HOUSE	CA			0.028		13,358	197,000
3990003359	MT UNION	PA			0.034		200	49,442
3990003443	MIDLAND	MI			0.033		2,747	170,000
3990003448	PAHOA	HI			0.028		1,642	90,500
3990003472	FALMOUTH	MA			0.028		100	545,000
3990003535	PHOENIX	AZ			0.035		65	123,000
3990003601	BRANDON	MS			0.044		99	325,000
3990003805	NEW HAMPTON	IA			0.028		4,200	85,000
3990003863	BELLEVUE	WA			0.028		5,000	306,000
3990003898	WAMEGO	KS			0.038		149	180,000
3990003908	EUGENE	OR			0.040		149	175,000
3990004005	OMAHA	NE			0.053		300	95,000
3990004038	EUREKA SPRINGS	AR			0.034		820	65,000
3990004053	CRANFORD	NJ			0.028		797	382,000
3990004074	OREGON	OH			0.028		28,000	104,000
3990004122	GARDENENVILLE	NV			0.028		6,563	525,000
3990004145	BALA CYNWYD	PA			0.038		3,500	363,000
3990004146	NUTLEY	NJ			0.042		3,800	253,000
3990004193	WILMOT	NH			0.028		973	200,000
3990004208	MARION	CT			0.030		10,608	265,000
3990004209	CHICAGO	IL			0.028		924	126,000
3990004213	MURPHYSBORO	IL			0.048		391	84,666
3990004220	PROVIDENCE	RI			0.043		376	75,917
3990004241	SAVANNAH	GA			0.048		1,176	100,000
3990004316	POUGHKEEPSIE	NY			0.030		18,862	305,000
3990004317	LENEXA	KS			0.028		5,830	154,000
3990004380	REDDING	CA			0.028		6,000	199,000
3990004431	SUFFERN	NY			0.028		5,118	325,000
3990004500	MANALAPAN	NJ			0.030		3,484	405,000
3990004543	TALLAHASSEE	FL			0.028		40,000	288,000
3990004572	GRESHAM	OR			0.028		4,970	423,000
3990004576	OWASSO	OK			0.033		247	177,870
3990004610	SCARBOROUGH	ME			0.028		1,406	407,790
3990004623	THOMPSONVILLE	IL			0.028		2,379	117,000
3990004647	ALAMO	CA			0.028		617	910,000
3990004695	SILVER SPRING	MD			0.034		13,500	185,000
3990004725	BROOKFIELD	WI			0.028		2,000	412,000
3990004751	SAINT PETERS	MO			0.028		39,000	229,767
3990004884	VENTURA	CA			0.030		10,000	421,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3990004886	DICKSON	TN			0.028		2,392	200,000
3990004901	MINNEAPOLIS	MN			0.028		2,761	183,929
3990004950	RUTHERFORD	NJ			0.028		26,612	420,000
3990004953	VILLA PARK	CA			0.028		10,000	795,000
3990004974	ASHBURN	VA			0.028		9,000	525,500
3990004995	LOS ANGELES	CA			0.035		149	659,000
3990005019	MIRA LOMA	CA			0.028		8,713	231,238
3990005186	ANCHORAGE	AK			0.028		11,113	329,000
3990005204	TUCSON	AZ			0.030		7,383	295,651
3990005306	APOPKA	FL			0.030		95	156,140
3990005307	OROVILLE	CA			0.025		1,856	165,000
3990005347	WURTSBORO	NY			0.040		311	187,404
3990005431	OAKLAND	CA			0.025		2,000	550,000
3990005475	MONSEY	NY			0.035		751	600,000
3990005517	SYLMAR	CA			0.028		400	379,500
3990005525	GERMANTOWN	NY			0.028		5,100	320,000
3990005540	MIAMI	FL			0.030		1,749	740,000
3990005590	STONEY POINT	NY			0.038		4,800	322,679
3990005648	CLEARWATER	FL			0.028		50,000	310,296
3990005655	PALM BEACH GARDENS	FL			0.028		14,822	229,000
3990005666	FAYETTEVILLE	GA			0.038		75	270,814
3990005703	MODESTO	CA			0.038		260	219,000
3990005715	EAST RUTHERFORD	NJ			0.028		1,000	168,000
3990005765	GLENVILLE	PA			0.025		5,374	425,000
3990005779	ALTAMONTE SPRINGS	FL			0.033		4,700	151,000
3990005788	MARTINSBURG	WV			0.033		1,000	135,000
3990005844	BECKER	MN			0.028		12,500	257,000
3990005870	STRATHAM	NH			0.038		14,423	375,000
3990005914	STERLING	VA			0.038		3,000	325,000
3990005918	LANSDOWNE	VA			0.033		1,000	380,000
3990005921	BELLEVUE	WA			0.035		25,000	850,000
3990005926	WASHINGTON	DC			0.030		125	251,000
3990005942	SCOTIA	NY			0.028		1,865	89,000
3990005998	EMERSON	NJ			0.028		1,500	485,609
3990006048	BRAINERD	MN			0.028		90,000	335,000
3990006078	MIAMI	FL			0.028		7,000	471,879
3990006185	RIVERSIDE	WA			0.042		1,743	159,632
3990006208	GRAND JUNCTION	CO			0.028		2,675	223,000
3990006212	LOS ANGELES	CA			0.025		3,000	702,000
3990006274	DULUTH	GA			0.030		13,000	127,294
3990006333	FALCON	CO			0.028		4,524	178,938
3990006458	MILILANI	HI			0.033		1,200	295,000
3990006460	MARIETTA	GA			0.028		5,829	118,249
3990006506	LOMPOC	CA			0.028		43,000	415,000
3990006589	EL DORADO HILLS	CA			0.028		10,557	440,000
3990006626	CHANHASSEN	MN			0.025		165,945	365,000
3990006713	TUCSON	AZ			0.035		5,000	147,654
3990006744	COLUMBUS	OH			0.028		12,000	478,000
3990006865	HOLLYWOOD	FL			0.033		49	133,036
3990006884	PARAMOUNT	CA			0.028		8,000	550,000
3990006897	VAN NUYS	CA			0.028		10,250	354,174
3990006922	NEWBURY PARK	CA			0.028		18,880	1,430,000
3990006996	THOMASTON	CT			0.028		674	169,000
3990007069	LAS VEGAS	NV			0.029		4,858	330,000
3990007072	GREENPORT	NY			0.028		7,500	425,000
3990007126	HICKSVILLE	NY			0.028		5,000	442,000
3990007165	GERMANTOWN	MD			0.028		381	449,000
3990007194	HARTWELL	GA			0.028		5,000	420,500
3990007264	MILL VALLEY	CA			0.023		8,689	840,000
3990007291	HONOLULU	HI			0.025		1,946	480,000
3990007294	PHOENIX	AZ			0.028		1,643	163,000
3990007313	MARTINSBURG	WV			0.030		30,000	448,000
3990007336	WEST CALDWELL	NJ			0.028		2,430	500,000
3990007412	LOS ANGELES	CA			0.035		149	962,000
3990007414	NORWOOD YOUNG AMER	MN			0.028		563	213,996
3990007422	GLENDALE	CA			0.028		575	582,000
3990007439	LEE CENTER	NY			0.025		1,285	235,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3990007445	SCHAGHTICOKE	NY			0.028		1,712	145,000
3990007452	LAWNSIDE	NJ			0.053		(298)	133,000
3990007463	KINGS PARK	NY			0.038		5,240	424,000
3990007477	MIAMI	FL			0.043		5,500	293,000
3990007531	BALTIMORE	MD			0.028		13,000	190,783
3990007534	LOWER FREDERICK TW	PA			0.040		300	475,000
3990007536	NEW HYDE PARK	NY			0.028		2,000	460,000
3990007555	WESTLAND	MI			0.046		9,300	158,651
3990007557	CHARLOTTE	VT			0.040		500	605,000
3990007639	MERRIMACK	NH			0.025		32,000	190,000
3990007642	CORAL GABLES	FL			0.025		18,000	430,000
3990007675	UNION	KY			0.025		2,000	249,000
3990007677	STERLING	VA			0.043		1,118	610,000
3990007702	NILES	IL			0.030		317	274,000
3990007720	TEMPE	AZ			0.044		65	195,000
3990007751	WATERBORO	ME			0.030		1,824	205,000
3990007766	CHINO HILLS	CA			0.028		6,070	675,000
3990007785	PALATINE	IL			0.028		9,882	298,000
3990007793	SANFORD	FL			0.028		9,275	146,000
3990007816	NORTON	MA			0.025		5,000	399,000
3990007829	RIDGEFIELD	CT			0.025		6,116	1,750,000
3990007864	PALMER TWP	PA			0.039		100	140,000
3990007911	HAMILTON	MT			0.025		15,000	725,000
3990007922	BROWNFIELD	ME			0.030		1,695	176,000
3990007925	CITY OF LANHAM	MD			0.030		1,200	203,000
3990007926	METAIRIE	LA			0.028		555	248,000
3990007937	LACONIA	NH			0.028		4,000	131,856
3990007978	HARRIS	MN			0.028		20,000	425,000
3990007991	BROCKTON	MA			0.030		6,200	280,000
3990008018	INCLINE VILLAGE	NV			0.028		1,500	475,000
3990008036	RUTHERFORD	NJ			0.028		3,070	400,000
3990008136	PALM BAY	FL			0.035		95	291,000
3990008173	MASSAPEQUA	NY			0.028		2,350	380,000
3990008191	LAWRENCE TWP	NJ			0.040		1,800	494,000
3990008201	LADY LAKES	FL			0.042		4,997	262,000
3990008240	FORESTVILLE	MD			0.032		100	165,000
3990008295	COLUMBUS	OH			0.040		6,200	59,000
3990008342	OCEAN VIEW	HI			0.028		3,000	170,000
3990008389	FREEPORT	NY			0.030		38,000	437,000
3990008398	NORMAN	OK			0.033		1,100	167,000
3990008414	WESTMINSTER	MD			0.028		11,000	276,000
3990008470	TYRONE	GA			0.028		14,000	197,000
3990008472	WINCHESTER	CA			0.028		2,000	370,000
3990008480	SPOKANE	WA			0.025		57	270,000
3990008498	STONEVILLE	NC			0.038		2,936	208,000
3990008509	FAIR OAKS	CA			0.025		3,000	630,000
3990008513	WANTAGH	NY			0.028		1,000	436,000
3990008596	JEFFERSON TWP	NJ			0.050		95	292,000
3990008619	DARIEN	CT			0.028		102,000	1,300,000
3990008659	PITTSFORD	NY			0.033		600	285,000
3990008681	SHELTON	CT			0.033		2,000	605,000
3990008708	KINNELON	NJ			0.035		12,880	900,000
3990008752	BAY SHORE	NY			0.028		30,000	313,000
3990008797	OMAHA	NE			0.052		152	119,000
3990008810	MORGAN HILL	CA			0.028		13,851	525,000
3990008848	GRAND FORKS	ND			0.038		10,000	50,000
3990008853	WINDSOR	CT			0.028		623	269,000
3990008917	SCRANTON	PA			0.035		350	170,000
3990008918	RENO	NV			0.038		7,000	465,000
3990008928	HURRICANE	WV			0.033		600	450,000
3990008949	CRYSTAL LAKE	IL			0.039		71	182,000
3990008973	WASHINGTON	DC			0.030		7,300	410,000
3990008974	COLUMBUS	OH			0.034		700	157,000
3990008986	JERSEY CITY	NJ			0.028		7,500	650,000
3990008993	WATERTOWN	CT			0.025		40,000	225,000
3990009020	UPPER DARBY TWP	PA			0.028		395	141,000
3990009083	ARGYLE	NY			0.028		2,500	210,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3990009133	MOUNT AIRY	MD			0.028		476	480,000
3990009154	SHREWSBURY	MA			0.030		6,000	353,000
3990009192	FREDERICKSBURG	VA			0.028		150,050	236,000
3990009239	PLEASANT HILL	CA			0.025		4,071	485,000
3990009253	SANTA FE	NM			0.028		5,274	600,000
3990009255	COPIAGUE	NY			0.043		2,150	336,000
3990009259	MINNETONKA	MN			0.030		5,500	233,000
3990009288	MASSAPEQUA	NY			0.028		5,000	360,000
3990009290	PLAINSBORO TWP	NJ			0.030		1,000	376,000
3990009291	TOPSFIELD	MA			0.028		485	550,000
3990009327	PHOENIX	AZ			0.038		500	159,000
3990009336	ANAHEIM	CA			0.040		189	480,000
3990009353	STERLING	CT			0.041		678	170,000
3990009506	COCONUT CREEK	FL			0.028		4,066	350,000
3990009518	SONOMA	CA			0.045		(54)	800,000
3990009524	BIRMINGHAM	AL			0.032		2,000	123,000
3990009543	GLEN ALLEN	VA			0.028		1,500	455,000
3990009591	ASHVILLE	NY			0.025		12,760	475,000
3990009625	LOS ANGELES	CA			0.025		3,000	750,000
3990009643	BUCKINGHAM TWP	PA			0.028		15,061	435,000
3990009697	POMPTON LAKES BORO	NJ			0.028		500	220,000
3990009707	DURHAM	NH			0.025		1,000	265,000
3990009807	COLLEGE TYP	PA			0.034		925	172,000
3990009951	STOCKTON	CA			0.025		15,000	425,000
3990009954	COBLESKILL	NY			0.030		4,000	140,000
3990009958	UPPER MARLBORO	MD			0.033		1,573	323,000
3990009991	CASA GRANDE	AZ			0.028		192	177,000
3990010073	SALEM	NJ			0.028		5,193	188,000
3990010074	LOUISVILLE	KY			0.028		3,000	329,000
3990010106	EAST HAMPTON	NY			0.035		4,500	750,000
3990010123	CARMICHAEL	CA			0.025		6,500	415,000
3990010132	NAPLES	FL			0.028		4,680	420,000
3990010197	HARLAN	IA			0.042		1,600	149,409
3990010207	NASHUA	NH			0.030		14,743	301,000
3990010224	SEATTLE	WA			0.030		133,335	712,000
3990010229	GILBERT	AZ			0.028		12	600,000
3990010279	CEDAR FALLS	IA			0.029		3,000	112,947
3990010286	COLUMBUS	OH			0.030		1,038	305,000
3990010348	LOS ANGELES	CA			0.023		15,000	1,280,000
3990010359	COLUMBIA	MD			0.030		450	450,000
3990010409	GREENACRES	FL			0.028		2,000	442,000
3990010418	BALTIMORE HUNDRED	DE			0.028		300	160,000
3990010432	CHICAGO	IL			0.028		12,146	360,000
3990010475	CHANTILLY	VA			0.033		150	575,000
3990010483	SAN MATEO	CA			0.025		1,232	1,740,000
3990010495	CAVE CREEK	AZ			0.033		4,000	1,350,000
3990010551	STATEN ISLAND	NY			0.028		5,000	540,000
3990010561	KEARNY TOWN	NJ			0.028		4,540	300,000
3990010578	WHEATON	IL			0.040		5,099	354,000
3990010582	NORWALK	CT			0.025		3,678	400,000
3990010606	CHARLOTTE	NC			0.038		1,470	450,000
3990010612	SWANZEY	NH			0.035		700	182,000
3990010618	BENNINGTON	NH			0.028		3,000	247,105
3990010658	EAST PENNSBORO	PA			0.025		7,914	461,000
3990010669	DARIEN	CT			0.023		105	1,375,000
3990010780	NEW HOPE	MN			0.030		40,000	303,000
3990010791	PEORIA	AZ			0.030		1,100	304,000
3990010796	OKLAHOMA CITY	OK			0.033		149	259,000
3990010805	NEW FAIRFIELD	CT			0.023		4,316	480,000
3990010822	CLAREMONT	CA			0.028		149	1,460,000
3990010873	COROLLA	NC			0.028		3,000	1,725,000
3990010887	RED BANK BORO	NJ			0.032		3,462	380,000
3990010952	ALEXANDRIA	VA			0.030		1,655	660,000
3990010960	COLUMBIA	MD			0.028		3,000	361,000
3990010972	WATERFORD	MI			0.046		149	220,000
3990010974	ZEELAND	MI			0.033		90,000	235,000
3990010991	HIGHLAND FALLS	NY			0.042		12,000	242,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3990011008	GRANITE CITY	IL			0.030		2,822	171,000
3990011054	SAN FRANCISCO	CA			0.028		2,307	635,000
3990011086	BRIMFIELD	MA			0.033		825	332,000
3990011090	HENDERSON	NV			0.028		401	345,000
3990011096	ROSENDALE	NY			0.028		2,300	288,000
3990011129	KETCHUM	ID			0.028		2,500	308,000
3990011138	AVONDALE	AZ			0.028		1,000	299,000
3990011155	SALT LAKE CITY	UT			0.028		30,000	223,000
3990011163	STOCKTON	CA			0.025		7,000	363,000
3990011193	DANVILLE	CA			0.023		6,235	2,100,000
3990011243	ALBUQUERQUE	NM			0.030		1,357	250,000
3990011347	POND EDDY	NY			0.043		31,986	180,000
3990011359	MIAMI BEACH	FL			0.030		2,302	1,140,000
3990011380	HENDERSON	NV			0.028		90,000	530,000
3990011424	PARAMUS	NJ			0.028		10,000	620,000
3990011444	DAVIE	FL			0.028		1,006	649,000
3990011445	NEWPORT	NC			0.035		1,500	108,641
3990011465	MANTUA	NJ			0.028		7,050	219,000
3990011494	CHELTENHAM TWP	PA			0.025		5,729	372,000
3990011498	LOS ANGELES	CA			0.028		3,500	1,671,548
3990011511	DEERFIELD BEACH	FL			0.028		500	405,000
3990011523	MONTGOMERY	AL			0.030		857	119,000
3990011529	MANHATTAN	KS			0.037		4,000	103,181
3990011583	SAN DIEGO	CA			0.025		270	1,275,000
3990011651	LAS VEGAS	NV			0.030		400	565,000
3990011678	ELLENWOOD	GA			0.038		300	140,545
3990011681	SANTA CLARITA	CA			0.030		3,166	475,000
3990011770	ROANOKE	VA			0.039		20	159,000
3990011821	HARTFORD	CT			0.028		21,000	246,000
3990011841	WAYZATA	MN			0.028		44,000	800,000
3990011847	ALEXANDRIA	VA			0.030		2,840	510,000
3990011854	CORONA	CA			0.028		57,000	1,037,000
3990011871	MONROE	WI			0.028		16,695	334,373
3990011908	DUVALL	WA			0.030		2,887	490,125
3990011913	DANBURY	CT			0.030		350	258,000
3990011925	WINSTON SALEM	NC			0.032		5,178	168,000
3990011996	LAKE WORTH	FL			0.033		25,785	245,000
3990012059	BATON ROUGE	LA			0.028		19,700	175,000
3990012073	PAIA	HI			0.030		4,000	800,000
3990012158	SEATTLE	WA			0.030		6,000	550,000
3990012192	ANNANDALE	VA			0.028		3,000	749,000
3990012319	NAMPA	ID			0.033		39,747	252,196
3990012328	LOMITA	CA			0.033		500	307,000
3990012381	MONTEREY PARK	CA			0.028		34,165	458,000
3990012486	MILLINGTON	NJ			0.023		16,633	915,000
3990012499	SAN DIEGO	CA			0.032		3,200	304,000
6610019831	LAKE HIAWATHA	NJ			0.040		7,508	285,000
6610019839	ALPHARETTA	GA			0.040		5,393	425,000
6610019848	PORTSMOUTH	NH			0.040		8,367	580,000
6610019852	ALBUQUERQUE	NM			0.045		2,000	605,000
6610019854	NEWPORT	TN			0.040		50,000	214,000
6610019856	LAKE FOREST PARK	WA			0.040		6,000	380,000
6610019857	APPLETON	WI			0.040		13,896	540,000
6610019863	CORNELIUS	NC			0.040		5,000	250,000
6610019871	GRAND PRAIRIE	TX			0.043		6,654	120,000
6610019886	SAN JOSE	CA			0.044		18,623	850,000
6610019888	OXFORD	IA			0.040		350	330,000
6610019895	HAMPTON	VA			0.040		7,103	110,000
6610019899	GOLDEN	CO			0.043		60,200	490,000
6610019906	EDEN PRAIRIE	MN			0.040		4,933	695,000
6610019910	SAN LEON	TX			0.040		15,500	670,000
6610019915	BLUFFTON	SC			0.040		17,859	336,915
6610019922	VALPARAISO	IN			0.050		18,334	330,000
6610019925	OAKDALE	CA			0.040		13,133	261,000
6610019928	MANZANITA	OR			0.040		2,818	195,000
6610019929	FLANDERS	NJ			0.045		2,500	432,000
6610019930	BAKERSFIELD	CA			0.040		6,000	525,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6610019933	BOW	WA			0.040		18,700	345,000
6610019941	GREER	SC			0.040		2,985	260,000
6610019951	OSSINING	NY			0.061		2,000	305,000
6610019952	VANCOUVER	WA			0.043		977	335,000
6610019955	GREENSBORO	NC			0.060		2,000	180,000
6610019956	MELBOURNE	FL			0.040		596	126,000
6610019961	SILVER SPRING	MD			0.040		14,069	345,000
6610019962	SCOTIA	NY			0.040		4,503	158,000
6610019965	LOS ANGELES	CA			0.040		1,000	585,000
6610019971	ARLINGTON	VA			0.040		20,000	700,000
6610019973	BRANFORD	CT			0.045		3,000	115,000
6610019981	SAN DIEGO	CA			0.040		5,000	595,000
6610019982	LONG BEACH	NY			0.040		1,138	444,000
6610019985	ANNAPOLIS	MD			0.048		3,000	668,000
6610019989	HOCKESSIN	DE			0.040		5,700	405,000
6610019991	SAN JOSE	CA			0.047		1,803	875,000
6610019995	PALO ALTO	CA			0.040		4,800	1,100,000
6610019997	VESTAVIA	AL			0.043		12,151	455,000
6610020002	LANARK	IL			0.040		202,000	650,000
6610020007	WESTPORT	CT			0.040		11,722	1,480,000
6610020009	KNIGHTDALE	NC			0.040		1,000	140,000
6610020013	GRAYVILLE	IL			0.040		849	188,000
6610020016	PROSPECT	KY			0.040		33,233	679,000
6610020021	POWDER SPRINGS	GA			0.040		10,621	312,000
6610020031	FLEMING ISLAND	FL			0.040		1,110	445,000
6610020038	DURHAM	NC			0.040		1,490	190,000
6610020043	BIRMINGHAM	AL			0.040		7,535	332,000
6610020054	BERWYN	PA			0.040		3,964	1,325,000
6610020059	SHOREVIEW	MN			0.049		365	134,000
6610020062	COOPER CITY	FL			0.040		8,098	240,000
6610020066	HEREFORD	PA			0.040		20,244	420,000
6610020067	LITTLEFIELD	AZ			0.032		3,247	150,000
6610020072	CAMPBELL	CA			0.047		10,400	473,000
6610020082	SCOTTSDALE	AZ			0.040		15,000	950,000
6610020083	INDEPENDENCE	MO			0.040		5,575	95,000
6610020086	GLENVIEW	IL			0.040		3,374	430,000
6610020087	OMAHA	NE			0.040		7,700	200,000
6610020089	ROCKFORD	IL			0.040		4,288	76,000
6610020095	CROWN POINT	IN			0.055		3,193	440,000
6610020101	CAPE CORAL	FL			0.040		44,000	380,000
6610020104	SAN RAFAEL	CA			0.040		1,325	849,000
6610020105	SOMERVILLE	MA			0.040		1,308	284,000
6610020109	ULYSSES	KS			0.040		5,000	205,000
6610020111	FAIR OAKS	CA			0.040		1,597	305,000
6610020113	BROOKLYN PARK	MN			0.040		6,063	225,000
6610020117	SOUTH ELGIN	IL			0.040		80,000	140,000
6610020121	SOUTH PORTLAND	ME			0.040		5,180	265,000
6610020124	HILLSBORO	IA			0.052		7,182	39,100
6610020125	SALINAS	CA			0.040		4,976	602,000
6610020126	SPRINGFIELD	VA			0.043		17,000	450,000
6610020129	SAN ANTONIO	TX			0.040		7,297	265,000
6610020130	ELK RIVER	MN			0.040		1,500	280,000
6610020147	NOVATO	CA			0.047		20,000	725,000
6610020148	LAKEWOOD	CA			0.040		2,000	390,000
6610020149	BETHEL	MN			0.040		1,500	243,000
6610020160	CROTON ON HUDSON	NY			0.040		5,284	660,000
6610020167	HAWORTH	NJ			0.040		7,000	1,500,000
6610020168	SAVAGE	MN			0.040		10,000	285,000
6610020174	PORTLAND	OR			0.040		8,725	310,000
6610020178	COVENTRY	CT			0.040		5,435	470,000
6610020182	SAPULPA	OK			0.040		(111)	150,000
6610020194	ESCONDIDO	CA			0.040		300	275,000
6610020200	PINETOP	AZ			0.040		63,997	157,600
6610020205	SAN FRANCISCO	CA			0.047		25,000	978,000
6610020208	BAKERSFIELD	CA			0.049		1,800	240,000
6610020209	HOUSTON	TX			0.043		8,200	170,000
6610020211	TULSA	OK			0.040		11,500	195,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6610020212	PALOS VERDES ESTATES	CA			0.040		36,067	925,000
6610020215	UPLAND	CA			0.042		6,849	460,000
6610020216	COLBERT	WA			0.040		15,000	201,000
6610020220	NEWARK	DE			0.040		400	355,000
6610020222	MAYNARD	MA			0.040		20,546	280,000
6610020223	LEES SUMMIT	MO			0.040		900	290,000
6610020230	MINNETONKA	MN			0.045		1,660	335,000
6610020232	WEST CHESTER	PA			0.040		1,989	660,000
6610020237	BELLE MEAD	NJ			0.040		5,000	335,000
6610020238	COVINA	CA			0.052		3,797	488,000
6610020243	CORTE MADERA	CA			0.040		26,120	935,000
6610020247	COMMERCE TOWNSHIP	MI			0.040		8,013	135,000
6610020248	MECHANICSVILLE	VA			0.040		10,298	236,000
6610020256	CORONA	CA			0.040		10,500	357,000
6610020261	CHICAGO	IL			0.040		22,581	880,000
6610020271	WASHINGTON TOWNSHIP	MI			0.055		4,299	107,000
6610020272	MORGAN HILL	CA			0.035		3,124	850,000
6610020273	NEW ORLEANS	LA			0.043		3,585	345,000
6610020276	PALM SPRINGS	CA			0.040		6,000	540,000
6610020289	ARDEN HILLS	MN			0.040		2,037	320,000
6610020290	CORAL GABLES	FL			0.054		1,853	530,000
6610020293	OKLAHOMA CITY	OK			0.040		15,000	226,000
6610020295	GROVE	OK			0.040		21,760	400,000
6610020297	PARKER	CO			0.060		7,804	335,000
6610020298	NEW HYDE PARK	NY			0.034		5,310	465,000
6610020300	WESTLAKE VILLAGE	CA			0.040		5,130	450,000
6610020301	LAS CRUCES	NM			0.040		5,000	243,600
6901000013	MERRICK	NY			0.025		4,032	484,555
6901000014	SANBORNTON	NH			0.035		2,500	296,677
6901000030	NORTHPORT	AL			0.035		7,397	173,092
6901000070	STRATFORD	CT			0.025		17,176	289,000
6901000258	ALPHARETTA	GA			0.033		1,470	879,100
6901000354	SHERMAN OAKS	CA			0.033		4,500	838,237
6901000390	GLENDORA	CA			0.025		25,000	650,000
6901000394	DALTON	GA			0.048		2,000	212,560
6901000556	EGG HARBOR TOWNSHIP	NJ			0.028		400	374,200
6901000627	REDMOND	WA			0.023		300	585,000
6901000635	GROTON	CT			0.025		850	704,068
6901000640	TUCSON	AZ			0.030		1,666	761,000
6901000641	SCOTTSDALE	AZ			0.028		750	749,000
6901000643	ELKHART	IN			0.033		200	217,000
6901000655	BATTLEBORO	NC			0.028		2,879	422,030
6901000706	COLORADO SPRINGS	CO			0.028		6,400	188,884
6901000717	ESCONDIDO	CA			0.025		500	500,000
6901000718	JUDSONIA	AR			0.030		4,100	146,776
6901000793	LOS BANOS	CA			0.025		7,211	415,000
6901000806	SAN DIEGO	CA			0.028		12,000	800,000
6901000837	PARSIPPANY	NJ			0.028		35,000	442,378
6901000861	CHICAGO	IL			0.025		4,600	762,000
6901000862	CANTON	OH			0.025		7,456	184,296
6901000882	SUMMERFIELD	NC			0.035		15,000	405,514
6901000890	NEWBERG	OR			0.025		18,000	755,000
6901000909	MOORESTOWN	NJ			0.023		20,000	795,000
6901000915	CLINTON	CT			0.040		2,317	255,607
6901000934	GOLETA	CA			0.020		8,494	925,000
6901000988	CORNELIUS	NC			0.025		3,677	198,000
6901001012	MEREDITH	NH			0.025		6,000	640,000
6901001047	LOS ALAMITOS	CA			0.025		10,000	828,780
6901001108	KING OF PRUSSIA	PA			0.050		700	345,185
6901001152	DERBY	KS			0.056		6,000	81,000
6901001222	FAIRHAVEN	MA			0.033		1,150	282,282
6901001228	TEMPERANCE	MI			0.028		5,000	150,021
6901001259	DOUGLASVILLE	GA			0.028		7,000	106,761
6901001282	CAMPBELL	CA			0.033		6,801	850,000
6901001303	HAYWARD	WI			0.028		2,500	183,617
6901001341	MIAMI	FL			0.025		2,500	420,000
6901001376	LAGUNA NIGUEL	CA			0.028		20,000	620,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6901001442	SALT LAKE CITY	UT			0.023		3,110	525,000
6901001446	LOS ANGELES	CA			0.023		5,822	1,180,000
6901001519	SALINAS	CA			0.025		28,000	554,764
6901001526	NORTH MANKATO	MN			0.025		2,500	200,000
6901001552	SAN PEDRO	CA			0.033		5,220	540,000
6901001586	WAYNE	NJ			0.028		4,000	705,710
6901001618	MINNEAPOLIS	MN			0.030		523	255,509
6901001644	SEATTLE	WA			0.035		8,871	246,000
6901001648	WESTBROOK	ME			0.028		4,861	291,781
6901001722	UNION CITY	TN			0.028		13,000	138,000
6901001742	NOBLESVILLE	IN			0.025		8,000	972,000
6901001744	INDIANAPOLIS	IN			0.025		64,735	119,000
6901001751	HILLSBORO	OR			0.028		4,100	293,000
6901001761	NOVATO	CA			0.028		2,831	661,444
6901001775	COLUMBUS	OH			0.025		1,775	233,000
6901001804	SEATTLE	WA			0.023		33,366	600,000
6901001843	MITCHELL	SD			0.038		1,694	109,673
6901001849	SANTA BARBARA	CA			0.028		1,300	806,788
6901001874	MEDFORD	NJ			0.023		3,000	513,000
6901001909	GRANTSVILLE	UT			0.030		1,660	246,925
6901001922	BERLIN	CT			0.030		17,000	265,000
6901001930	BRISTOW	VA			0.040		895	472,000
6901001974	CHICOPEE	MA			0.039		210	220,805
6901001977	LOS ALTOS	CA			0.023		4,500	2,025,000
6901001997	SPRINGFIELD	MO			0.028		45,363	269,943
6901002029	MACUNGIE	PA			0.030		18,524	406,000
6901002040	BATON ROUGE	LA			0.025		6,569	186,000
6901002111	ADAMS	MN			0.048		3,000	160,000
6901002131	MANASSAS	VA			0.025		6,539	600,000
6901002166	TUCSON	AZ			0.028		2,535	253,000
6901002169	PARKERS PRAIRIE	MN			0.028		3,000	191,000
6901002194	PHILADELPHIA	PA			0.028		2,334	130,000
6901002226	DENVER	CO			0.039		800	114,000
6901002230	ROCHESTER HILLS	MI			0.033		2,400	234,000
6901002252	TUCSON	AZ			0.028		1,000	210,000
6901002300	FORT LAUDERDALE	FL			0.053		3,000	210,000
6901002305	BEVERLY	MA			0.028		798	607,000
6901002311	HAMDEN	CT			0.048		1,500	184,000
6901002325	STRATFORD	CT			0.025		2,093	359,500
6901002329	WESTMONT	IL			0.028		2,000	264,000
6901002342	CHESAPEAKE	VA			0.023		13,000	620,000
6901002344	WEST HAVEN	CT			0.028		2,000	209,000
6901002347	CHARLOTTE	NC			0.025		3,000	299,000
6901002348	MONTEREY PARK	CA			0.030		10,000	591,000
6901002358	WILLIAMSBURG	VA			0.025		10,289	474,761
6901002377	SOUTH BEND	IN			0.028		1,892	125,192
6901002384	PORTSMOUTH	NH			0.028		6,358	253,000
6901002390	ORLAND PARK	IL			0.028		12,970	326,000
6901002413	WHITTIER	CA			0.028		4,421	814,000
6901002442	S ABINGTON TOWNSHIP	PA			0.033		1,500	212,000
6901002512	WOODLAND	CA			0.025		273	875,000
6901002519	HADDON TOWNSHIP	NJ			0.030		4,894	337,000
6901002534	INDEPENDENCE	MO			0.040		9,065	289,767
6901002562	PRAIRIEVILLE	LA			0.025		2,500	242,600
6901002564	SALT LAKE CITY	UT			0.040		18,500	302,600
6901002574	SKOKIE	IL			0.040		12,195	401,000
6901002611	WHITE PLAINS	NY			0.028		9,369	521,000
6901002648	CASPER	WY			0.028		2,500	321,000
6901002672	WESTON	FL			0.044		1,487	525,000
6901002708	SUFFOLK	VA			0.040		231	329,023
6901002718	LITTLETON	CO			0.040		4,653	304,000
6901002740	EXCELSIOR	MN			0.040		22,701	551,000
6901002746	SALISBURY	NC			0.025		15,000	300,000
6901002757	MACUNGIE	PA			0.040		2,725	214,700
6901002813	COTTONWOOD HEIGHTS	UT			0.040		4,045	163,400
6901002837	ARLINGTON HEIGHTS	IL			0.040		2,000	449,350
6901002853	WATCHUNG	NJ			0.040		4,200	765,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6901002859	SWARTZ CREEK	MI			0.040		12,000	90,250
6901002890	MEDIA	PA			0.040		6,164	437,950
6901002910	HUDSON	NH			0.040		600	216,000
6901002962	WILLIAMSBURG	VA			0.040		1,434	318,250
6901002967	SHELBURNE	VT			0.040		6,550	318,000
6901002997	WEST FARGO	ND			0.040		130,000	290,827
6901003005	ALISO VIEJO	CA			0.040		523	333,450
6901003011	ESTERO	FL			0.040		14,050	500,000
6901003012	SWARTHMORE	PA			0.040		970	363,725
6901003038	CLEVELAND	OH			0.040		2,200	114,000
6901003068	WEST PALM BEACH	FL			0.040		6,209	306,000
6901003079	SAINT CLOUD	MN			0.040		8,700	134,900
6901003107	IDAHO FALLS	ID			0.040		5,479	166,170
6901003139	SAINT JOHN	IN			0.051		9,000	400,000
6901003160	MIDDLETOWN	OH			0.040		13,500	136,800
6901003178	TOMS RIVER	NJ			0.040		2,000	246,000
6901003179	PLYMOUTH	MN			0.040		53,200	565,000
6901003185	AURORA	IL			0.040		800	349,000
6901003186	INVER GROVE HEIGHTS	MN			0.040		6,518	184,775
6901003210	SAN JOSE	CA			0.040		4,900	530,300
6901003214	DIAMOND BAR	CA			0.040		50,000	562,400
6901003219	CARMEL	IN			0.040		1,260	204,611
6901003267	GLEN MILLS	PA			0.040		2,000	627,000
6901003288	W DES MOINES	IA			0.040		8,831	150,000
6901003290	GILBERTSVILLE	PA			0.040		6,045	350,550
6901003315	SOUTHINGTON	CT			0.040		2,034	205,000
6901003329	SANTA ROSA	CA			0.040		22,548	1,350,000
6901003330	YELLOW SPGS	OH			0.040		2,690	235,673
6901003334	MORRIS PLAINS	NJ			0.040		6,000	591,974
6901003342	CHINO HILLS	CA			0.040		7,650	513,000
6901003400	BELLEVUE	WA			0.040		2,000	820,000
6901003417	MISSION VIEJO	CA			0.043		5,500	517,750
6901003429	SILVER SPRING	MD			0.040		485	475,950
6901003451	GLENDALE HEIGHTS	IL			0.040		700	117,800
6901003462	DES PLAINES	IL			0.055		783	255,550
6901003489	THOUSAND OAKS	CA			0.023		10,000	2,450,000
6901003557	CULVER CITY	CA			0.040		4,041	675,450
6901003636	OGDEN	UT			0.040		1,666	160,000
6901003637	SPOKANE	WA			0.040		5,897	251,100
6901003645	SAINT CLOUD	MN			0.040		15,000	183,816
6901003664	BEDFORD	NH			0.040		4,000	835,000
6901003690	NASHUA	NH			0.040		2,000	179,100
6901003701	ALEXANDER	AR			0.040		19,908	163,500
6901003820	LINO LAKES	MN			0.040		2,000	295,200
6901003838	UNIONTOWN	OH			0.049		1,500	143,000
6901003918	LOS ANGELES	CA			0.040		1,000	475,000
6901003945	HONOLULU	HI			0.053		2,500	496,800
6901003964	EAST WALPOLE	MA			0.040		7,000	292,000
6901003969	SOUTH KINGSTOWN	RI			0.040		10,465	490,000
6901003998	SAN MATEO	CA			0.040		2,000	1,020,000
6901004007	NEW FAIRFIELD	CT			0.040		5,000	549,000
6901004021	KINGSTON	NH			0.040		2,000	207,900
6901004038	CAROL STREAM	IL			0.040		4,968	424,800
6901004048	CONGERS	NY			0.040		525	451,800
6901004064	ANOKA	MN			0.040		750	126,000
6901004067	GAINESVILLE	FL			0.040		2,500	181,800
6901004084	GRAHAM	WA			0.040		1,000	386,100
6901004095	PHILADELPHIA	PA			0.040		5,000	223,000
6901004134	WILMINGTON	DE			0.040		5,401	286,200
6901004153	BURLINGTON	VT			0.040		5,000	374,698
6901004214	PARKERSBURG	WV			0.040		35,000	117,900
6901004219	FAIRFAX STATION	VA			0.040		18,200	771,000
6901004234	PEACH BOTTOM	PA			0.040		3,405	215,000
6901004297	DEALE	MD			0.040		2,690	700,000
6901004301	DES MOINES	IA			0.045		343	194,400
6901004341	WOLFEBORO	NH			0.040		5,237	511,000
6901004353	BLAINE	WA			0.040		3,973	315,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
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6901004355	MARTINSVILLE	IN			0.040		500	170,000
6901004370	SCOTCH PLAINS	NJ			0.045		(40)	940,000
6901004375	EASTON	PA			0.040		1,113	355,000
6901004414	NEW BALTIMORE	MI			0.040		34,812	113,400
6901004477	OAK PARK	CA			0.040		19,000	560,000
6901004505	GURNEE	IL			0.040		29,559	277,200
6901004532	MAPLE LAKE	MN			0.040		500	179,100
6901004540	BEAVERTON	OR			0.040		13,900	311,400
6901004542	BLOOMINGTON	MN			0.040		4,000	405,000
6901004549	SPRINGFIELD	OH			0.040		1,700	88,200
6901004596	SWAMPSCOTT	MA			0.043		22,236	340,000
6901004608	SALT LAKE CITY	UT			0.040		600	249,000
6901004616	NAPOLEON	OH			0.040		6,099	207,000
6901004643	ALPHARETTA	GA			0.040		1,250	424,000
6901004651	VIRGINIA BEACH	VA			0.040		5,241	295,200
6901004677	COOPERSTOWN	NY			0.040		11,218	298,800
6901004678	GLASTONBURY	CT			0.040		1,800	463,500
6901004709	PHILADELPHIA	PA			0.040		5,005	702,900
6901004718	CHATHAM	NJ			0.042		6,924	1,250,000
6901004735	SPRINGFIELD	MA			0.046		631	157,000
6901004748	OLDSMAR	FL			0.046		20,000	425,000
6901004754	TOPANGA	CA			0.040		5,328	850,000
6901004765	CASTLE ROCK	CO			0.050		4,500	360,000
6901004798	AUSTIN	MN			0.040		1,000	109,000
6901004850	NEVADA CITY	CA			0.040		1,977	358,000
6901004860	CHARLOTTE	NC			0.040		1,549	490,000
6901004864	GEORGETOWN	MA			0.040		2,400	558,000
6901004885	HILLIARD	OH			0.040		7,219	275,000
6901004904	MINNEAPOLIS	MN			0.054		2,521	220,000
6901004926	AUBURN	CA			0.040		500	340,000
6901004934	VALLEY SPRINGS	SD			0.040		3,327	134,700
6901004942	DERBY	KS			0.040		700	79,000
6901004974	SCHWENKSVILLE	PA			0.040		3,000	390,000
6901004980	MORGAN HILL	CA			0.040		222	475,000
6901004986	MURFREESBORO	TN			0.040		2,000	198,000
6901005040	DELRAY BEACH	FL			0.044		1,200	283,000
6901005074	FRESNO	CA			0.040		12,864	385,000
6901005112	MIAMI	FL			0.040		8,081	230,000
6901005129	WALLINGFORD	CT			0.040		1,000	305,000
6901005152	ERIE	PA			0.055		1,000	197,000
6901005157	VISALIA	CA			0.068		851	257,000
6901005208	POWAY	CA			0.040		5,125	875,000
6901005211	BOCA RATON	FL			0.053		494	385,000
6901005236	VALHALLA	NY			0.040		5,700	500,000
6901005252	SAINT PAUL	MN			0.040		4,237	320,000
6901005295	SOUTHWEST RANCHES	FL			0.040		18,000	356,000
6901005315	BILLINGS	MT			0.040		15,000	585,000
6901005353	SPRINGFIELD	MO			0.046		20,000	970,000
6901005354	COLORADO SPRINGS	CO			0.040		4,000	610,000
6901005363	WILMINGTON	DE			0.040		450	260,000
6901005384	PARKLAND	FL			0.040		3,441	341,000
6901005390	MORRIS PLAINS	NJ			0.040		11,490	480,000
6901005395	KENT	CT			0.040		2,809	387,000
6901005433	SAN FRANCISCO	CA			0.040		262	1,612,000
6901005447	PENN VALLEY	CA			0.044		15,000	487,000
6901495012	MANITOU SPRINGS	CO			0.028		1,000	443,000
6901495038	FRANKLIN LAKES	NJ			0.028		25,000	795,000
6901495097	MERRILL	WI			0.025		26,000	330,000
6901495102	CHESAPEAKE	VA			0.043		2,000	345,000
6901495110	MINNEAPOLIS	MN			0.025		3,000	318,000
6901495129	PHOENIX	AZ			0.043		5,083	155,000
6901495142	NASHUA	NH			0.040		150,000	515,000
6901495161	ZIONSVILLE	IN			0.040		30,097	364,000
6901495186	WILLIAMSBURG	VA			0.040		1,900	378,100
6901495192	PLEASANTON	CA			0.040		37,700	1,247,350
6901495221	MILL VALLEY	CA			0.040		4,403	1,180,000
6901495225	NEW HOLLAND	PA			0.040		38,000	171,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6901495244	WILMINGTON	MA			0.040		7,000	515,000
6901495325	BLACKSBURG	VA			0.040		18,938	451,978
6901495358	GRAND JUNCTION	CO			0.040		2,500	203,000
6901495380	POUGHQUAG	NY			0.028		800	393,000
6901495454	CUMMING	GA			0.028		1,444	281,200
6901495513	CONCORD	CA			0.052		4,500	541,260
6901495527	MARIETTA	GA			0.040		500	715,000
6901495558	PARKERS PRAIRIE	MN			0.047		15,000	287,000
6901495591	KNOXVILLE	TN			0.054		340	340,000
6901495595	PLEASANTON	CA			0.040		200	297,000
6901495598	SAN FRANCISCO	CA			0.040		10,000	1,035,000
6901495649	JUPITER	FL			0.040		8,000	410,000
6901495654	KANEOHE	HI			0.040		4,849	1,025,000
6901495722	SAN DIEGO	CA			0.040		36,556	436,500
6901495760	SAN JOSE	CA			0.040		3,429	720,000
6901495829	ALLENTOWN	NJ			0.040		1,833	266,400
6901495841	LAS VEGAS	NV			0.040		3,967	192,600
6901500015	HUNTINGTON WOODS	MI			0.025		1,000	235,346
6901500157	WEST BABYLON	NY			0.028		1,200	401,000
6901500175	CHICAGO	IL			0.023		3,000	333,580
6901500210	SAN DIEGO	CA			0.033		9,814	921,219
6901500289	YARDLEY	PA			0.038		5,000	581,095
6901500326	NOVATO	CA			0.030		5,563	1,126,902
6901500524	GLENWOOD	MN			0.023		37,915	725,000
6901500584	WESTMORELAND	TN			0.028		3,850	166,790
6901500607	SALINAS	CA			0.030		935	812,000
6901500652	DEER PARK	IL			0.030		149	1,165,000
6901500717	TUSTIN	CA			0.023		61,959	1,400,000
6901500753	DAYTON	MN			0.030		20,000	560,000
6901500758	CONCORD	CA			0.028		6,800	675,000
6901500821	FORT MEYERS	FL			0.040		8,743	426,400
6901500846	LAKE WORTH	FL			0.040		9,062	405,000
6901501066	SAN DIEGO	CA			0.028		1,000	324,000
6901501082	UPPER MARLBORO	MD			0.033		220	384,000
6901501338	TRACY	CA			0.028		7,000	490,000
6901501365	TREVOR	WI			0.025		6,350	388,000
6901501371	AIKEN	SC			0.040		2,000	300,000
6901501379	HAMILTON	MT			0.040		150,000	2,300,000
6901501432	STATEN ISLAND	NY			0.040		1,000	430,000
6901501485	NIANTIC	CT			0.033		2,000	270,420
6901501579	FRANKLIN SQUARE	NY			0.033		900	525,000
6901501583	CARLSBAD	CA			0.025		12,000	650,000
6901501601	DORCHESTER	MA			0.040		10,000	440,000
6901502221	BLAINE	MN			0.023		34,000	235,000
6901502288	COLLEGE PARK	MD			0.025		1,000	444,000
6901502292	HOUGHTON LAKE	MI			0.028		7,500	362,500
6901502296	LOS ANGELES	CA			0.028		2,000	685,000
6901502932	TUCSON	AZ			0.028		1,769	251,000
6901503057	RIDGEWOOD	NJ			0.025		25,000	565,000
6901503122	TRUCKEE	CA			0.028		30,000	656,000
6901503569	SAN JOSE	CA			0.040		2,100	288,000
6901503952	QUEENS VILLAGE	NY			0.030		95	409,900
6901505228	LYNDEN	WA			0.030		500	296,000
6901505867	DOLORES	CO			0.025		30,000	290,000
6901506265	PINE KNOLL SHORES	NC			0.040		117,186	601,000
6901506278	SPICER	MN			0.040		700	685,000
6901506307	SAN JOSE	CA			0.040		5,000	755,280
6901506309	ALAMO	CA			0.040		47,157	1,325,000
6901506365	WEST CHESTER	PA			0.040		10,000	574,200
6901506400	DALTON	GA			0.040		3,500	345,000
6901506412	MARIETTA	GA			0.052		2,000	197,100
6901506438	SEATTLE	WA			0.040		6,000	379,000
6901506449	SANGER	CA			0.059		2,000	180,000
6901506494	VENICE	FL			0.040		2,800	144,400
6901506529	OAKLAND PARK	FL			0.040		9,990	336,300
6901506537	BIG CANOE	GA			0.043		5,000	540,000
6901506548	FERNDALE	WA			0.040		5,826	440,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6901506573	MERRITT ISLAND	FL			0.040		2,500	424,000
6901506693	ROWLEY	MA			0.040		10,751	624,842
6901506760	CAPISTRANO BEACH	CA			0.040		400	497,000
6901506762	SHINGLE SPRINGS	CA			0.049		5,000	518,000
6901506764	LITITZ	PA			0.040		500	323,000
6901506776	SANFORD	FL			0.040		12,167	443,000
6901506782	EDEN PRAIRIE	MN			0.058		2,000	399,000
6901506819	OAKLAND	CA			0.040		6,000	814,000
6901506825	SCHAUMBURG	IL			0.040		20,000	358,000
6901506840	FULLERTON	CA			0.040		80,000	945,000
6901506867	MONUMENT	CO			0.040		11,000	648,000
6901506869	POTTSTOWN	PA			0.040		550	542,000
6901506911	CHARLOTTESVILLE	VA			0.040		2,000	1,134,000
6901506912	PLEASANTON	CA			0.040		1,550	660,000
6901506932	CHINO	CA			0.040		5,539	533,500
6901507047	SAN JOSE	CA			0.047		31,300	420,000
6901507079	OXNARD	CA			0.040		5,843	1,050,000
6901507084	PONTE VEDRA BEACH	FL			0.040		5,571	640,000
6901507087	CASTRO VALLEY	CA			0.040		88,974	600,000
6901507130	ELMWOOD PARK	NJ			0.040		1,769	304,000
6901507147	ALBUQUERQUE	NM			0.040		8,700	455,900
6901507153	ORLANDO	FL			0.044		3,000	174,000
6901507167	LONG BEACH	CA			0.052		3,705	534,200
6901507208	MONTCLAIR	NJ			0.040		6,264	559,000
6901507221	BORING	OR			0.040		20,738	615,000
6901507225	SILVER SPRINGS	NY			0.041		1,000	173,801
6901507241	ROYAL OAK	MI			0.040		10,000	128,000
6901507400	PEMBROKE PINES	FL			0.040		2,274	350,000
6901507413	SAN FRANCISCO	CA			0.040		780	1,150,000
6901507476	PETALUMA	CA			0.040		4,283	389,000
6901507484	BRONXVILLE	NY			0.040		15,000	2,100,000
6901507498	KILAUEA	HI			0.040		1,200	395,000
6901507499	VERONA	PA			0.040		120	82,000
6901507525	NOVATO	CA			0.040		14,500	875,000
6901507533	SAN JOSE	CA			0.040		23,200	1,050,000
6901507538	WASHINGTON	DC			0.041		4,000	605,000
6901507540	SAN MARCOS	CA			0.047		5,000	560,000
6901507551	BERKELEY	CA			0.040		5,200	1,200,000
6901507560	YONKERS	NY			0.040		32,902	510,000
6901507563	WYNDMOOR	PA			0.040		2,977	354,000
6901507579	LOS ANGELES	CA			0.044		40,000	760,000
6901507596	LAKE OSWEGO	OR			0.040		28,761	500,000
6901507613	ALMA	AR			0.040		583	132,200
6901507628	BRISTOL	CT			0.052		2,000	367,000
6901507647	BERKELEY	CA			0.040		5,000	1,125,000
6901507648	CARLSBAD	CA			0.047		8,606	685,000
6901507738	CONCORD	NC			0.042		8,000	295,000
6901507745	OREGON	WI			0.053		25,662	300,000
6901507767	OMAHA	NE			0.040		3,944	283,100
6901507777	LANCASTER	PA			0.040		7,900	219,300
6901507893	GREY EAGLE	MN			0.040		33,256	330,000
6901507899	SCHAUMBURG	IL			0.040		7,643	245,000
6901507934	SAN JOSE	CA			0.040		13,600	690,000
6901507938	SLIDELL	LA			0.040		122,570	547,000
6901507975	TAMPA	FL			0.040		16,800	145,000
6901507978	MOUNTAIN HOME	AR			0.040		1,200	117,000
6901507982	CLOVER	SC			0.040		500	700,000
6901508007	ALDAN	PA			0.040		450	158,092
6901508044	CHARLOTTE	NC			0.040		2,530	911,000
6901508054	WILLOW GROVE	PA			0.058		2,599	200,000
6901508253	SAN ANSELMO	CA			0.040		1,000	921,000
6901508262	PALO ALTO	CA			0.040		4,000	1,881,000
6901508279	MILL VALLEY	CA			0.040		3,385	1,730,000
6901508292	CHICAGO	IL			0.040		750	500,000
6901508299	OAKLAND	CA			0.040		29,088	1,395,000
6901508302	BROOKLYN CENTER	MN			0.040		1,200	159,000
6901508308	BLAINE	MN			0.040		500	259,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6901508324	KEY BISCAYNE	FL			0.040		2,764	350,000
6901508329	HIGHLAND MILLS	NY			0.040		10,500	350,000
6901508371	CALDWELL	NJ			0.040		1,000	476,000
6901508389	DANVILLE	CA			0.040		1,900	477,000
6901508398	LAS VEGAS	NV			0.040		10,000	525,000
6901508401	LOS ANGELES	CA			0.040		12,000	1,550,000
6901508450	DANA POINT	CA			0.040		5,400	701,000
6901508451	MODESTO	CA			0.040		64,000	360,000
6901508614	LITTLE ROCK	AR			0.040		300	125,000
6901508628	ORLANDO	FL			0.065		1,578	170,000
6901508634	ANNANDALE	VA			0.048		13,828	678,000
6901508649	SAINT PETERS	MO			0.040		1,000	150,000
6901508708	BRENTWOOD	CA			0.040		1,000	383,000
6901508717	SAN DIEGO	CA			0.053		3,000	464,000
6901508777	DENVER	CO			0.040		8,743	400,000
6901508798	GREENFIELD	OH			0.041		1,500	154,000
6901509060	SAN DIEGO	CA			0.040		4,000	380,000
6901509079	LOUISVILLE	KY			0.040		1,100	96,000
6901509096	SANDISFIELD	MA			0.040		4,057	380,000
6901509099	MILPITAS	CA			0.040		37,812	685,000
6901509131	OCEANSIDE	CA			0.040		53,153	575,000
6901509141	WOODINVILLE	WA			0.040		5,348	431,700
6901509153	EAST SETAUKET	NY			0.040		150,000	950,000
6901509196	GORDONSVILLE	VA			0.040		180	240,000
6901509393	FERNANDINA BEACH	FL			0.040		4,000	269,000
6901509405	CORTLAND	NY			0.047		4,500	225,000
6901509408	MORRISTOWN	NJ			0.045		5,000	670,000
6901509435	PALO ALTO	CA			0.040		5,000	1,200,000
6901509439	OLATHE	KS			0.040		486	164,600
6901509447	THOUSAND OAKS	CA			0.040		18,726	510,000
6901509449	DEWITT	NY			0.040		5,000	175,000
6901509452	ROLLING HILLS ESTATES	CA			0.040		5,000	2,200,000
6901509523	EAST ELMHURST	NY			0.040		10,170	415,000
6901509524	PORTLAND	OR			0.042		5,239	310,000
6901509530	PONTE VEDRA	FL			0.046		11,000	366,000
6901509540	BOYDTON	VA			0.040		6,000	545,000
6901509541	EL CAJON	CA			0.040		1,000	370,000
6901509560	SAINT JOHN	IN			0.043		6,202	285,000
6901509567	NEW ORLEANS	LA			0.040		50,000	675,000
6901509569	MILL VALLEY	CA			0.040		41,571	1,575,000
6901509578	WASHINGTON	DC			0.040		10,000	536,600
6901509584	MAITLAND	FL			0.040		10,554	297,000
6901509635	PORTER	IN			0.040		2,295	200,000
6901509637	LEESBURG	FL			0.040		4,000	192,000
6901509651	NORTHFIELD	MN			0.040		8,000	300,000
6901558021	WEST NEWBURY	MA			0.044		422	270,000
6901558022	DUNMORE	PA			0.040		1,450	337,000
6901558043	BENTON	AR			0.040		1,200	138,500
6901558070	NEWTOWN SQUARE	PA			0.045		3,000	300,000
6901558084	ELLENSBURG	WA			0.040		14,276	560,000
6901558135	WARRENVILLE	IL			0.040		1,000	356,000
6901558140	ALEXANDRIA	VA			0.040		9,300	710,000
6901558155	MULLICA HILL	NJ			0.040		5,283	290,000
6901558159	LIVONIA	MI			0.040		20,769	118,297
6901558200	GREEN LANE	PA			0.040		2,093	258,000
6901558214	HENDERSON	NC			0.040		2,381	211,000
6901558240	WEST CHESTER	PA			0.040		28,000	880,000
6901558246	LEWISTOWN	PA			0.040		181	83,000
6901558285	PLAINSBORO	NJ			0.069		100	132,000
6901558316	DOVER	DE			0.040		3,000	162,247
6901558321	LYMAN	ME			0.049		6,000	270,000
6901558329	GAINESVILLE	FL			0.040		3,000	308,000
6901558371	ISANTI	MN			0.040		5,339	200,000
6901558382	LIVERMORE	CA			0.040		105,000	415,000
6901558393	CONIFER	CO			0.040		5,000	400,000
6901558398	JERMYN	PA			0.043		2,278	125,000
6901558403	WILMINGTON	DE			0.040		32,000	226,800

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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6901558415	HARRISONBURG	VA			0.040		300	286,000
6901558417	MINNEAPOLIS	MN			0.040		1,463	273,000
6901558425	STONY BROOK	NY			0.040		13,773	530,000
6901558434	PLEASANTVILLE	NY			0.040		7,000	945,000
6901558441	NEWARK	DE			0.045		3,300	356,000
6901558463	TUCSON	AZ			0.040		1,000	260,000
6901558474	MARLBORO	NY			0.040		12,030	270,000
6901558494	KENSINGTON	CA			0.047		2,500	950,000
6901558509	PONCHATOULA	LA			0.047		1,163	238,000
6901558521	HOUMA	LA			0.040		8,497	249,000
6901558537	ELLINGTON	CT			0.040		15,000	368,000
6901558563	STATESBORO	GA			0.040		3,500	229,000
6901558566	FAIRFIELD	IA			0.040		7,500	94,000
6901558569	DOWNINGTOWN	PA			0.040		15,000	392,000
6901558580	BELMONT	CA			0.040		10,000	914,000
6901558609	PITTSBURGH	PA			0.040		19,000	245,000
6901558657	LACONIA	NH			0.040		2,952	276,000
6901558658	REYNOLDSBURG	OH			0.040		1,500	131,000
6901558702	NORFOLK	VA			0.040		2,500	263,000
6901558708	ROCHESTER	MI			0.040		2,667	132,000
6901558738	CHARLOTTE	NC			0.045		1,000	164,500
6901558743	LAKE TAPPS	WA			0.040		31,943	460,000
6901558770	BELLEVUE	WA			0.040		1,199	381,000
6901558811	REDWOOD CITY	CA			0.047		3,000	966,000
6901558817	SOMERSET	NJ			0.040		10,000	350,000
6901558825	TAYLORS FALLS	MN			0.040		572	250,000
6901558828	ELLICOTT CITY	MD			0.040		1,500	325,000
6901558857	SEBASTOPOL	CA			0.040		870	635,000
6901558887	WALPOLE	MA			0.040		1,000	734,000
6901558896	FORT MYERS	FL			0.040		1,029	200,000
6901558904	VENICE	FL			0.040		1,798	155,000
6901558918	BELLEVUE	WA			0.040		20,000	620,000
6901558920	MOBILE	AL			0.040		33,000	700,000
6901558924	CHESAPEAKE	VA			0.040		800	307,500
6901558935	LYNDEN	WA			0.040		4,300	351,012
6901558941	DES MOINES	IA			0.040		15,023	145,329
6901558949	CRYSTAL	MN			0.040		1,824	219,771
6901558989	SAN FRANCISCO	CA			0.040		900	664,000
6901559029	SIMI VALLEY	CA			0.048		750	525,000
6901559033	CHESTER SPRINGS	PA			0.040		17,000	545,000
6901559060	WAKEFIELD	RI			0.040		15,168	619,000
6901559085	OXFORD	MI			0.040		6,177	148,000
6901559091	WESTERVILLE	OH			0.058		210	293,000
6901559114	PHOENIX	AZ			0.059		1,500	169,900
6901559130	BROOKLYN	NY			0.040		1,000	940,000
6901559150	LYNCHBURG	VA			0.040		3,000	153,000
6901559155	BAINBRIDGE ISLAND	WA			0.040		5,000	414,308
6901559177	ARNOLD	CA			0.040		100,000	209,000
6901559194	AURORA	IL			0.040		26,900	520,000
6901559195	MOUNT PLEASANT	SC			0.040		7,340	443,000
6901559197	SOUTH MILWAUKEE	WI			0.040		3,500	176,000
6901559233	LYNCHBURG	VA			0.040		5,245	265,000
6901559255	HENDERSON	NV			0.043		5,000	287,000
6901559257	MIDLOTHIAN	VA			0.040		5,400	182,000
6901559277	YARDLEY	PA			0.040		17,463	239,000
6901559314	STORMVILLE	NY			0.040		750	374,000
6901559337	RAVENSWOOD	WV			0.040		2,000	134,000
6901559363	GIG HARBOR	WA			0.040		1,600	390,000
6901559369	PHILO	CA			0.053		42,450	510,000
6901559405	RAPID CITY	SD			0.040		1,800	152,000
6901559418	EAST HAMPTON	NY			0.040		1,000	700,000
6901559421	POMPTON PLAINS	NJ			0.040		1,406	288,000
6901559440	BOSTON	MA			0.047		39,500	425,000
6901559447	PITTSTON	PA			0.040		39,001	318,000
6901559448	SAINT LOUIS	MO			0.040		3,500	675,000
6901559466	MADISON	WI			0.040		2,300	265,000
6901559482	LONDONDERRY	NH			0.040		1,000	207,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6901559491	DOUGLASVILLE	GA			0.054		1,590	197,000
6901559517	WHIPPANY	NJ			0.040		200	545,000
6901559519	ANAHEIM	CA			0.040		2,080	361,000
6901559554	WATERBURY	CT			0.066		300	179,000
6901559586	FAIRFIELD	CT			0.050		10,995	675,000
6901559598	WILLMAR	MN			0.040		3,269	148,000
6901559647	FREEPORT	NY			0.040		25,000	404,400
6901559672	AUBURN	NH			0.040		697	291,000
6901559686	NORTH YARMOUTH	ME			0.040		5,000	400,000
6901559689	APPLETON	NY			0.040		3,850	65,000
6901559704	EDMONDS	WA			0.040		76,400	343,500
6901559726	NEWARK	NY			0.040		1,958	92,000
6901559738	AUBURN	CA			0.040		3,000	290,200
6901559741	SAINT JAMES	NY			0.040		6,202	775,000
6901559745	OJAI	CA			0.040		5,500	426,700
6901559759	XENIA	OH			0.056		2,520	247,000
6901559763	FORT LAUDERDALE	FL			0.040		4,000	694,000
6901559774	BATAVIA	IL			0.040		5,000	275,000
6901559775	SEYMOUR	CT			0.040		14,000	330,000
6901559777	SAN JOSE	CA			0.040		10,400	942,400
6901559810	LEVITTOWN	NY			0.040		4,000	425,000
6901559833	OYSTER BAY	NY			0.040		5,000	2,000,000
6901559839	HICKORY	NC			0.040		1,020	300,000
6901559848	MELROSE	MA			0.040		8,000	244,200
6901559866	BLYTHEWOOD	SC			0.040		2,950	266,000
6901559876	PARKERS PR	MN			0.040		350	118,800
6901559883	TINLEY PARK	IL			0.040		4,943	319,200
6901559905	LITTLETON	CO			0.040		2,745	230,000
6901559908	MOORPARK	CA			0.040		9,184	594,000
6901559912	STURGIS	MI			0.040		20,000	122,000
6901559920	PITTSBURGH	PA			0.040		3,438	130,000
6901559923	BROOKFIELD	MA			0.052		10,000	465,000
6901559937	TOWER	MN			0.040		5,000	880,000
6901559967	WAYZATA	MN			0.040		10,000	718,000
6901559991	LAWRENCEVILLE	NJ			0.040		2,000	277,000
6901560001	IOWA CITY	IA			0.040		50,214	186,000
6901560016	TULSA	OK			0.040		2,668	159,000
6901560020	CUTLER BAY	FL			0.040		2,681	193,000
6901560030	RISING SUN	MD			0.040		7,556	182,000
6901560037	LOS GATOS	CA			0.040		890	1,170,000
6901560060	GUM SPRING	VA			0.057		15,000	175,000
6901560065	BELLINGHAM	WA			0.040		3,500	594,000
6901560099	SAINT LOUIS PARK	MN			0.050		2,500	217,000
6901560131	POMPANO BEACH	FL			0.040		3,925	136,000
6901560145	MIAMI	FL			0.040		26,389	560,000
6901560162	FALLS CHURCH	VA			0.040		2,390	670,000
6901560164	LYNCHBURG	VA			0.040		7,000	208,300
6901560238	KENOSHA	WI			0.040		900	150,000
6901560264	WARRINGTON	PA			0.040		26,912	530,000
6901560273	DARIEN	CT			0.040		149	762,000
6901560284	MOUNT LAUREL	NJ			0.040		200	230,000
6901560311	PLYMOUTH	MN			0.044		4,000	256,000
6901560320	MORGAN HILL	CA			0.040		2,000	311,000
6901560322	ARMADA	MI			0.040		8,000	179,000
6901560340	GRAYSLAKE	IL			0.040		24,861	436,000
6901560344	HILLSBORO	OR			0.040		896	225,000
6901560351	MANORVILLE	NY			0.040		628	343,600
6901560356	CORONADO	CA			0.040		5,082	1,125,000
6901560378	YORBA LINDA	CA			0.040		5,000	622,000
6901560381	ALEXANDRIA	VA			0.040		8,944	484,000
6901560388	GORHAM	ME			0.040		8,167	288,000
6901560398	ELK RIVER	MN			0.051		1,600	280,000
6901560399	PHILADELPHIA	PA			0.040		10,000	275,000
6901560420	DAVENPORT	IA			0.040		8,800	159,000
6901560429	BEACHWOOD	OH			0.051		1,500	373,000
6901560448	SAN MARINO	CA			0.040		5,123	2,000,000
6901560469	RENO	NV			0.059		500	275,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6901560496	RANSOMVILLE	NY			0.040		865	185,000
6901560508	GOWANDA	NY			0.040		3,600	80,000
6901560541	WILLIAMSBURG	VA			0.045		3,290	313,000
6901560562	SWARTHMORE	PA			0.040		3,953	224,300
6901560571	COLLIERVILLE	TN			0.045		4,000	508,000
6901560578	SAN JOSE	CA			0.040		10,000	255,000
6901560601	LAGUNA BEACH	CA			0.040		25,000	515,000
6901560603	PLEASANT HILL	CA			0.040		20,440	669,000
6901560618	DEERFIELD	NH			0.040		15,000	220,000
6901560638	WOLCOTT	CT			0.066		250	183,900
6901560648	NEWARK	DE			0.040		7,476	231,200
6901560663	DAYTON	OH			0.040		4,489	154,000
6901560676	TUCSON	AZ			0.040		2,500	200,000
6901560679	STRATFORD	NJ			0.051		5,000	227,000
6901560695	PARKERS PR	MN			0.045		1,500	140,000
6901560710	BEMENT	IL			0.040		2,236	212,500
6901560733	NEW HOPE	MN			0.040		5,196	233,000
6901560742	SEATTLE	WA			0.040		10,000	649,600
6901560751	CHRISTIANA	DE			0.040		6,000	254,300
6901560761	SUFFIELD	CT			0.040		2,692	255,000
6901560824	WEST DES MOINES	IA			0.040		2,059	214,200
6901560829	WEST SENECA	NY			0.040		2,000	175,000
6901560836	PENSACOLA	FL			0.040		3,454	260,000
6901560854	SAN RAMON	CA			0.040		12,990	825,000
6901560856	SAINT FRANCIS	WI			0.040		3,000	114,000
6901560866	BERKELEY	IL			0.040		3,061	149,500
6901560871	SOUTH SALEM	NY			0.040		16,465	600,000
6901560890	GILROY	CA			0.040		10,000	445,000
6901560904	TAMPA	FL			0.040		5,000	145,000
6901560906	BLUFFTON	SC			0.040		7,948	458,000
6901560925	WARREN	OH			0.040		1,185	92,000
6901560935	SAN CARLOS	CA			0.040		17,500	850,000
6901560946	SAN JOSE	CA			0.047		1,500	560,000
6901560953	SHOAL CREEK	AL			0.040		3,000	525,000
6901560955	LYNCHBURG	VA			0.040		3,866	129,000
6901561001	SAN RAFAEL	CA			0.044		41,000	655,600
6901561012	ASTON	PA			0.040		3,850	346,700
6901561021	ALTADENA	CA			0.040		6,099	1,008,000
6901561030	MONROE TOWNSHIP	NJ			0.040		25,000	374,000
6901561043	BRAINERD	MN			0.051		6,000	380,000
6901561045	READING	MA			0.040		10,000	785,000
6901561071	MOUNTAIN VIEW	CA			0.040		28,563	605,400
6901561074	NORRISTOWN	PA			0.040		12,947	380,000
6901561075	CORAL GABLES	FL			0.040		15,000	620,000
6901561084	BISHOP	CA			0.052		1,000	404,900
6901561112	DELRAY BEACH	FL			0.061		36	52,500
6901561139	RAPID CITY	SD			0.046		3,752	365,100
6901561156	DEXTER	MI			0.040		75,000	273,000
6901561180	POWELL	OH			0.040		1,000	163,000
6901561199	CORTE MADERA	CA			0.040		6,945	1,075,000
6901561204	MISSION VIEJO	CA			0.040		600	600,000
6901561228	WOLCOTT	NY			0.044		3,000	72,000
6901561232	MENTOR	OH			0.040		659	135,000
6901561235	REEDSVILLE	PA			0.040		2,057	140,000
6901561255	TONAWANDA	NY			0.040		9,922	101,000
6901561272	PIPERSVILLE	PA			0.040		4,604	674,000
6901561288	ZEELAND	MI			0.040		744	205,000
6901561306	HUNTINGTON BEACH	CA			0.040		199,000	540,000
6901561310	NEW CITY	NY			0.040		17,684	1,200,000
6901561320	WATERLOO	IA			0.040		793	99,055
6901561325	LOMBARD	IL			0.040		3,000	186,000
6901561353	CEDAR FALLS	IA			0.040		1,130	95,900
6901561384	HENDERSON	NV			0.040		5,000	265,000
6901561429	DELRAY BEACH	FL			0.040		900	348,000
6901561431	VACHERIE	LA			0.040		8,720	156,000
6901561433	POWELL	OH			0.040		7,000	610,000
6901561435	MIAMI	FL			0.040		5,400	205,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6901561451	CHESTERFIELD	NJ			0.040		7,117	420,000
6901561453	WARNER ROBINS	GA			0.066		500	131,000
6901561484	UNIONVILLE	CT			0.040		4,507	305,000
6901561503	GERMANTOWN	TN			0.040		6,000	625,400
6901561504	NEW ROCHELLE	NY			0.046		6,000	915,000
6901561505	ZIONSVILLE	IN			0.046		2,196	471,700
6901561517	PENSACOLA	FL			0.040		17,538	192,000
6901561527	LAKELAND	FL			0.040		22,010	578,000
6901561547	COUNCIL BLUFFS	IA			0.040		9,588	260,000
6901561577	CENTENNIAL	CO			0.040		27,437	734,000
6901561578	MAPLE GROVE	MN			0.040		583	219,500
6901561582	HOLLISTON	MA			0.040		3,600	439,900
6901561584	COSTA MESA	CA			0.040		1,000	390,700
6901561611	BANNING	CA			0.040		20,000	375,000
6901561629	JACKSONVILLE	FL			0.044		2,348	57,000
6901561632	ADVANCE	NC			0.040		180,000	555,000
6901561646	VENTURA	CA			0.040		890	417,000
6901561655	JEFFERSON	SD			0.040		2,000	120,000
6901561658	SAN FRANCISCO	CA			0.040		150,000	2,200,000
6901561676	NORTH WALES	PA			0.040		1,658	307,000
6901561690	OAKLAND	CA			0.040		1,500	1,200,000
6901561691	GARDEN CITY	KS			0.040		2,414	137,300
6901561694	DUNKIRK	NY			0.040		41,990	380,000
6901561701	SANTA ANA	CA			0.040		1,020	345,000
6901561704	INDIANAPOLIS	IN			0.040		15,000	440,000
6901561719	TOWACO	NJ			0.040		1,616	370,700
6901561720	MILLERSVILLE	MD			0.040		3,000	599,350
6901561729	MENTOR	OH			0.040		3,000	245,300
6901561738	KINGSTON	TN			0.040		19,680	289,000
6901561749	ST ANTHONY	MN			0.040		1,500	625,000
6901561764	DANVILLE	CA			0.040		750	1,850,000
6901561776	WACONIA	MN			0.041		1,304	194,100
6901561783	NIAGARA FALLS	NY			0.040		4,348	152,000
6901561788	RIVES	TN			0.050		16,132	127,000
6901561800	HARVEY	LA			0.040		5,865	165,000
6901561807	WALLOWA	OR			0.040		852	412,000
6901561810	JOHNSON	NE			0.061		5,594	111,000
6901561812	CARLISLE	PA			0.040		8,000	330,000
6901561813	RIDGEFIELD	CT			0.040		39,902	640,000
6901561815	SAN JOSE	CA			0.052		14,270	650,000
6901561816	RANDOLPH	NJ			0.040		16,596	539,400
6901561819	HONOLULU	HI			0.040		10,000	620,000
6901561828	MAINEVILLE	OH			0.040		1,629	164,400
6901561835	SPRINGFIELD	MA			0.040		2,256	134,000
6901561841	WESTFIELD	NJ			0.040		9,300	414,000
6901561843	INDIAN TRAIL	NC			0.060		2,000	176,000
6901561851	SAN FRANCISCO	CA			0.040		1,000	700,000
6901561855	SAN RAFAEL	CA			0.047		5,891	776,100
6901561888	MASON	OH			0.040		2,000	168,000
6901561900	LAMBERTVILLE	NJ			0.040		2,484	518,138
6901561914	THE VILLAGES	FL			0.055		29,000	235,000
6901561928	CHESTER SPRINGS	PA			0.040		557	624,200
6901561935	GLEN ELLYN	IL			0.054		500	288,000
6901561952	TEMECULA	CA			0.040		3,000	256,000
6901561967	TUJUNGA	CA			0.062		3,175	283,900
6901561976	NEWFANE	NY			0.040		1,936	130,000
6901561981	YORK	NE			0.040		2,901	140,000
6901561992	ARLINGTON	MA			0.051		1,354	451,000
6901562000	DOYLESTOWN	PA			0.040		16,000	491,000
6901562002	MALVERNE	NY			0.058		900	395,000
6901562020	PORT EDWARDS	WI			0.040		2,483	147,000
6901562034	ALAMO	CA			0.040		2,000	962,800
6901562064	TROY	MI			0.040		17,582	270,000
6901562078	MILTON	MA			0.040		2,127	527,000
6901562092	ARLINGTON	MA			0.051		435	626,100
6901562108	SALT LAKE CITY	UT			0.040		1,000	313,200
6901562153	JUPITER	FL			0.040		62,000	675,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
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6901562156	SHERMAN OAKS	CA			0.040		189	454,000
6901562160	HAMBURG	NY			0.040		2,000	235,000
6901562164	MOUNT VERNON	NY			0.040		800	277,439
6901562173	ORANGE PARK	FL			0.040		10,647	150,000
6901562175	EL SEGUNDO	CA			0.040		20,000	717,900
6901562205	BELMONT	NH			0.040		83,894	370,000
6901562209	TWO RIVERS	WI			0.040		2,000	114,200
6901562226	SAMMAMISH	WA			0.052		6,276	628,000
6901562241	BLAINE	MN			0.040		1,200	144,000
6901562244	ELMHURST	IL			0.067		2,837	370,000
6901562258	GILROY	CA			0.040		2,500	385,000
6901562265	SYLVANIA	OH			0.040		1,016	210,000
6901562266	SOUTH WINDSOR	CT			0.066		7,200	325,000
6901562285	SACRAMENTO	CA			0.040		4,084	155,000
6901562292	COTTAGE GROVE	MN			0.053		606	328,000
6901562299	EYNON	PA			0.040		3,800	326,500
6901562301	JACKSON	NH			0.044		4,886	332,000
6901562306	MENDHAM	NJ			0.040		13,332	978,300
6901562314	OAKLAND	CA			0.040		10,065	575,000
6901562326	CAYUGA	NY			0.040		1,898	236,000
6901562337	JACKSONVILLE	FL			0.040		17,002	225,000
6901562338	RIDGEWAY	SC			0.040		4,500	293,000
6901562351	ARLINGTON HEIGHTS	IL			0.040		1,357	267,300
6901562360	SAN MARTIN	CA			0.040		418	573,600
6901562362	BEAVERCREEK	OH			0.041		1,240	195,100
6901562372	WICHITA	KS			0.040		2,700	138,000
6901562405	WILMINGTON	DE			0.054		835	43,000
6901562406	CLINTON	CT			0.040		1,000	334,000
6901562414	WEST SACRAMENTO	CA			0.040		13,586	256,900
6901562417	LEXINGTON	SC			0.040		2,600	340,000
6901562418	DEXTER	MI			0.040		6,000	218,000
6901562443	HOUMA	LA			0.040		16,414	231,300
6901562449	PLEASANTVILLE	NY			0.040		7,189	445,000
6901562463	NAPERVILLE	IL			0.040		33,102	725,000
6901562465	ORLAND HILLS	IL			0.050		2,789	200,000
6901562468	OMAHA	NE			0.045		450	145,000
6901562485	HAVERHILL	MA			0.040		1,000	190,000
6901562491	GRANDVIEW	MO			0.049		2,076	81,500
6901562505	SAN JOSE	CA			0.040		2,000	1,030,000
6901562509	ANAHEIM	CA			0.059		2,826	722,000
6901562510	STORRS MANSFIELD	CT			0.040		14,000	230,000
6901562523	MINNEAPOLIS	MN			0.064		5,979	422,000
6901562528	OKLAHOMA CITY	OK			0.040		7,500	110,000
6901562530	CHARLOTTE	NC			0.040		375	120,000
6901562535	JACKSONVILLE	FL			0.070		6,250	206,000
6901562541	BUTLER	NJ			0.040		25,340	575,000
6901562545	BROOKFIELD	IL			0.058		2,000	200,000
6901562548	SUNNYVALE	CA			0.040		4,000	915,000
6901562550	WALNUT CREEK	CA			0.040		110,000	520,000
6901562562	ELK GROVE	CA			0.047		5,000	160,000
6901562581	UNION CITY	TN			0.040		727	108,900
6901562591	SARASOTA	FL			0.040		1,936	146,500
6901562610	GRANADA HILLS	CA			0.053		3,200	462,000
6901562611	HUDSON	WI			0.040		37,483	600,000
6901562617	WASHINGTON	DC			0.040		10,000	780,000
6901562619	HASBROUCK HEIGHTS	NJ			0.040		31,731	470,000
6901562634	SANTA ROSA	CA			0.040		6,000	390,000
6901562696	FANWOOD	NJ			0.040		5,449	475,000
6901562707	NORFOLK	MA			0.046		12,650	412,000
6901562728	MERRIMAC	MA			0.040		6,000	321,000
6901562732	GURNEE	IL			0.042		28	70,000
6901562744	NANUET	NY			0.040		12,985	375,000
6901562764	WASHINGTON	DC			0.040		5,000	1,350,000
6901562765	PASADENA	CA			0.040		14,700	655,000
6901562771	SMITHTOWN	NY			0.044		3,000	500,000
6901562775	ALEXANDRIA	VA			0.040		12,000	900,000
6901562795	CAPE CORAL	FL			0.040		60,000	245,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6901562800	DES PLAINES	IL			0.040		1,500	245,000
6901562816	BERKELEY	CA			0.040		32,640	1,500,000
6901562822	ALEXANDRIA	VA			0.040		657	405,000
6901562824	LAWTON	MI			0.040		15,546	320,000
6901562885	MELROSE	MA			0.040		10,000	464,000
6901562888	CHICAGO	IL			0.047		3,173	155,000
6901562889	HARRISON	OH			0.040		11,466	170,000
6901562891	THIBODAUX	LA			0.040		2,000	325,000
6901562911	LAGRANGE	OH			0.055		2,260	280,000
6901562917	FAIRFAX	VA			0.045		55,179	566,000
6901562920	ARLINGTON HEIGHTS	IL			0.040		33,855	150,000
6901562925	LOS ANGELES	CA			0.040		62,566	1,264,000
6901562926	STATEN ISLAND	NY			0.040		25,000	475,000
6901562927	TAYLORSVILLE	NC			0.040		5,500	650,000
6901562934	BELMONT	MA			0.040		12,000	372,000
6901562949	OCEANSIDE	NY			0.040		3,491	730,000
6901562953	SAINT CLOUD	MN			0.067		1,134	125,000
6901562955	SAN FRANCISCO	CA			0.040		100,000	1,400,000
6901562957	OCOEE	FL			0.064		1,000	286,000
6901562969	CORONADO	CA			0.040		65,000	1,400,000
6901562972	GAYLORD	MN			0.040		3,000	200,000
6901562995	POWELL	OH			0.051		200	220,000
6901563029	EDINA	MN			0.040		8,000	375,000
6901563033	SAINT CHARLES	MO			0.040		30,157	248,000
6901563035	OAK LAWN	IL			0.040		28,731	286,000
6901563040	WAREHAM	MA			0.044		2,861	335,000
6901563042	NEWBURY PARK	CA			0.040		1,000	975,000
6901563049	MANORVILLE	NY			0.040		4,872	320,000
6901563054	SANTA MONICA	CA			0.040		13,000	1,325,000
6901563057	GULF BREEZE	FL			0.040		1,800	370,000
6901563084	SANTA BARBARA	CA			0.040		108,173	985,000
6901563092	ALAMEDA	CA			0.040		6,750	525,000
6901563106	OJAI	CA			0.040		5,000	389,000
6901563138	KAUKAUNA	WI			0.040		1,000	316,800
6901563146	SPRINGFIELD	NJ			0.040		3,000	364,000
6901563147	WETUMPKA	AL			0.040		4,000	205,000
7005178301	PLEASANTON	CA			0.035		81,463	1,025,000
7005178335	OCEANSIDE	CA			0.035		18,375	350,000
7005178350	MESA	AZ			0.035		19,329	175,000
7005663245	FLAGSTAFF	AZ			0.035		14,251	815,000
7005663302	CASTRO VALLEY	CA			0.035		23,736	1,275,000
7005663328	ENGLEWOOD	CO			0.035		18,413	354,000
7005663344	WILLIAMS	AZ			0.035		25,896	275,000
7005663377	YUMA	AZ			0.035		279	160,000
7005663401	CARLSBAD	CA			0.035		43,108	725,000
7005663427	CIRCLE PINES	MN			0.035		16,720	221,000
7005663443	TACOMA	WA			0.035		4,500	275,000
7005663468	SAN DIEGO	CA			0.035		4,356	632,000
7005663575	MORAGA	CA			0.035		11,500	830,000
7005663625	CAVE CREEK	AZ			0.035		7,590	1,400,000
7005663641	PARKER	CO			0.035		7,680	225,000
7005663666	POWAY	CA			0.035		27,513	370,000
7005663708	WHEAT RIDGE	CO			0.035		12,283	312,000
7005663757	EAGLE	CO			0.035		3,784	975,000
7005663773	YUMA	AZ			0.035		2,630	355,000
7005663799	LITTLETON	CO			0.035		17,814	455,000
7005663831	LAKE TAPPS	WA			0.035		26,256	500,000
7005663864	FLAGSTAFF	AZ			0.035		18,336	412,000
7005663914	DANVILLE	CA			0.035		17,730	640,000
7005663963	FREMONT	CA			0.035		16,154	600,000
7005663989	GLENDALE	AZ			0.035		28,322	452,000
7005663997	HUNTINGTON BEACH	CA			0.035		15,842	974,000
7005664037	ENCINITAS	CA			0.035		19,550	1,900,000
7005664045	SCOTTSDALE	AZ			0.035		634,277	910,000
7005664052	SEATTLE	WA			0.035		27,399	1,125,000
7005664110	BOULDER	CO			0.035		38,245	431,000
7005664177	CASTLE ROCK	CO			0.035		18,882	460,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005664185	COLORADO SPRINGS	CO			0.035		6,306	205,000
7005664219	WESTMINSTER	CO			0.035		9,829	196,000
7005675322	MOUNTAIN VIEW	CA			0.035		37,022	1,450,000
7005675330	SCOTTS VALLEY	CA			0.035		135,800	945,000
7005675348	MESA	AZ			0.035		201,723	1,200,000
7005675363	CARLSBAD	CA			0.035		48,106	800,000
7005675389	GOLDEN	CO			0.035		15,832	455,000
7005675405	SEATTLE	WA			0.035		82	590,000
7005675447	YUMA	AZ			0.035		9,658	325,000
7005675454	TACOMA	WA			0.035		30,788	358,000
7005675512	ALISO VIEJO	CA			0.035		21,351	450,000
7005675538	FLAGSTAFF	AZ			0.035		33	1,700,000
7005675553	AHWAHNEE	CA			0.035		23,179	680,000
7005675579	LITTLETON	CO			0.035		35,309	1,155,000
7005675595	LITTLETON	CO			0.035		610	370,000
7005675611	NORTHGLENN	CO			0.035		10,000	196,000
7005675637	CARLSBAD	CA			0.035		38,001	1,055,000
7005675652	ENCINITAS	CA			0.035		20,104	1,900,000
7005675694	MORAGA	CA			0.035		119,740	975,000
7005675736	EDEN PRAIRIE	MN			0.035		1,400	255,000
7005675751	FLAGSTAFF	AZ			0.035		10,593	300,000
7005675819	SAN DIEGO	CA			0.035		70	9,750,000
7005675835	SEATTLE	WA			0.035		59,662	1,650,000
7005675850	LIVERMORE	CO			0.035		6,405	260,000
7005675892	NORTHGLENN	CO			0.035		7,208	189,000
7005675900	COLORADO SPRINGS	CO			0.035		16,646	240,000
7005675926	LITTLETON	CO			0.035		56,687	335,000
7005675942	TUSCON	AZ			0.035		160,143	1,330,000
7005675967	VAN NUYS	CA			0.035		11,560	347,500
7005676015	THORNTON	CO			0.035		4,353	204,000
7005676023	FEDERAL WAY	WA			0.035		796	275,000
7005676031	ARVADA	CO			0.035		5,945	172,000
7005676049	ARVADA	CO			0.035		51,344	442,000
7005676072	THORNTON	CO			0.035		5,913	207,000
7005676114	LITTLETON	CO			0.035		33,521	925,000
7005676130	BRIGHTON	CO			0.035		12,723	230,000
7005676171	LITTLETON	CO			0.035		12,951	320,000
7005676197	CENTENNIAL	CO			0.035		3,882	205,000
7005676213	CARLSBAD	CA			0.035		1,131	670,000
7005676239	PHOENIX	AZ			0.035		34,469	630,000
7005676296	ROLLING HILLS ESTAT.	CA			0.035		396	2,150,000
7005691394	SPANAWAY	WA			0.035		31,238	330,000
7005691410	DENVER	CO			0.035		13,533	355,000
7005691436	DENVER	CO			0.035		46,160	450,000
7005691451	BELLEVUE	WA			0.035		7,033	1,950,000
7005691485	LOS ANGELES	CA			0.035		60	530,000
7005691501	EL DORADO HILLS	CA			0.035		5,317	1,100,000
7005691527	AURORA	CO			0.035		80,992	213,000
7005691543	DENVER	CO			0.035		15,502	750,000
7005691568	PLEASANTON	CA			0.035		12,090	1,600,000
7005691618	SAN DIEGO	CA			0.035		60	950,000
7005691634	BENNETT	CO			0.035		5,066	245,000
7005691758	DENVER	CO			0.035		51,159	320,000
7005691766	FALLBROOK	CA			0.035		60	690,000
7005691774	CASTRO VALLEY	CA			0.035		60	595,000
7005691790	OAKLAND	CA			0.035		137	337,000
7005691832	PHOENIX	AZ			0.035		42,803	1,100,000
7005691840	NORTHGLENN	CO			0.035		16,118	235,000
7005691865	SANTA MONICA	CA			0.035		15,922	725,000
7005691881	COMMERCE CITY	CO			0.035		16,457	240,000
7005691907	BERTHOUD	CO			0.035		1,060	320,000
7005691949	HIGHLANDS RANCH	CO			0.035		17,354	306,000
7005691964	MILL VALLEY	CA			0.035		96,357	1,671,000
7005691980	DENVER	CO			0.035		60	670,000
7005692020	CENTENNIAL	CO			0.037		3,977	300,000
7005692046	LITTLETON	CO			0.035		62,381	695,000
7005692129	BERTHOUD	CO			0.035		56,054	230,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005692137	WOODBURY	MN			0.035		2,672	369,971
7005692160	LITTLETON	CO			0.035		199	395,000
7005692186	FLAGSTAFF	AZ			0.035		12,307	450,000
7005692210	DANVILLE	CA			0.035		60	1,155,000
7005692251	DENVER	CO			0.035		7,355	211,000
7005692277	SAN FRANCISCO	CA			0.035		576	1,351,000
7005692293	CLINTON	WA			0.035		39,951	510,000
7005692319	LOUISVILLE	CO			0.035		262	240,000
7005692335	ALAMO	CA			0.035		16,554	1,000,000
7005692350	LAS VEGAS	NV			0.040		54,894	4,200,000
7005692368	BIG BEAR LAKE	CA			0.035		60	760,000
7005703470	AURORA	CO			0.035		137,270	645,000
7005703496	LOMITA	CA			0.035		3,544	425,000
7005703546	FEDERAL WAY	WA			0.035		16,408	345,000
7005703561	KENT	WA			0.035		20,093	1,000,000
7005703587	SAN FRANCISCO	CA			0.035		8,123	1,290,000
7005703603	LOS ANGELES	CA			0.035		76,569	1,850,000
7005703629	ERIE	CO			0.035		60	294,000
7005703660	HALF MOON BAY	CA			0.035		7,790	750,000
7005703686	BIG BEAR CITY	CA			0.035		60	410,000
7005703702	SCOTTSDALE	AZ			0.035		63,585	499,000
7005703728	BERKELEY	CA			0.035		60	2,000,000
7005703744	SAMMAMISH	WA			0.035		61,329	1,050,000
7005703777	PLACENTIA	CA			0.035		22,245	450,000
7005703793	TULALIP	WA			0.035		1,574	345,000
7005703835	DEL MAR	CA			0.035		230,060	1,400,000
7005703850	SAN DIEGO	CA			0.035		8,613	1,225,000
7005703884	LONG BEACH	CA			0.035		3,145	265,000
7005703900	FIFE	WA			0.035		20,019	258,000
7005703926	SAN DIEGO	CA			0.035		2,658	770,000
7005703942	SANTA ROSA	CA			0.035		291,891	1,070,000
7005704007	TEMECULA	CA			0.035		60	644,000
7005704015	LITTLETON	CO			0.035		36,222	300,000
7005704023	GRANITE FALLS	WA			0.035		40,084	420,000
7005704049	ANAHEIM	CA			0.035		49,297	1,180,000
7005704064	LOVELAND	CO			0.035		8,980	213,000
7005704080	SAN JOSE	CA			0.035		25,397	800,000
7005704106	PORT TOWNSEND	WA			0.035		89,290	460,000
7005704122	LOS ANGELES	CA			0.035		60	750,000
7005704148	KELSEYVILLE	CA			0.035		242,282	2,615,000
7005704189	LOS ANGELES	CA			0.035		93,276	1,025,000
7005704221	LAKEWOOD	CO			0.035		15,110	250,000
7005704247	SCOTTSDALE	AZ			0.035		209,059	1,150,000
7005704262	DANVILLE	CA			0.035		53,693	1,365,000
7005704288	LAKE TAPPS	WA			0.035		475	485,000
7005704320	SARATOGA	CA			0.035		60	1,930,000
7005704346	ENGLEWOOD	CO			0.035		4,923	270,000
7005704361	ARVADA	CO			0.035		5,260	500,000
7005704387	PLEASANTON	CA			0.035		83,060	2,500,000
7005704403	CARMEL	CA			0.035		60	1,900,000
7005704429	BOULDER	CO			0.035		11,552	850,000
7005704445	LONGMONT	CO			0.035		60	2,000,000
7005704460	SAN JOSE	CA			0.035		10,123	579,000
7005718197	REDMOND	WA			0.035		33,347	390,000
7005718213	SAN JOSE	CA			0.035		60	3,400,000
7005718239	MORRISON	CO			0.035		12,319	225,000
7005718254	DENVER	CO			0.035		10,035	130,000
7005718296	WHEAT RIDGE	CO			0.035		7,484	203,000
7005718312	NORTHGLENN	CO			0.035		12,842	310,000
7005718338	MAPLE VALLEY	WA			0.035		5,074	285,000
7005718361	PARADISE VALLEY	AZ			0.035		8,975	1,100,000
7005718379	SAMMAMISH	WA			0.035		25,667	785,000
7005718403	DANVILLE	CA			0.035		2,513	850,000
7005718429	THORNTON	CO			0.035		15,391	235,000
7005718445	CENTENNIAL	CO			0.035		19,547	925,000
7005718460	LAKEWOOD	CO			0.035		14,225	245,000
7005718486	COMMERCE CITY	CO			0.035		8,061	171,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005718502	ISSAQUAH	WA			0.035		16,575	475,000
7005718528	DANVILLE	CA			0.035		60	1,085,000
7005718544	FIFE	WA			0.035		19,147	250,000
7005718569	BUCKLEY	WA			0.035		36,359	322,000
7005718585	LOS ANGELES	CA			0.035		854	594,000
7005718601	LITTLETON	CO			0.035		13,753	453,000
7005718643	LIBERTY LAKE	WA			0.035		50	475,000
7005718668	VISTA	CA			0.035		85,217	295,000
7005718718	SAN FRANCISCO	CA			0.035		12,060	855,000
7005718726	SAINT PAUL	MN			0.035		20,372	165,000
7005718742	ENUMCLAW	WA			0.035		14,139	475,000
7005718767	KIRKLAND	WA			0.035		23,583	1,090,000
7005718783	UNIVERSITY PLACE	WA			0.035		620,062	1,200,000
7005718809	SAN JOSE	CA			0.035		5,664	1,180,000
7005718825	FREDERICK	CO			0.035		10,770	260,000
7005718841	SEATTLE	WA			0.035		26,843	660,000
7005718866	LITTLETON	CO			0.035		3,241	240,000
7005718882	EAGLE	CO			0.035		24,951	412,000
7005718908	LAFAYETTE	CA			0.035		14,425	1,100,000
7005718924	CHANDLER	AZ			0.035		67,862	305,000
7005718940	CORVALLIS	OR			0.035		6,200	450,000
7005718973	LARKSPUR	CO			0.035		29,958	775,000
7005719013	HIGHLANDS RANCH	CO			0.035		34,343	420,000
7005719047	EDGEWATER	CO			0.035		323	212,000
7005719062	LITTLETON	CO			0.035		26,867	250,000
7005719104	CAMBRIDGE	MN			0.035		18,076	280,000
7005719120	ENGLEWOOD	CO			0.035		298	540,000
7005719138	PORTLAND	OR			0.035		11,745	308,000
7005719161	LAKEWOOD	WA			0.035		7,510	950,000
7005719187	SAN CARLOS	CA			0.035		18,207	1,140,000
7005730283	FARMINGTON	MN			0.035		10	1,200,000
7005730291	VALLEYFORD	WA			0.035		52,752	340,000
7005730317	SAN JOSE	CA			0.035		60,655	690,000
7005730333	SAN RAMON	CA			0.035		4	1,100,000
7005730358	RENTON	WA			0.035		23,996	430,000
7005730432	COTOPAXI	CO			0.035		2,551	150,000
7005730481	GRAND JUNCTION	CO			0.035		25,649	750,000
7005730499	CARLSBAD	CA			0.035		36,459	1,490,000
7005730515	WESTLAKE VILLAGE	CA			0.035		13,404	2,300,000
7005730549	WESTMINSTER	CO			0.035		20,511	205,000
7005730572	SAN DIEGO	CA			0.035		17,217	1,775,000
7005730598	DENVER	CO			0.035		33,581	795,800
7005730622	ANAHEIM	CA			0.035		1,498	430,000
7005730655	SAMMAMISH	WA			0.035		6,500	390,000
7005730671	EUGENE	OR			0.035		9,493	201,000
7005730705	BELLEVUE	WA			0.035		59,098	500,000
7005730739	SEATTLE	WA			0.035		7,929	230,000
7005730812	EDMONDS	WA			0.035		4,156	1,050,000
7005730820	LAKEWOOD	CO			0.035		3,942	412,000
7005730838	CARLSBAD	CA			0.035		15,793	540,000
7005730879	SAN JUAN CAPISTRANO	CA			0.035		21,659	1,800,000
7005730887	PARKER	CO			0.035		51,953	535,000
7005730903	SCOTTSDALE	AZ			0.035		807	329,000
7005730911	FAIRPLAY	CO			0.035		13,700	315,000
7005730945	MORRISON	CO			0.035		2,260	3,000,000
7005730960	ARLINGTON	WA			0.035		2,448	315,000
7005730986	ARVADA	CO			0.035		1,621	279,000
7005731026	FORT COLLINS	CO			0.035		4,221	260,000
7005731042	ROCKLIN	CA			0.035		81,773	900,000
7005731067	LOS ALTOS	CA			0.035		22,000	1,450,000
7005731133	SCOTTSDALE	AZ			0.035		412	390,000
7005731216	HILLSBORO	OR			0.035		9,914	970,000
7005731232	ERIE	CO			0.035		24,500	350,000
7005731257	SAMMAMISH	WA			0.035		46,083	2,200,000
7005731273	FALCON HEIGHTS	MN			0.035		45,452	300,000
7005741561	SAN DIEGO	CA			0.035		77,687	930,000
7005741587	LA CANADA FLINTRIDGE	CA			0.035		98,335	2,000,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005741603	GOLDEN	CO			0.035		3,588	359,900
7005741629	PISMO BEACH	CA			0.035		62,115	3,800,000
7005741645	QUILCENE	WA			0.035		8,597	390,000
7005741660	ESCONDIDO	CA			0.035		75,584	1,150,000
7005741694	LAS VEGAS	NV			0.035		30,618	231,000
7005741710	LAFAYETTE	CA			0.035		2,000	900,000
7005741751	TRUCKEE	CA			0.035		1,583	530,000
7005741793	LAGUNA HILLS	CA			0.035		22,494	870,000
7005741819	LOS ANGELES	CA			0.035		2,645	609,000
7005741835	RICHMOND	CA			0.035		11,354	440,000
7005741850	BELLEVUE	WA			0.035		7,085	740,000
7005741892	CENTENNIAL	CO			0.035		1,653	430,000
7005741918	THORNTON	CO			0.035		25,246	362,000
7005741959	HEALDSBURG	CA			0.035		112,818	830,000
7005741975	TORRANCE	CA			0.035		1,248	485,000
7005741991	OREGON CITY	OR			0.035		1,928	205,000
7005742031	SCOTTSDALE	AZ			0.035		4,810	735,000
7005742056	SCOTTSDALE	AZ			0.035		87,192	2,400,000
7005742072	CENTENNIAL	CO			0.035		50,466	235,000
7005742106	OGDEN	UT			0.035		17,960	155,000
7005742148	WEST LINN	OR			0.035		15,341	270,000
7005742171	LAGUNA NIGUEL	CA			0.035		259,391	2,100,000
7005742197	GRAND JUNCTION	CO			0.035		24,410	247,000
7005742213	CARLSBAD	CA			0.035		25,249	740,000
7005742262	SNOHOMISH	WA			0.035		20,657	425,000
7005742320	WILSONVILLE	OR			0.036		139,139	580,000
7005742395	AURORA	CO			0.035		2,742	360,000
7005742411	SANTA ROSA	CA			0.035		91,481	1,400,000
7005742437	MALIBU	CA			0.035		75,023	2,150,000
7005742452	CASTLE ROCK	CO			0.035		62,790	1,300,000
7005742494	OCEANSIDE	CA			0.035		10,468	510,000
7005742510	UNIVERSITY PLACE	WA			0.035		30,177	475,000
7005742536	EDEN PRAIRIE	MN			0.035		46,466	415,000
7005752139	FLAGSTAFF	AZ			0.035		1,252	740,000
7005752154	SAN FRANCISCO	CA			0.035		57,851	680,000
7005752170	FAIRFIELD	CA			0.035		38,654	850,000
7005752220	MESA	AZ			0.035		1,154	575,000
7005752246	KIRKLAND	WA			0.035		16,810	265,000
7005752253	MONTEREY	CA			0.035		15,781	900,000
7005752295	ALAMO	CA			0.035		80,503	1,400,000
7005752311	SEATTLE	WA			0.035		921	610,000
7005752337	JAMESTOWN	CO			0.035		11,704	355,000
7005752378	COLORADO SPRINGS	CO			0.035		148,000	250,000
7005752410	LAYTON	UT			0.035		71,064	270,000
7005752444	TEMPE	AZ			0.035		13,595	183,000
7005752469	SEATTLE	WA			0.036		73,048	1,825,000
7005752501	LOOMIS	CA			0.036		39,650	1,040,000
7005752550	KIRKLAND	WA			0.035		36,543	1,275,000
7005752576	ERIE	CO			0.035		6,142	325,000
7005752592	PLEASANTON	CA			0.035		76,558	990,000
7005752634	LAKE OSWEGO	OR			0.035		17,730	505,000
7005752659	CASTLE ROCK	CO			0.035		38,226	1,550,000
7005752675	LADERA RANCH	CA			0.035		43,708	1,015,000
7005752691	HENDERSON	NV			0.035		14,746	227,000
7005752717	ARVADA	CO			0.036		20,204	390,000
7005752733	CHANDLER	AZ			0.035		5,900	395,000
7005752758	CONIFER	CO			0.035		71,666	250,000
7005752857	DENVER	CO			0.035		2,120	400,000
7005752873	LEBANON	OR			0.035		14,220	715,000
7005752899	GRAND JUNCTION	CO			0.036		13,132	314,000
7005752915	BELLEVUE	WA			0.035		6,000	710,000
7005752956	KENT	WA			0.035		21,395	285,000
7005752972	SAN DIEGO	CA			0.035		51,298	595,000
7005752998	MONMOUTH	OR			0.036		1,174	214,000
7005753012	NEWPORT BEACH	CA			0.035		108,776	3,300,000
7005753038	MESA	AZ			0.035		4,933	510,000
7005759837	CENTENNIAL	CO			0.035		39,397	500,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005759852	KENT	WA			0.035		42,417	550,000
7005759910	WESTMINSTER	CO			0.036		10,930	240,000
7005759936	LAKEWOOD	CO			0.035		15,006	205,000
7005759951	EVERETT	WA			0.035		15,107	282,000
7005759977	SAN RAFAEL	CA			0.035		30,958	975,000
7005760017	MONUMENT	CO			0.035		34,485	775,000
7005760058	SAN DIEGO	CA			0.035		7,341	450,000
7005760074	BELLEVUE	WA			0.035		26,779	440,000
7005760090	SPRING VALLEY	CA			0.035		16,170	265,000
7005760124	WALNUT	CA			0.035		3,716	750,000
7005760140	MOLALLA	OR			0.035		6,001	281,000
7005760181	CASTRO VALLEY	CA			0.035		15,815	705,000
7005760231	FALLBROOK	CA			0.035		31,504	736,000
7005760256	SAN JUAN CAPISTRANO	CA			0.036		30,527	1,000,000
7005760264	MINNETONKA	MN			0.035		28,406	280,000
7005760272	DENVER	CO			0.035		4,000	320,000
7005760280	PARKER	CO			0.035		18,409	410,000
7005760306	LOS ANGELES	CA			0.035		1,169	265,000
7005760322	CHULA VISTA	CA			0.036		39,272	565,000
7005760348	COLORADO SPRINGS	CO			0.035		6,436	350,000
7005760371	SAN CLEMENTE	CA			0.036		10,285	524,000
7005760413	FEDERAL WAY	WA			0.035		33,324	520,000
7005760439	HIGHLANDS RANCH	CO			0.035		40,959	240,000
7005760454	LAFAYETTE	CO			0.035		29,710	325,000
7005760496	SEDONA	AZ			0.035		782	505,000
7005760512	MILL VALLEY	CA			0.035		248	1,200,000
7005760538	SAN MATEO	CA			0.035		119,779	1,800,000
7005760553	YUMA	AZ			0.035		26,851	283,900
7005760579	CORVALLIS	OR			0.035		11,795	205,000
7005760595	CEDAR HILLS	UT			0.035		35,511	340,000
7005760652	LOS ANGELES	CA			0.035		32,492	375,000
7005760694	DANVILLE	CA			0.035		29,246	1,500,000
7005760751	OXNARD	CA			0.035		2,990	790,000
7005760819	DANVILLE	CA			0.035		24,669	1,160,000
7005769174	LA JOLLA	CA			0.035		3,870	1,600,000
7005769216	PACIFICA	CA			0.035		13,182	580,000
7005769232	SCOTTSDALE	AZ			0.036		19,823	530,000
7005769257	LAKEWOOD	CO			0.035		9,763	225,000
7005769273	RAMONA	CA			0.035		15,605	400,000
7005769299	PARADISE VALLEY	AZ			0.035		3,990	2,500,000
7005769315	SACRAMENTO	CA			0.035		10,950	310,000
7005769323	SAN DIEGO	CA			0.035		12,044	365,000
7005769356	LAKEWOOD	CO			0.035		12,881	305,000
7005769380	MURPHYS	CA			0.036		28,894	350,000
7005769406	DANVILLE	CA			0.036		51,296	834,500
7005769455	CORONA	CA			0.035		17,615	315,000
7005769463	YUMA	AZ			0.035		52,847	415,000
7005769489	THORNTON	CO			0.036		883	345,000
7005769505	FOREST GROVE	OR			0.036		16,164	240,000
7005769521	LAFAYETTE	CA			0.036		43,698	2,150,000
7005769554	LOS ANGELES	CA			0.035		3,678	2,000,000
7005769562	PORTLAND	OR			0.035		3,495	560,000
7005769588	HAPPY VALLEY	OR			0.036		11,331	302,000
7005769604	TRINIDAD	CO			0.036		16,803	264,000
7005769661	RENTON	WA			0.035		12,908	350,000
7005769737	GOLDEN	CO			0.035		1,496	880,000
7005769752	EVERGREEN	CO			0.035		96,676	1,200,000
7005769778	OLYMPIA	WA			0.036		50	212,000
7005769794	DIABLO	CA			0.035		7,119	3,700,000
7005769810	CASTRO VALLEY	CA			0.035		92,000	1,700,000
7005769836	ROLLING HILLS ESTATE	CA			0.036		3,645	1,375,000
7005769851	SAN FRANCISCO	CA			0.035		35,820	1,200,000
7005769885	OCEANSIDE	CA			0.035		107	400,000
7005769893	PARKER	CO			0.035		70,753	320,000
7005769919	HUNTINGTON BEACH	CA			0.036		20,102	775,000
7005769935	GOLDEN	CO			0.036		13,128	1,200,000
7005769950	ISSAQUAH	WA			0.035		66	270,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005769976	PARKER	CO			0.035		1,970	625,000
7005769992	SAN JOSE	CA			0.036		20,329	625,000
7005770016	PARKER	CO			0.035		121,558	1,100,000
7005770065	DENVER	CO			0.035		14,833	311,000
7005770107	MILL VALLEY	CA			0.036		85,894	1,527,000
7005770123	ENGLEWOOD	CO			0.036		31,418	1,400,000
7005770149	SAN JOSE	CA			0.036		27,200	825,000
7005770164	HIGHLANDS RANCH	CO			0.036		65,882	315,000
7005779439	SEATTLE	WA			0.035		60,848	825,000
7005779470	SEATTLE	WA			0.035		22,574	850,000
7005779496	SEATTLE	WA			0.035		29,247	950,000
7005779512	WOODWAY	WA			0.035		10,099	2,150,000
7005779546	LOS ALTOS	CA			0.039		1,733	2,400,000
7005779553	CAMARILLO	CA			0.035		2,882	580,000
7005779660	FORT COLLINS	CO			0.035		34,174	260,000
7005779686	ROY	WA			0.035		22,971	600,000
7005779702	ALAMO	CA			0.036		53,440	1,075,000
7005779728	SUMNER	WA			0.035		54,779	425,000
7005779744	PLEASANTON	CA			0.035		10,329	530,000
7005779769	SAN DIEGO	CA			0.036		53,737	630,000
7005779785	SAN DIEGO	CA			0.035		14,331	500,000
7005779819	GRAND JUNCTION	CO			0.035		811	750,000
7005779835	GRAND JUNCTION	CO			0.035		23,624	280,000
7005779850	GOLDEN	CO			0.035		40,000	875,000
7005779892	SAN JOSE	CA			0.036		23,439	1,200,000
7005779918	TORRANCE	CA			0.035		19,642	617,500
7005779934	FOUNTAIN HILLS	AZ			0.035		24,595	815,000
7005779959	LAKEWOOD	CO			0.036		4,657	300,000
7005779975	LOS GATOS	CA			0.035		1,575	1,175,000
7005779991	GRAND JUNCTION	CO			0.036		17,602	255,000
7005780072	ENGLEWOOD	CO			0.035		59,865	1,800,000
7005780114	EDINA	MN			0.035		29,974	692,400
7005780130	BRIGHTON	CO			0.036		409	165,000
7005780155	GIG HARBOR	WA			0.035		25,840	550,000
7005780197	SMITHFIELD	UT			0.035		12,532	212,000
7005780213	HIGHLANDS RANCH	CO			0.035		24,702	370,000
7005780239	CUPERTINO	CA			0.036		22,249	1,950,000
7005780254	BOULDER	CO			0.036		49,722	980,000
7005780270	SAN RAMON	CA			0.035		17,932	1,150,000
7005780296	DUBLIN	CA			0.035		1,544	964,000
7005780312	BUCKLEY	WA			0.035		60,867	400,000
7005780338	MALIBU	CA			0.036		75,766	2,100,000
7005780353	SAN MARCOS	CA			0.035		15,792	465,000
7005780379	SEATTLE	WA			0.035		5,970	360,000
7005780395	SAN DIEGO	CA			0.035		31,275	885,000
7005780411	THOUSAND OAKS	CA			0.036		29,730	615,000
7005780437	WESTMINSTER	CO			0.035		14,739	201,000
7005786871	KIRKLAND	WA			0.036		60,547	450,000
7005786897	LITTLETON	CO			0.035		15,247	370,000
7005786947	SARATOGA	CA			0.035		58,453	3,150,000
7005786954	REXBURG	ID			0.035		102,821	550,000
7005786962	SAN FRANCISCO	CA			0.035		744	595,000
7005786970	AURORA	CO			0.035		30,049	135,000
7005786996	MONMOUTH	OR			0.035		29,137	285,000
7005787010	COMMERCE CITY	CO			0.036		21,001	725,000
7005787036	REDWOOD CITY	CA			0.035		2,207	1,750,000
7005787051	ERIE	CO			0.035		21,064	330,000
7005787077	AURORA	CO			0.036		18,874	465,000
7005787093	ROSEMOUNT	MN			0.035		67,427	981,000
7005787135	BRENTWOOD	CA			0.035		3,565	525,000
7005787150	SAN DIEGO	CA			0.035		10,661	610,000
7005787218	LITTLETON	CO			0.035		50,219	442,000
7005787234	CENTENNIAL	CO			0.036		91,232	272,000
7005787259	HIGHLANDS RANCH	CO			0.035		94,608	490,000
7005787291	FIRESTONE	CO			0.035		80,371	259,900
7005787317	FORT COLLINS	CO			0.036		1,374	267,000
7005787333	LAGUNA NIGUEL	CA			0.035		814	930,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005787416	SAINT PAUL	MN			0.035		3,033	455,000
7005787432	SARATOGA	CA			0.035		11,669	1,625,000
7005787457	BUCKLEY	WA			0.035		10,805	280,000
7005787473	COSTA MESA	CA			0.036		23,286	515,000
7005787499	ARCADIA	CA			0.036		19,212	830,000
7005787531	SAN JOSE	CA			0.035		17,948	582,000
7005787556	COLORADO SPRINGS	CO			0.036		16,652	340,000
7005787572	ENGLEWOOD	CO			0.036		16,201	223,000
7005787598	GRAND JUNCTION	CO			0.035		5,000	311,000
7005787614	VACAVILLE	CA			0.036		47,483	320,000
7005787630	PARKER	CO			0.036		20,850	445,000
7005787671	CHANDLER	AZ			0.035		109,753	240,000
7005787697	ERIE	CO			0.035		25,108	455,000
7005787713	ORINDA	CA			0.035		4,591	800,000
7005787739	ACAMPO	CA			0.035		154	425,000
7005787754	STANWOOD	WA			0.035		542	800,000
7005787770	DENVER	CO			0.035		695	475,000
7005787812	MERIDIAN	ID			0.035		24,707	265,000
7005787838	GRAND JUNCTION	CO			0.035		14,051	190,000
7005787853	FORT COLLINS	CO			0.036		1,653	361,000
7005799411	SEATTLE	WA			0.035		15,192	425,000
7005799437	THORNTON	CO			0.035		16,784	218,000
7005799452	PLEASANT GROVE	UT			0.035		168	284,000
7005799494	CEDAR HILLS	UT			0.035		8,722	305,000
7005799536	SAN RAMON	CA			0.036		38,972	1,360,937
7005799551	SEATTLE	WA			0.036		27,601	635,000
7005799593	CHANDLER	AZ			0.035		1,686	183,000
7005799635	TENINO	WA			0.035		9,753	320,000
7005799676	SAN JOSE	CA			0.035		45,396	930,000
7005799692	CASTLE ROCK	CO			0.035		5,983	199,000
7005799718	BONNEY LAKE	WA			0.035		57,487	585,000
7005799734	UPLAND	CA			0.036		26,653	595,000
7005799767	WOODINVILLE	WA			0.035		7,997	360,000
7005799783	KANEOHE	HI			0.035		3,497	564,000
7005799817	LOS ANGELES	CA			0.035		581	575,000
7005799858	PLEASANT HILL	OR			0.036		22,131	700,000
7005799874	HONOLULU	HI			0.035		22,476	870,000
7005799890	OLYMPIA	WA			0.035		25,382	320,000
7005799924	EL CAJON	CA			0.036		68,527	625,000
7005799940	LAKEWOOD	CA			0.035		359	500,000
7005799981	SARATOGA	CA			0.035		110	1,249,000
7005800003	COLORADO SPRINGS	CO			0.035		8,094	350,000
7005810382	MORRISON	CO			0.035		45,954	313,000
7005810754	CARMEL	IN			0.035		10,940	433,000
7005811125	OCEANSIDE	CA			0.035		856	540,000
7005811133	SAN DIEGO	CA			0.035		49,149	1,700,000
7005811901	SPOKANE	WA			0.036		34,698	150,000
7005811919	AUBURN	WA			0.035		15,531	456,000
7005811927	MESA	AZ			0.035		26,100	270,000
7005812842	HONOLULU	HI			0.036		14	230,000
7005812867	HILLSBORO	OR			0.035		9,343	290,000
7005812875	FLAGSTAFF	AZ			0.036		13,000	500,000
7005813410	DENVER	CO			0.035		18,235	265,000
7005813436	CAMANO ISLAND	WA			0.036		130,442	2,000,000
7005813444	NEWPORT BEACH	CA			0.035		12,230	585,000
7005814236	FORT COLLINS	CO			0.036		57,586	211,000
7005814301	VISTA	CA			0.035		16,474	600,000
7005814319	WEST LINN	OR			0.035		358	950,000
7005815076	CERRITOS	CA			0.035		12,917	550,000
7005815084	CARLSBAD	CA			0.035		13,637	565,000
7005815092	AURORA	CO			0.036		5,428	215,000
7005815100	WINTER HAVEN	FL			0.035		4,000	259,000
7005815126	SAN JOSE	CA			0.035		19,500	485,000
7005815134	BOZEMAN	MT			0.036		3,021	645,000
7005815498	SAN JUAN CAPISTRANO	CA			0.036		57,455	1,100,000
7005815514	WEST COVINA	CA			0.036		3,212	460,000
7005815522	TACOMA	WA			0.035		46,757	465,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005815530	HILLSBOROUGH	CA			0.035		53,276	2,250,000
7005815712	PHOENIX	AZ			0.035		71,225	1,120,000
7005815720	AURORA	CO			0.035		108,453	295,000
7005815738	ASHLAND	OR			0.035		11,012	360,000
7005815746	LOUISVILLE	CO			0.035		19,953	289,500
7005815753	SEATTLE	WA			0.036		43,387	1,325,000
7005815779	PALO ALTO	CA			0.036		37,043	1,487,000
7005816272	ARCADIA	CA			0.035		4,085	850,000
7005816280	DENVER	CO			0.035		19,030	295,000
7005817064	WHEAT RIDGE	CO			0.036		7,117	270,000
7005817981	WOODINVILLE	WA			0.035		2,100	860,000
7005817999	PALOS VERDES ESTATES	CA			0.035		75,478	1,645,000
7005818005	BONNEY LAKE	WA			0.035		10,596	255,000
7005818013	CARLSBAD	CA			0.036		4,866	1,000,000
7005818633	GREENWOOD VILLAGE	CO			0.035		16,047	390,000
7005818658	EAGLE	ID			0.035		3,238	310,000
7005819193	LITTLETON	CO			0.035		69,831	980,000
7005819201	WESTMINSTER	CO			0.036		119	600,000
7005819672	SAN CARLOS	CA			0.035			1,420,000
7005819680	COLORADO SPRINGS	CO			0.035		4,277	390,000
7005819698	BRIGHTWOOD	OR			0.036		656	243,000
7005819706	MUKILTEO	WA			0.035		25,768	475,000
7005820159	ORANGEVALE	CA			0.035		11,428	277,000
7005820167	SANTA ANA	CA			0.036		9,947	153,000
7005820175	MOUNTAIN VIEW	CA			0.035		107,513	1,650,000
7005820589	LOS ANGELES	CA			0.035		11,335	543,000
7005820597	AUMSVILLE	OR			0.036		10,374	234,000
7005820605	LOS ANGELES	CA			0.035		12,184	1,250,000
7005820613	CARLSBAD	CA			0.035		26,842	804,000
7005821587	FORT COLLINS	CO			0.035			1,100,000
7005821595	AURORA	CO			0.036		19,618	220,000
7005821603	GRAND JUNCTION	CO			0.035		19,591	273,000
7005821611	MERCER ISLAND	WA			0.035		74,445	785,000
7005821645	PERRIS	CA			0.035		35,672	435,000
7005821694	DENVER	CO			0.035		16,691	300,000
7005821710	FULLERTON	CA			0.035		5,228	625,000
7005821983	SAN LORENZO	CA			0.035		19,051	365,000
7005821991	LITTLETON	CO			0.035		9,258	675,000
7005822007	LYONS	CO			0.035		6,357	315,000
7005822015	BRIGHTON	CO			0.036		24,226	375,000
7005822643	LAGUNA NIGUEL	CA			0.035		19,665	940,000
7005822668	TUALATIN	OR			0.035		9,976	315,000
7005822817	PIEDMONT	CA			0.035		36,307	1,300,000
7005822825	MERIDIAN	ID			0.035		100,505	189,900
7005822833	GRAND JUNCTION	CO			0.035		5,466	183,000
7005822841	LITTLETON	CO			0.036		26,998	290,000
7005823294	SAN DIEGO	CA			0.036		39,004	655,000
7005823310	SAN JOSE	CA			0.035		8,971	1,420,000
7005823724	ENUMCLAW	WA			0.035		134	455,000
7005823732	LOS GATOS	CA			0.036		12,925	3,000,000
7005823740	SAN FRANCISCO	CA			0.036		28,520	520,000
7005823757	COLORADO SPRINGS	CO			0.035		5,983	790,000
7005824201	EDMONDS	WA			0.035		104,276	583,000
7005824219	CHINO HILLS	CA			0.035		49,269	590,000
7005824227	PARKER	CO			0.035		22,238	1,090,000
7005824243	ENCINITAS	CA			0.035		43,563	1,600,000
7005824250	LOS ANGELES	CA			0.036		1,257	675,000
7005824268	FREMONT	CA			0.035		4,374	1,050,000
7005825612	SEDONA	AZ			0.036		30,970	1,350,000
7005825885	MOUNTAIN VIEW	CA			0.036		59,605	1,300,000
7005826321	WESTMINSTER	CO			0.036		60	900,000
7005826610	TAYLORSVILLE	UT			0.035		12,360	305,000
7005827162	LOS ANGELES (ENCINO AREA)	CA			0.035		60	700,000
7005827170	LIVERMORE	CA			0.035		29,179	687,000
7005827550	HUNTINGTN BCH	CA			0.035		12,352	605,000
7005828350	LAYTON	UT			0.036		24,168	185,000
7005828368	MURRAY	UT			0.035		3,815	345,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005828376	MORAGA	CA			0.035		4,949	815,000
7005828384	SUBLIMITY	OR			0.035		14,159	283,000
7005828392	SONOMA	CA			0.035		1,333	620,000
7005828400	SONOMA	CA			0.035		60	900,000
7005828822	PHOENIX	AZ			0.035		131,228	1,500,000
7005828830	CASTLE ROCK	CO			0.035		14,441	1,131,000
7005828848	PHOENIX	AZ			0.036		2,229	610,000
7005828855	PARKER	CO			0.036		138,517	450,000
7005828863	SPOKANE	WA			0.036		2,013	1,000,000
7005829333	WILSONVILLE	OR			0.036		29,783	415,000
7005829341	COLORADO SPRINGS	CO			0.035		31,134	323,000
7005829358	CHULA VISTA	CA			0.035		15,061	475,000
7005829366	LITTLETON	CO			0.036		25,453	440,000
7005830281	COSTA MESA	CA			0.035		29,617	560,000
7005830299	HIGHLANDS RANCH	CO			0.035		61,665	650,000
7005830307	DENVER	CO			0.035		38,699	255,000
7005830315	NAPERVILLE	IL			0.035		26,943	380,000
7005830323	SAN CARLOS	CA			0.035		123,627	1,150,000
7005830661	CENTENNIAL	CO			0.035		18,336	335,000
7005830687	SAN DIEGO	CA			0.035		4,308	2,200,000
7005830869	CASTLE ROCK	CO			0.036		186,677	473,000
7005830877	PARKER	CO			0.035		35,661	485,000
7005830885	ORTING	WA			0.035		18,049	465,000
7005830893	EDGEWATER	MD			0.035		39,635	795,000
7005830901	DANVILLE	CA			0.035		61,996	900,000
7005831198	PASADENA	CA			0.035		18,977	300,000
7005831206	ENGLEWOOD	CO			0.036		117,393	1,150,000
7005831214	PALO ALTO	CA			0.035		1,603	1,480,000
7005831610	BROOKLYN PARK	MN			0.035		65	360,000
7005831628	BERKELEY	CA			0.035		60	332,500
7005831636	STAR	ID			0.035		705	165,000
7005831644	SAN DIEGO	CA			0.036		20,362	465,000
7005831651	LIVERMORE	CA			0.036		23,799	1,220,000
7005831669	SAN DIEGO	CA			0.035		60	1,225,000
7005831677	SAN DIEGO	CA			0.035		28,281	700,000
7005831685	SAN DIEGO	CA			0.035		36,966	940,000
7005832204	LOS ANGELES	CA			0.035		9,330	260,000
7005832212	SAN FRANCISCO	CA			0.035		2,146	700,000
7005832220	PALM SPRINGS	CA			0.035		3,579	280,000
7005832238	OJAI	CA			0.035		20,463	500,000
7005832816	SEATTLE	WA			0.035		30,810	620,000
7005832824	PALO CEDRO	CA			0.036		60	1,750,000
7005832832	EAGLE	CO			0.036		33,235	675,000
7005832840	DENVER	CO			0.035		19,449	545,000
7005832857	SCOTTSDALE	AZ			0.035		60	1,025,000
7005832865	PALISADE	CO			0.035		9,906	276,000
7005833277	BOULDER	CO			0.035		108,544	1,900,000
7005833285	PALM DESERT	CA			0.036		185,675	5,000,000
7005833293	LITTLETON	CO			0.036		20,988	300,000
7005833301	CENTENNIAL	CO			0.035		60	275,000
7005833319	HARTLAND	WI			0.036		21,289	270,000
7005833327	PORTLAND	OR			0.035		7,444	280,000
7005833335	CASTLE ROCK	CO			0.036		27,571	800,000
7005833343	ELBERT	CO			0.036		10,394	820,000
7005833350	UNIVERSITY PLACE	WA			0.035		25,852	262,000
7005833855	NAPA	CA			0.035		16,733	1,100,000
7005833863	POULSBO	WA			0.035		21,149	735,000
7005833871	LOS GATOS	CA			0.035		18,123	1,370,000
7005833889	DIABLO	CA			0.036		11,943	1,175,000
7005833897	DANVILLE	CA			0.036		34,578	828,000
7005833905	JAMUL	CA			0.035		54,284	825,000
7005834259	LOVELAND	CO			0.035		22,727	268,000
7005834739	DENVER	CO			0.036		164,872	1,150,000
7005835942	VISTA	CA			0.035		19,830	551,000
7005835959	GRAND JUNCTION	CO			0.035		20,060	300,000
7005835967	O FALLON	IL			0.036		19,966	373,000
7005836049	FOUNTAIN VLY	CA			0.035		15,857	715,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005836056	HUNTINGTN BCH	CA			0.036		14,208	535,000
7005836064	DANA POINT	CA			0.036		9,127	280,000
7005836759	SEQUIM	WA			0.035		3,908	298,000
7005836775	MERCER ISLAND	WA			0.035		36,155	901,000
7005836783	BOISE	ID			0.035		3,535	239,000
7005837567	EMMETT	ID			0.036		64,292	270,000
7005837856	CARLSBAD	CA			0.035		19,002	625,000
7005837880	SPRING VALLEY	CA			0.035		34,326	352,000
7005837898	MARSHALL	MI			0.035		5,650	139,000
7005838532	GREENWOOD VILLAGE	CO			0.036		13,129	1,250,000
7005838540	FRASER	CO			0.035		60	550,000
7005838771	ANTIOCH	CA			0.035		60	210,000
7005838789	POULSBO	WA			0.035		1,064	1,045,000
7005838797	BONNEY LAKE	WA			0.036		3,828	329,000
7005838805	BONNEY LAKE	WA			0.035		21,439	430,000
7005838813	PARKER	CO			0.035		62,332	830,000
7005839340	PORTLAND	OR			0.035		114,849	795,000
7005839357	CONCORD	CA			0.035		4,277	425,000
7005839365	SOLANA BEACH	CA			0.035		1,392	1,575,000
7005839746	OAKLAND	CA			0.035		60	175,000
7005839753	PHOENIX	AZ			0.035		34,873	400,000
7005840272	SAN DIEGO	CA			0.035		93	950,000
7005840280	HIGHLANDS RANCH	CO			0.036		43,584	345,000
7005840298	FALLBROOK	CA			0.035		5,883	532,500
7005840306	CASTLE ROCK	CO			0.035		40,979	1,000,000
7005840314	THOUSAND OAKS	CA			0.036		669	725,000
7005840322	TUCSON	AZ			0.036		996	455,000
7005840892	LOVELAND	CO			0.035		12,854	250,000
7005841171	SAN JOSE	CA			0.035		60	680,000
7005841189	EDMOND	OK			0.035		125	315,000
7005841197	SAN DIEGO	CA			0.036		57,905	850,000
7005841601	MARTINEZ	CA			0.035		10,394	854,000
7005841619	CENTENNIAL	CO			0.036		27,321	215,000
7005841627	REDMOND	WA			0.036		3,403	650,000
7005841643	BOULDER	CO			0.035		5,495	475,000
7005842641	ISSAQUAH	WA			0.035		16,754	660,000
7005842666	NAPA	CA			0.036		2,028	575,000
7005842674	CARLSBAD	CA			0.035		1,910	1,250,000
7005842690	LAKE ELSINORE	CA			0.035		60	640,000
7005842708	DUBLIN	CA			0.035		60	650,000
7005842716	SUNOL	CA			0.035		5,888	1,000,000
7005842724	PARKER	CO			0.036		10,614	900,000
7005842740	WOODLAND PARK	CO			0.036		26,691	240,000
7005842757	CORONADO	CA			0.035		60	970,000
7005842765	BROOMFIELD	CO			0.035		17,143	440,000
7005843243	PHOENIX	OR			0.035		5,051	460,000
7005843250	DANVILLE	CA			0.035		27,836	970,000
7005843268	SAN JOSE	CA			0.036		42,329	750,000
7005843276	FIRESTONE	CO			0.035		14,609	280,000
7005843284	SCOTTSDALE	AZ			0.036		60	750,000
7005843292	CORONADO	CA			0.035		17,332	2,125,000
7005843300	BYRON	MN			0.035		4,060	419,000
7005843318	DENVER	CO			0.036		74,602	1,045,000
7005843326	BOISE	ID			0.036		7,060	120,000
7005843334	LOOMIS	CA			0.035		3,346	450,000
7005843342	LA CANADA FLINTRIDGE	CA			0.035		27,934	1,700,000
7005843359	CORONADO	CA			0.035		157,885	1,900,000
7005843367	PISMO BEACH	CA			0.035		120,009	1,050,000
7005844068	EAGLE	ID			0.036		60	650,000
7005844076	BURLINGAME	CA			0.035		11,271	1,800,000
7005844084	LOS ANGELES	CA			0.036		45,355	925,000
7005844092	PIEDMONT	CA			0.035		60	2,300,000
7005844118	FOX ISLAND	WA			0.035		19,242	375,000
7005844134	DISCOVERY BAY	CA			0.035		60	850,000
7005844142	WILTON	ME			0.036		5,508	172,000
7005844621	LOS ALTOS HILLS	CA			0.041		117,159	4,225,000
7005844639	OLATHE	KS			0.035		71,168	870,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005844647	COSTA MESA	CA			0.036		5,962	1,025,000
7005844654	SAN DIEGO	CA			0.035		60	1,200,000
7005844662	SANTA CLARITA	CA			0.036		32,124	370,000
7005844670	DANVILLE	CA			0.036		5,094	845,000
7005844761	LONGMONT	CO			0.035		1,347	300,000
7005844779	BATTLE CREEK	MI			0.035		60	396,000
7005844787	COLORADO SPRINGS	CO			0.036		9,077	260,000
7005844795	SCOTTSDALE	AZ			0.036		2,074	333,190
7005844803	CHULA VISTA	CA			0.035		1,877	550,000
7005845289	PALM DESERT	CA			0.035		11,722	235,000
7005845297	GRANITE BAY	CA			0.036		60	828,000
7005845727	VISTA	CA			0.035		60	565,000
7005846386	AURORA	CO			0.036		39,322	415,000
7005846394	WEST JORDAN	UT			0.035		14,327	250,000
7005846402	HEALDSBURG	CA			0.035		10,357	559,000
7005846410	CASTLE ROCK	CO			0.036		7,927	950,000
7005846444	ISSAQUAH	WA			0.035		41,593	650,000
7005846451	HUNTINGTON BEACH	CA			0.035		60	452,000
7005846725	LAS VEGAS	NV			0.035		37,347	358,000
7005846733	REDWOOD CITY	CA			0.036		52,663	800,000
7005846741	PORT ORCHARD	WA			0.035		10,141	427,000
7005847129	CASTLE ROCK	CO			0.036		14,863	392,000
7005848259	LONE TREE	CO			0.035		24,326	405,000
7005848382	GRAND JUNCTION	CO			0.036		6,432	405,000
7005848390	SCOTTSDALE	AZ			0.036		60	495,000
7005848408	DENVER	CO			0.035		10,563	255,000
7005848416	KENT	WA			0.035		2,907	375,000
7005848424	LONG BEACH	CA			0.035		60	1,200,000
7005848937	DANVILLE	CA			0.035		11,185	690,000
7005848945	DENVER	CO			0.036		60	210,000
7005849364	MISSION VIEJO	CA			0.035		3,104	482,000
7005849372	CENTENNIAL	CO			0.036		19,533	197,000
7005849380	RENTON	WA			0.035		24,699	630,000
7005849398	CASTLE ROCK	CO			0.035		60	780,000
7005849406	SAN DIEGO	CA			0.035		2,439	1,170,000
7005849414	SEATTLE	WA			0.035		25,498	450,000
7005850057	CORONA	CA			0.035		2,057	340,000
7005850065	MARYSVILLE	WA			0.035		22,061	382,000
7005850081	CASTLE ROCK	CO			0.035		26,039	620,000
7005850628	HUNTINGTON BEACH	CA			0.036		91,640	730,000
7005850826	LAKEWOOD	CO			0.035		35,912	570,000
7005850834	EUGENE	OR			0.036		13,466	258,000
7005850842	PLEASANTON	CA			0.035		53,241	750,000
7005850859	DANVILLE	CA			0.035		32,280	585,000
7005850867	PARKER	CO			0.035		19,642	405,000
7005851394	LAKE ELMO	MN			0.035		24,030	700,000
7005851402	ANTHEM	AZ			0.036		4,031	175,000
7005851410	FORT COLLINS	CO			0.035		17,733	432,000
7005851428	WAXHAW	NC			0.035		16,068	480,000
7005851436	SEATTLE	WA			0.035		59,286	865,000
7005851444	SAN DIEGO	CA			0.035		12,450	690,000
7005851766	HERMOSA BEACH	CA			0.035		10,114	800,000
7005851774	MALIBU	CA			0.036		63,019	1,415,000
7005851782	SAN JOSE	CA			0.035		60	540,000
7005851790	LIVERMORE	CA			0.035		32,757	1,210,000
7005852152	SAN DIEGO	CA			0.036		76	629,000
7005852160	HIGHLANDS RANCH	CO			0.035		19,268	485,000
7005852178	LITTLETON	CO			0.035		33,585	400,000
7005852186	SAN CLEMENTE	CA			0.036		48,049	985,000
7005852194	BOISE	ID			0.035		72	316,000
7005852202	PARKER	CO			0.035		21,234	345,000
7005852210	TULSA	OK			0.035		10,567	293,000
7005852624	MALIBU	CA			0.036		25,357	1,000,000
7005852632	LA MESA	CA			0.035		37,828	550,000
7005852640	PALM DESERT	CA			0.035		1,338	675,000
7005852657	DANVILLE	CA			0.036		5,865	800,000
7005853051	FEDERAL WAY	WA			0.035		40,161	208,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005853788	LOS GATOS	CA			0.036		545,975	1,550,000
7005853796	TUCSON	AZ			0.036		18,843	378,500
7005853804	RANCHO SANTA FE	CA			0.035		15,060	1,573,500
7005853812	SEDONA	AZ			0.036		3,060	750,000
7005853820	BELVEDERE	CA			0.035		60	2,370,000
7005853838	LOS ANGELES	CA			0.035		68	2,500,000
7005853846	AURORA	CO			0.036		7,875	215,000
7005853853	RANCHO PALOS VERDES	CA			0.036		92,990	1,800,000
7005853861	FIRESTONE	CO			0.035		23,550	221,180
7005853879	SAN DIEGO	CA			0.039		125,286	2,735,000
7005853887	GRAND JUNCTION	CO			0.035		11,173	900,000
7005853895	EVERGREEN	CO			0.035		910	580,000
7005853903	SEATTLE	WA			0.035		69,178	800,000
7005854117	LITTLETON	CO			0.036		16,349	655,000
7005854141	LAFAYETTE	CA			0.036		15,981	3,315,000
7005854158	COSTA MESA	CA			0.035		46,549	485,000
7005854166	DENVER	CO			0.035		60	850,000
7005854174	LOS ANGELES	CA			0.035		26,507	1,200,000
7005854182	SAN FRANCISCO	CA			0.035		68,047	2,850,000
7005854190	OAKLAND	CA			0.036		44,814	550,000
7005854687	BRECKENRIDGE	CO			0.038		244,269	4,241,600
7005854695	SAN DIEGO	CA			0.036		9,083	590,000
7005854703	POWAY	CA			0.036		60	1,350,000
7005854711	LAFAYETTE	CA			0.035		60	1,445,000
7005854810	CHARLOTTE	NC			0.035		3,690	1,280,000
7005855346	LOS ANGELES	CA			0.036		2,609	1,280,000
7005855635	CLAYTON	CA			0.035		16,991	640,000
7005856203	LAGUNA BEACH	CA			0.035		3,771	2,100,000
7005856211	MILL VALLEY	CA			0.035		123	868,000
7005856625	ARVADA	CO			0.035		30,904	490,000
7005857318	EAGLE	CO			0.035		130,407	675,000
7005857326	REDLANDS	CA			0.036		60	750,000
7005857375	SANTA ROSA	CA			0.036		54,798	1,375,000
7005857383	BOULDER	CO			0.035		3,800	995,000
7005858027	ENGLEWOOD	CO			0.035		5,399	1,750,000
7005858043	ARVADA	CO			0.036		15,155	500,000
7005858050	FULLERTON	CA			0.035		2,077	210,000
7005858068	SAN RAMON	CA			0.035		10,519	830,000
7005858431	YORBA LINDA	CA			0.035		26,907	460,000
7005858894	CARLSBAD	CA			0.035		1	812,000
7005858902	PRESTON	WA			0.035		52,453	540,000
7005858910	CORONA	CA			0.035		22,972	440,000
7005858936	LAFAYETTE	CA			0.035		48,113	1,260,000
7005858944	MORRISON	CO			0.035		42,384	230,000
7005859520	PASADENA	CA			0.035		780	501,000
7005859868	PUEBLO	CO			0.036		25,770	312,000
7005859876	ARVADA	CO			0.036		19,581	475,000
7005859884	BONITA	CA			0.035		14,482	495,000
7005859892	SAN DIEGO	CA			0.035		8,082	1,375,000
7005860239	GLEN ALLEN	VA			0.035		11,762	600,000
7005860544	PALM SPRINGS	CA			0.035		6,453	279,000
7005860569	KEENESBURG	CO			0.036		28,873	282,900
7005861021	SAN JUAN CAPISTRANO	CA			0.036		16,334	610,000
7005861039	FULLERTON	CA			0.035		31,264	450,000
7005861047	TACOMA	WA			0.035		25,006	270,000
7005861054	BURLINGAME	CA			0.035		13,344	1,150,000
7005861062	LOS GATOS	CA			0.036		5,131	1,350,000
7005861070	SARATOGA	CA			0.035		1,872	3,250,000
7005861518	SAN DIEGO	CA			0.036		27,777	675,000
7005861526	BAILEY	CO			0.035		21,558	390,000
7005862169	SAN RAMON	CA			0.035		23,811	772,000
7005862185	AURORA	CO			0.036		9,448	215,000
7005862193	ROGERS	AR			0.036		29	263,000
7005862201	PORTOLA VALLEY	CA			0.035		35,000	1,595,000
7005862219	WALNUT CREEK	CA			0.036		35,487	765,000
7005862243	FEDERAL WAY	WA			0.035		19,864	1,800,000
7005862250	SALEM	OR			0.035		11,687	260,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005862268	CASTLE ROCK	CO			0.036		296,161	1,600,000
7005862276	FREMONT	CA			0.035		18,989	940,000
7005862417	HENDERSON	NV			0.035		5,762	850,000
7005862433	JOHNS ISLAND	SC			0.035		243	237,000
7005862441	PRIOR LAKE	MN			0.035		20,708	252,000
7005862458	FORT COLLINS	CO			0.036		16,149	330,000
7005862466	RANCHO MIRAGE	CA			0.035		26,723	280,000
7005862755	ISSAQUAH	WA			0.036		43,305	629,000
7005862797	ARVADA	CO			0.036		24,979	480,000
7005862813	CLARKSTON	MI			0.035		980,000	1,690,000
7005862821	MANSON	WA			0.036		164,864	1,600,000
7005863258	ARVADA	CO			0.035		23,272	390,000
7005863266	PALO ALTO	CA			0.036		96,002	2,200,000
7005863274	CASTLE ROCK	CO			0.036		70,144	1,080,000
7005863282	POULSBO	WA			0.035		21,564	395,000
7005863779	SAN DIEGO	CA			0.035		3,988	495,000
7005863787	SEATTLE	WA			0.035		33,507	850,000
7005864082	SEATTLE	WA			0.035		4,540	560,000
7005864603	BELLEVUE	WA			0.035		25,630	493,000
7005865139	YUMA	AZ			0.035		10,148	260,000
7005865147	ARVADA	CO			0.035		15,592	276,000
7005865154	EAGLE	ID			0.035		18,746	395,540
7005865162	SEDALIA	CO			0.035		157,094	1,100,000
7005865451	GRAND JUNCTION	CO			0.035		7,006	230,000
7005865485	CORONADO	CA			0.035		41,187	1,502,500
7005865865	SILVER SPRING	MD			0.035		45,169	600,000
7005865873	SAN DIEGO	CA			0.035		22,317	787,500
7005866228	MOUNTAIN VIEW	CA			0.036		45,651	1,280,000
7005866244	WALNUT CREEK	CA			0.035		15,623	690,000
7005866582	SARATOGA	CA			0.035			1,430,000
7005866590	NAPA	CA			0.035		20,420	342,000
7005866608	HEBER CITY	UT			0.036		97,024	1,155,000
7005866616	ARVADA	CO			0.036		11,120	338,000
7005866988	OAKLAND	CA			0.036		335,578	980,000
7005867440	CARMEL	CA			0.035		3,539	900,000
7005868745	PARKER	CO			0.036		27,060	410,000
7005868752	LAKE FOREST PARK	WA			0.035		20,822	467,000
7005868760	NAPA	CA			0.035		35,502	625,000
7005868778	GRAND JUNCTION	CO			0.035		29,148	465,000
7005869040	CAMAS	WA			0.035		24,471	363,000
7005869420	MONUMENT	CO			0.036		28,147	447,000
7005869883	NORMAN	OK			0.036		35,021	400,000
7005869891	MOUNTAIN VIEW	CA			0.036		30,387	610,000
7005869909	CONIFER	CO			0.035		22,880	280,000
7005870261	WASHINGTON	MI			0.035		12,119	185,000
7005870998	KENT	WA			0.035		11,452	550,000
7005871004	MORGAN HILL	CA			0.035		22,512	825,000
7005871012	PORTLAND	OR			0.035		10,143	380,000
7005871442	VANCOUVER	WA			0.035		38,554	320,000
7005871467	CHEYENNE	WY			0.035		16,024	384,250
7005871483	APTOS	CA			0.035		19,388	5,000,000
7005871491	MEDFORD	OR			0.035		35,140	310,000
7005871509	SOUTH LAKE TAHOE	CA			0.035		199	423,000
7005871525	SENECA	SC			0.035		139,043	715,000
7005872002	EDWARDS	CO			0.039		176,248	3,000,000
7005872010	COLORADO SPRINGS	CO			0.035		5,000	810,000
7005872028	LAMBERTVILLE	MI			0.036		29,732	238,000
7005872036	SAN JOSE	CA			0.035		2,142	2,025,000
7005872531	MORRISON	CO			0.035		2,909	723,000
7005872549	CORONADO	CA			0.035		39	1,105,000
7005872630	VANCOUVER	WA			0.035		1	217,000
7005872648	GOLDEN	CO			0.036		32,130	875,000
7005872655	LONG BEACH	CA			0.036		22,295	425,000
7005873257	TACOMA	WA			0.036		9,029	316,000
7005873265	BILLINGS	MT			0.036		29,494	194,000
7005873331	SEAL BEACH	CA			0.035		11,400	2,000,000
7005873349	NAPA	CA			0.035		3,989	485,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005873356	VACAVILLE	CA			0.035		9,251	335,000
7005874461	DEL MAR	CA			0.035			1,160,000
7005874479	CASTLE ROCK	CO			0.035		1,253	355,000
7005874487	FEDERAL WAY	WA			0.035		751	212,000
7005874495	DENVER	CO			0.036		47,061	778,000
7005874966	PORTOLA VALLEY	CA			0.043		382,980	6,995,000
7005875575	OOLTEWAH	TN			0.036		132,252	925,000
7005875583	SAINT PAUL	MN			0.035		25,076	242,000
7005875591	OVERLAND PARK	KS			0.036		41,483	349,000
7005875609	SAN DIEGO	CA			0.035		29,992	825,000
7005875617	PARKER	CO			0.036		21,170	320,000
7005876003	CARLSBAD	CA			0.035		2,924	724,900
7005876011	CHARLOTTE	NC			0.035		53,639	550,000
7005876425	HIGHLANDS RANCH	CO			0.035		7,743	320,000
7005876920	PARKER	CO			0.035		44,657	335,000
7005876938	BURIEN	WA			0.035		67,315	730,000
7005877217	PUYALLUP	WA			0.035		13,221	480,000
7005877225	HENDERSON	CO			0.036		10,010	380,000
7005877233	AUBURN	WA			0.036		38,599	366,000
7005877514	TRUCKEE	CA			0.035		1,730	1,260,000
7005877886	LOS ANGELES	CA			0.035		8,045	500,000
7005877894	LAKEWOOD	WA			0.035		50	400,300
7005877902	SPRINGFIELD	OR			0.036		11,451	150,000
7005878140	PALOS VERDES ESTATES	CA			0.036		13,338	1,300,000
7005878157	WALNUT CREEK	CA			0.035		30,977	795,000
7005878587	SNOQUALMIE	WA			0.035		18,546	310,000
7005878595	LAGUNA HILLS	CA			0.035		32,153	1,400,000
7005878959	BELLEVUE	WA			0.036		16,051	410,000
7005878967	GOLDEN	CO			0.036		49,693	654,000
7005878975	DANVILLE	CA			0.035		39,686	840,000
7005879338	RALEIGH	NC			0.035		19,847	602,500
7005879346	POULSBO	WA			0.035		22,154	675,000
7005879353	WHITTIER	CA			0.035		26,840	425,000
7005879361	GREENWOOD VILLAGE	CO			0.036		7,452	2,700,000
7005879866	SAN MARCOS	CA			0.035		11,199	470,000
7005879874	ORINDA	CA			0.036		62,856	1,325,000
7005879882	MARTINEZ	CA			0.035		10,160	385,000
7005879890	SAN DIEGO	CA			0.035		1,057	310,000
7005879924	LARKSPUR	CO			0.035		17,833	379,500
7005879932	SAN JOSE	CA			0.035		174,834	1,620,000
7005879940	SAN FRANCISCO	CA			0.035		24,480	930,000
7005879957	KETCHIKAN	AK			0.036		1,914	250,000
7005879965	MUSTANG	OK			0.036		31,712	300,000
7005880294	WOODINVILLE	WA			0.035		11,791	500,000
7005880302	BOISE	ID			0.035		54,081	550,000
7005880310	BOISE	ID			0.035		65,715	132,000
7005880328	LA HABRA HGTS	CA			0.035		20,039	870,000
7005880807	RICHMOND	CA			0.035		78,365	2,200,000
7005880815	KETCHIKAN	AK			0.036		48,056	740,000
7005880823	GLENDALE	AZ			0.036		13,848	190,000
7005880831	MOUNTAIN VIEW	CA			0.035		340	589,000
7005880856	SAN DIEGO	CA			0.035		61,708	2,200,000
7005880872	SPRING VALLEY	CA			0.036		44,102	345,000
7005880880	TACOMA	WA			0.035		19,030	427,500
7005881292	CHARLOTTE	NC			0.035		60,857	799,000
7005881300	CHESAPEAKE	VA			0.036		28,918	352,500
7005881680	TORRANCE (REDONDO BEACH A	CA			0.035		5,300	1,000,000
7005881698	GREENWOOD VILLAGE	CO			0.036		31,185	557,500
7005882118	SAN RAFAEL	CA			0.035		4,114	1,105,000
7005883058	COUDERAY	WI			0.036		120,757	391,200
7005883066	ENGLEWOOD	CO			0.036		140,705	1,210,900
7005883447	SAN FRANCISCO	CA			0.035		73,755	2,750,000
7005884031	LOWELL	MI			0.035		15,000	135,000
7005884049	YUMA	AZ			0.036		17,790	135,000
7005884478	SHINGLE SPRINGS	CA			0.035		243,322	685,000
7005885095	DENVER	CO			0.036		61,971	1,046,000
7005885103	SAN FRANCISCO	CA			0.035		85,730	1,670,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005885111	AURORA	CO			0.036		16,411	400,000
7005885129	HAILEY	ID			0.035		25,787	580,000
7005885137	GRAND RAPIDS	MI			0.035		111,682	177,000
7005885632	CASSELBERRY	FL			0.035		15,892	180,000
7005885640	VANCOUVER	WA			0.035		46,758	575,000
7005886028	WOODINVILLE	WA			0.035		57,800	700,000
7005886036	SEATTLE	WA			0.035		7,821	305,000
7005886044	LA MESA	CA			0.035		18,482	485,000
7005886051	SANTA CRUZ	CA			0.036		2,799	1,250,000
7005886291	ENCINITAS	CA			0.035		16,042	520,000
7005886309	LAGUNA NIGUEL	CA			0.036		46,860	630,000
7005887133	SEATTLE	WA			0.035		13,930	233,000
7005887141	ESCONDIDO	CA			0.036		24,855	385,000
7005887158	SEATTLE	WA			0.036		51,308	740,000
7005887166	LITTLETON	CO			0.036		24,012	350,000
7005887174	SEATTLE	WA			0.036		30,570	230,000
7005887539	HILLSBOROUGH	CA			0.035		63,008	1,900,000
7005887547	LOS GATOS	CA			0.036		27,681	705,000
7005887554	LAKE FOREST PARK	WA			0.035		2,200	254,000
7005887562	SCOTTS VALLEY	CA			0.036		1,469	590,000
7005888107	LITTLETON	CO			0.036		25,541	550,000
7005888362	ALEXANDRIA	KY			0.036		31,975	240,000
7005888370	CARLSBAD	CA			0.035		163,731	1,350,000
7005888396	WEST OLIVE	MI			0.035		29,895	325,000
7005888404	GREENWOOD VILLAGE	CO			0.035		11,083	1,350,000
7005888412	LITTLETON	CO			0.036		1,000	300,000
7005889048	BEVERLY HILLS	CA			0.035		101,691	3,700,000
7005889055	POWAY	CA			0.035		19,299	350,000
7005889063	YUMA	AZ			0.036		8,204	165,000
7005889071	BELLINGHAM	WA			0.035		44,743	560,000
7005889089	MANHATTAN BEACH	CA			0.035		49,174	2,025,000
7005889105	OJAI	CA			0.035		1,776	3,575,000
7005889139	CASTLE ROCK	CO			0.036		19,402	675,000
7005889626	SAN DIEGO	CA			0.035		29,243	680,000
7005890178	TUSTIN	CA			0.035		19,000	515,000
7005890186	APTOS	CA			0.035		53,070	705,000
7005890590	ALTADENA	CA			0.035		42	285,000
7005890608	HIGHLANDS RANCH	CO			0.036		81,050	1,150,000
7005891028	SAN DIEGO	CA			0.035		9,857	660,000
7005891036	CULVER CITY	CA			0.035		38,764	890,000
7005891044	CORONADO	CA			0.035		222	1,300,000
7005891051	LOS ANGELES	CA			0.035		399,766	2,125,000
7005891069	HONOLULU	HI			0.035		128,937	725,000
7005892042	CASTRO VALLEY	CA			0.035		22,278	560,000
7005892463	SAN DIEGO	CA			0.035		23,169	2,200,000
7005893214	MARQUETTE	MI			0.036		55	285,000
7005893586	SAN DIEGO (LA JOLLA)	CA			0.036		25,061	600,000
7005893594	LAKEWOOD	CO			0.036		23,021	640,000
7005893602	SUNSET BEACH	NC			0.035		26,417	559,000
7005893610	CENTENNIAL	CO			0.035		5,582	248,000
7005894436	HIGHLAND	UT			0.035		38,018	900,000
7005894444	COLORADO SPRINGS	CO			0.036		13,134	1,075,000
7005894451	DENVER	CO			0.035		37	425,000
7005894469	WESTLAKE VILLAGE	CA			0.035		1,346	1,095,000
7005894550	EAGLE	ID			0.035		46,132	796,000
7005894568	SAN DIEGO	CA			0.036		162,436	1,200,000
7005894584	PORTLAND	OR			0.035		82,016	1,100,000
7005894972	TIGARD	OR			0.035		23,355	342,000
7005894980	SEATTLE	WA			0.035		20,346	415,000
7005894998	EL DORADO HILLS	CA			0.035		22,214	404,000
7005895003	LAKEWOOD	WA			0.035		15,061	1,500,000
7005895011	MEAD	CO			0.035		40,314	380,000
7005895292	LYNNWOOD	WA			0.036		14,868	380,000
7005895300	DANVILLE	CA			0.035		64,915	1,500,000
7005895755	MARQUETTE	MI			0.036		188,765	520,000
7005895763	VISALIA	CA			0.036		114,523	210,000
7005895771	IRVINE	CA			0.035		10,517	615,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005896100	MEDINA	MN			0.035		7,077	2,400,000
7005896118	SPRING HILL	KS			0.035		9,129	200,000
7005896126	SPOKANE VALLEY	WA			0.035		34,065	382,000
7005896134	SAN JOSE	CA			0.036		769	670,000
7005896142	PLEASANTON	CA			0.035		26,433	725,000
7005896159	MAPLE VALLEY	WA			0.035		10,152	485,000
7005896647	SPRING HILL	KS			0.036		31,332	180,000
7005896654	CARMEL	CA			0.036		6,753	1,225,000
7005896670	FENTON	MI			0.036		315,895	730,000
7005896894	PLEASANTON	CA			0.035		198	875,000
7005896902	KEENESBURG	CO			0.036		378	350,000
7005896910	PLEASANT HILL	CA			0.035		10,223	480,000
7005896928	BRENTWOOD	CA			0.035		46,924	370,000
7005896936	LOUISVILLE	CO			0.035		33,774	331,000
7005897306	ROGERS	AR			0.036		38,771	385,000
7005897546	SAN FRANCISCO	CA			0.036		48,954	1,120,000
7005897553	LIVERMORE	CA			0.035		21,171	275,000
7005898049	BELLEVUE	WA			0.035		36,201	720,000
7005898056	MOUNT VERNON	WA			0.035		27,836	330,000
7005898072	PASCO	WA			0.036		32,636	155,000
7005898148	PARKER	CO			0.036		26,018	850,000
7005898155	CANON CITY	CO			0.036		975	368,000
7005898411	KETCHIKAN	AK			0.036		9,301	380,000
7005898429	FOLSOM	CA			0.035		16,043	463,000
7005898445	EAST DUNDEE	IL			0.036		22,595	168,000
7005898452	GUTHRIE	OK			0.036		9,863	200,000
7005898460	GREENWOOD VILLAGE	CO			0.036		42,504	670,000
7005899153	SAN CLEMENTE	CA			0.035		61,423	1,181,000
7005899161	ROSEBURG	OR			0.035		11,000	850,000
7005899179	CONCORD	CA			0.035		4,321	600,000
7005899187	ROSS	CA			0.039		5,216	2,600,000
7005899195	SAINT CLOUD	MN			0.035		415	195,000
7005899203	CASTLE ROCK	CO			0.035		43,630	320,000
7005899567	JUNEAU	AK			0.036		10,415	300,000
7005899575	KENT	WA			0.035		1	233,000
7005900027	CHANDLER	AZ			0.035		76,490	1,165,000
7005900035	CLINTON	MI			0.035		440	220,000
7005900043	ALPINE	CA			0.036		47,751	690,000
7005900050	SAN FRANCISCO	CA			0.035		10,265	810,000
7005900068	SAN CARLOS	CA			0.036		29,299	915,000
7005900605	PALOS VERDES ESTATES	CA			0.035		142,753	1,399,000
7005900613	ALEXANDRIA	VA			0.036		45,191	705,000
7005901074	WAIPAHU	HI			0.035		16,721	308,000
7005901082	ELIZABETH	CO			0.035		8,037	425,000
7005901090	CHULA VISTA	CA			0.036		9,413	355,000
7005901413	DENVER	CO			0.035		54,575	1,060,000
7005901421	PALOS VERDES ESTATES	CA			0.035			1,645,000
7005901439	LITTLE CANADA	MN			0.035		32,396	560,000
7005902056	JEROME	ID			0.035		134,837	650,000
7005903310	AUBURN	WA			0.035		23,060	385,000
7005903682	DENVER	CO			0.036		17,532	135,000
7005903781	SAMMAMISH	WA			0.036		53,515	645,000
7005903799	ANDOVER	MN			0.035		25,441	360,850
7005903807	GRAND JUNCTION	CO			0.035		8,867	222,000
7005903815	LAKEWOOD	CO			0.036		93,292	827,632
7005904268	YUMA	AZ			0.035		12,542	181,000
7005904276	TEXHOMA	OK			0.035		24,462	210,000
7005904284	GRAHAM	WA			0.035		90,346	380,000
7005904292	SAN RAFAEL	CA			0.036		14,525	1,000,000
7005904623	N CHARLESTON	SC			0.036		35,828	376,000
7005905281	BELLINGHAM	WA			0.035		44,556	570,000
7005905695	PORTLAND	OR			0.035		14,963	280,000
7005905703	FOREST	VA			0.035		8,885	328,000
7005906065	SAN DIEGO	CA			0.035		26,233	475,000
7005906073	DENVER	CO			0.036		8,182	310,000
7005906081	MARQUETTE	MI			0.035		15,042	170,000
7005906099	PEBBLE BEACH	CA			0.035		1,131	1,300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005906107	LEMON GROVE	CA			0.035		42	280,000
7005907543	OCEANSIDE	CA			0.035		13,935	365,000
7005907550	BEDFORD	VA			0.035		7,250	225,000
7005907568	MILL CREEK	WA			0.035		26,535	405,000
7005907576	LONE TREE	CO			0.036		22,653	1,250,000
7005907584	RAMONA	CA			0.035		27,955	530,000
7005907592	MARQUETTE	MI			0.035		16,167	300,000
7005907600	LA MESA	CA			0.035		25,058	450,000
7005907618	MOUNT VERNON	WA			0.036		46,933	550,000
7005908046	POWAY	CA			0.036		13,656	530,000
7005908053	KIRKLAND	WA			0.036		33,009	480,000
7005908061	LOS ANGELES	CA			0.036		67,124	650,000
7005908079	PALM DESERT	CA			0.035		3,637	170,000
7005908087	SNOHOMISH	WA			0.035		40,601	315,000
7005908095	PORTLAND	OR			0.035		14,697	680,000
7005908533	JUNEAU	AK			0.036		24,944	444,000
7005908541	APPLE VALLEY	CA			0.035		7,987	190,000
7005909101	GRAND JUNCTION	CO			0.035		10,250	412,000
7005909127	WYCKOFF	NJ			0.035		57,302	1,250,000
7005909408	MARQUETTE	MI			0.035		74,990	320,000
7005909689	ISSAQUAH	WA			0.035		5,794	138,000
7005909697	LOS ANGELES	CA			0.035		47,380	833,000
7005909705	SAMMAMISH	WA			0.036		446,916	1,650,000
7005909713	WATSONVILLE	CA			0.036		27,088	674,000
7005909721	SAN MARINO	CA			0.035		43,590	1,370,000
7005909739	IRVINE	CA			0.035		18,887	620,000
7005910471	HIXSON	TN			0.036		31,786	170,000
7005910489	FRANKLIN LAKES	NJ			0.036		129,313	902,000
7005910505	MATTAWAN	MI			0.036		6,203	181,000
7005910836	DENVER	CO			0.036		58,481	410,000
7005910844	DAVIS	CA			0.035		67,644	620,000
7005911156	DENVER	CO			0.035		27,657	661,787
7005911412	AURORA	CO			0.035		43,780	440,000
7005911438	CARDIFF	CA			0.035		17,081	1,050,000
7005911792	JENISON	MI			0.036		21,362	195,000
7005911800	PARADISE VALLEY	AZ			0.035		45,935	975,000
7005911818	SEATTLE	WA			0.035		25,106	373,000
7005912345	PLEASANTON	CA			0.035		87,478	700,000
7005912352	SILVER SPRING	MD			0.035		35,023	700,000
7005912360	DENVER	CO			0.036		26,843	340,000
7005912733	ENGLEWOOD	CO			0.035		15,590	2,000,000
7005913459	SUNNYVALE	CA			0.035		120,703	910,000
7005913467	FAIRFAX	VA			0.036		6,104	600,000
7005913475	MERIDIAN	ID			0.035		4,457	257,000
7005913483	TUSCALOOSA	AL			0.035		106,613	840,000
7005913491	LAFAYETTE	CA			0.035		280	1,750,000
7005913509	CORONA	CA			0.035		578	500,000
7005914051	PALO ALTO	CA			0.035		46,223	1,400,000
7005914069	SAN RAMON	CA			0.035		30,873	900,000
7005914077	FOUNTAIN VALLEY	CA			0.035		7,338	538,000
7005914085	SAN RAMON	CA			0.035		6,491	720,000
7005914416	CAPITOLA	CA			0.035		18,218	585,000
7005914424	SAN MATEO	CA			0.035		8,600	920,000
7005914432	JEROME	ID			0.035		5,933	310,000
7005915025	SAN FRANCISCO	CA			0.036		3,043	1,450,000
7005915033	ALAMO	CA			0.036		134,227	2,050,000
7005915058	HAILEY	ID			0.035		27,240	265,000
7005915421	KIRKLAND	WA			0.035		45,238	750,000
7005915439	SAN FRANCISCO	CA			0.035		1,494	1,250,000
7005915447	MAHWAH	NJ			0.035		11,959	360,000
7005915454	ROUNDUP	MT			0.035		12,773	170,000
7005915462	VANCOUVER	WA			0.035		19,587	240,000
7005915470	KEENESBURG	CO			0.036		3,096	448,000
7005915744	FAIRFAX	VA			0.035		7,693	343,600
7005915751	WHITTIER	CA			0.035		15,760	380,000
7005916015	LITTLETON	CO			0.035		24,040	270,000
7005916023	BELLEVUE	WA			0.035		9,250	324,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005916031	PALO ALTO	CA			0.035		9,258	1,950,000
7005916866	GOLDEN	CO			0.036		37,949	655,000
7005916874	AUBURN	WA			0.035		34,726	255,000
7005916890	BELLEVUE	WA			0.035		40,622	353,000
7005916908	ENUMCLAW	WA			0.036		34,427	475,000
7005917096	COARSEGOLD	CA			0.035		17,823	437,000
7005917104	SHINGLE SPRINGS	CA			0.035		30,000	753,000
7005917120	CULVER CITY	CA			0.036		4,385	810,000
7005917534	ALAMO	CA			0.035		54,673	1,625,000
7005917542	CAMERON PARK	CA			0.035		10,127	200,000
7005917559	GRAND JUNCTION	CO			0.035		8,693	215,000
7005917567	BEAUX ARTS	WA			0.036		23,572	935,000
7005918029	RIVA	MD			0.035		40,593	635,000
7005918045	CARLSBAD	CA			0.035		10,515	345,000
7005918169	OCEANSIDE	CA			0.035		576	445,000
7005918177	COVINGTON	WA			0.036		49,434	620,000
7005918185	FRIDAY HARBOR	WA			0.035		47,354	580,000
7005918599	MCMINNVILLE	OR			0.035		19,390	910,000
7005918979	SAN CARLOS	CA			0.035		25,049	1,050,000
7005920199	LOUISVILLE	KY			0.035		7,247	375,000
7005920207	FALLBROOK	CA			0.035		50,790	700,000
7005920504	ORINDA	CA			0.035		75,888	1,600,000
7005920876	GILROY	CA			0.036		10,682	1,020,000
7005920884	LIVERMORE	CA			0.035		30,263	840,000
7005921205	HUNTINGTON BEACH	CA			0.035		282,145	1,050,000
7005921478	SEATTLE	WA			0.035		18,752	430,000
7005922203	MADISON	WI			0.035		13,302	260,000
7005922252	WALNUT	CA			0.035		101,221	580,000
7005922260	PASADENA	CA			0.035		530	1,975,000
7005922617	LA CONNER	WA			0.035		8	430,000
7005923094	MARRIOTTSVILLE	MD			0.036		134,579	350,000
7005923714	CORONADO	CA			0.036		1,000	1,150,000
7005924142	SEATTLE	WA			0.035		54,631	623,000
7005924159	CLEMSON	SC			0.036		7,000	260,000
7005924167	LONE TREE	CO			0.036		308,528	1,020,000
7005924175	PHOENIX	AZ			0.036		46,128	574,000
7005924258	VIENNA	VA			0.036		4,334	805,000
7005924266	BELLINGHAM	WA			0.035		21,114	550,000
7005924274	SAN FRANCISCO	CA			0.035		4,655	1,920,000
7005924613	SALINAS	CA			0.036		15,101	317,000
7005924621	LODI	CA			0.035		40,892	425,000
7005924639	BOTHELL	WA			0.036		28,798	480,000
7005924647	REDMOND	WA			0.035		10,032	285,000
7005924662	FERNDALE	WA			0.035		10,346	245,000
7005924670	HAILEY	ID			0.035		74,853	520,000
7005924688	CORONADO	CA			0.035		767	840,000
7005924969	FALLS CHURCH	VA			0.035		32,383	650,000
7005924977	LITTLE SUAMICO	WI			0.036		9,929	307,000
7005924985	SOLANA BEACH	CA			0.035		6,896	1,700,000
7005925289	SANTA ANA	CA			0.036		137,261	900,000
7005925537	SPRING VALLEY	CA			0.035		12,284	285,000
7005925545	TUSTIN	CA			0.036		50,492	800,000
7005925552	FORT MOHAVE	AZ			0.035		13,874	202,000
7005926360	SAN DIEGO	CA			0.036		52,837	575,000
7005926378	CAVE CREEK	AZ			0.036		30,772	440,000
7005926477	SUMMIT	NJ			0.035		62,407	870,000
7005926832	LOS ANGELES	CA			0.036		5,351	750,000
7005927749	S LAKE TAHOE	CA			0.035		34,083	409,000
7005927756	SAN JUAN CAPO	CA			0.036		31,064	535,000
7005927764	FERNDALE	WA			0.035		28	305,000
7005928838	MOUNT VERNON	WA			0.035		13,450	252,000
7005929687	KETCHIKAN	AK			0.036		55,776	395,000
7005929695	LITTLETON	CO			0.036		5,924	250,000
7005929703	CASTLE ROCK	CO			0.035		30,000	400,000
7005930271	OAKLAND	CA			0.035		60,372	975,000
7005930701	MILWAUKIE	OR			0.035		8,480	150,000
7005930719	FERNDALE	WA			0.035		10,114	255,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005931162	SEATTLE	WA			0.035		382	675,000
7005931188	CENTENNIAL	CO			0.036		41,567	333,000
7005931626	FOREST	VA			0.035		12,077	239,000
7005931634	SAN RAMON	CA			0.036		8,851	595,000
7005931717	MC LEAN	VA			0.035		1,049	1,435,000
7005932095	RUSTON	WA			0.035		18,721	420,000
7005932103	KENT	WA			0.036		13,307	230,000
7005932111	LAKE TAPPS	WA			0.035		2,025	525,000
7005932533	GLEN ARBOR	MI			0.035		6,970	1,600,000
7005932541	BILLINGS	MT			0.035		17,532	253,000
7005933051	BATAVIA	IL			0.036			543,705
7005933069	HIXSON	TN			0.036		35,756	318,000
7005933077	LOS ANGELES	CA			0.035		20,438	535,000
7005933788	BAINBRIDGE ISLAND	WA			0.035		45,463	345,000
7005933796	PRESCOTT	AZ			0.035		7,123	445,000
7005933804	SEATTLE	WA			0.035		16,828	385,000
7005933812	CORONADO	CA			0.035		7,745	1,575,000
7005934208	ARROYO GRANDE	CA			0.035		9,850	359,000
7005934216	DENVER	CO			0.036		9,382	295,000
7005934224	CLIFTON	NJ			0.035		20,465	255,000
7005934232	BELLEVUE	WA			0.035		14,780	602,000
7005934679	CARLSBAD	CA			0.035		77,439	1,900,000
7005934687	MARQUETTE	MI			0.035		38,389	385,000
7005935114	REDMOND	WA			0.036		32,588	875,000
7005935122	ROCKLIN	CA			0.035		11,395	455,000
7005935130	LEAVENWORTH	KS			0.036		10,283	250,000
7005936187	SAN MARCOS	CA			0.035		51,184	335,000
7005936336	PEORIA	AZ			0.036		19,185	194,000
7005936922	DENVER	CO			0.036		22,563	410,000
7005938472	NINE MILE FLS	WA			0.036		53,650	286,000
7005938480	TORRANCE	CA			0.035		26,881	730,000
7005938563	EDEN PRAIRIE	MN			0.035		160	590,000
7005938571	WINFIELD	IL			0.036		546	300,000
7005938589	FERNANDINA	FL			0.036		10,213	275,000
7005938597	SALIDA	CO			0.036		7,998	350,000
7005938605	CAMERON PARK	CA			0.035		20,991	450,000
7005938944	SAN DIEGO	CA			0.035		60	355,000
7005939314	CENTENNIAL	CO			0.035		7,694	200,000
7005939322	SCOTTSDALE	AZ			0.035		26,959	357,000
7005939603	POTOMAC	MD			0.036		110,945	925,000
7005940015	IRVINE	CA			0.037		60	4,700,000
7005940023	GIG HARBOR	WA			0.035		25,083	238,000
7005940031	GREENWOOD VILLAGE	CO			0.035		1,683	155,000
7005941153	KIRKLAND	WA			0.036		130,847	405,000
7005941815	LAKE FOREST PARK	WA			0.035		31,745	365,000
7005941823	DANVILLE	CA			0.036		20,181	820,000
7005941831	LAKE MILLS	WI			0.035		37,854	175,000
7005941849	LOS ANGELES	CA			0.036		9,576	1,500,000
7005941856	BREMERTON	WA			0.035		32,494	780,000
7005941864	STANWOOD	WA			0.035		378	478,000
7005941872	LOUISVILLE	KY			0.036		129,782	825,000
7005942243	SAN FRANCISCO	CA			0.035		60	1,600,000
7005942250	CHICAGO	IL			0.035		17,931	238,000
7005942268	COTATI	CA			0.036		17,482	245,000
7005942375	DENVER	CO			0.036		33,689	345,000
7005942961	MARQUETTE	MI			0.035		21,697	148,500
7005942979	REDONDO BEACH	CA			0.036		60	740,000
7005942987	GWINN	MI			0.035		28,314	190,000
7005943357	SOLANA BEACH	CA			0.035		1,284	900,000
7005943365	COLORADO SPRINGS	CO			0.035		11,940	305,000
7005943373	OSPREY	FL			0.035		60	990,000
7005943381	KEAAU	HI			0.035		17,144	374,000
7005943829	GIG HARBOR	WA			0.035		12,952	445,000
7005943837	MILILANI	HI			0.035		48,190	800,000
7005944207	COLORADO SPRINGS	CO			0.036		60	350,000
7005944611	LAKEWOOD	CO			0.035		1,192	536,832
7005944629	ENGLEWOOD	CO			0.035		30,372	625,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005945097	WORTHINGTON	OH			0.035		60	208,000
7005945105	TACOMA	WA			0.035		23,072	187,000
7005945584	CHICAGO	IL			0.035		12,529	275,000
7005945592	AVONDALE ESTATES	GA			0.036		131,726	317,000
7005946202	OAK HARBOR	WA			0.035		6,525	165,000
7005946210	SAN PEDRO	CA			0.035		60	625,000
7005946707	FREMONT	CA			0.035		25,900	505,000
7005946715	SEDRO WOOLLEY	WA			0.036		34,579	250,000
7005947325	SHORELINE	WA			0.035		25,254	315,000
7005947762	SAN DIEGO	CA			0.035		53,964	600,000
7005948224	SAN FRANCISCO	CA			0.035		60	810,000
7005948232	MARQUETTE	MI			0.035		37,754	330,000
7005948240	MARQUETTE	MI			0.036		2,371	127,000
7005948257	CHARLESTOWN	IN			0.035		14,139	242,000
7005948265	CHICAGO	IL			0.035		22,364	1,190,000
7005948273	AUBURN	WA			0.035		7,531	410,000
7005948281	LOUISVILLE	KY			0.035		40,060	790,000
7005948299	CAMAS	WA			0.036		47,211	420,000
7005948307	BILLINGS	MT			0.036		11,666	203,000
7005948745	PELKIE	MI			0.035		28,073	330,000
7005948752	BRENTWOOD	CA			0.035		30,541	495,000
7005948760	LOWELL	MI			0.035		10,036	320,000
7005948778	POMPTON PLAINS	NJ			0.035		16,657	275,000
7005948786	SOLANA BEACH	CA			0.038		97,732	6,200,000
7005948794	SCOTTSDALE	AZ			0.035		127,924	457,000
7005948802	SEATTLE	WA			0.035		72,530	835,000
7005949263	POWELL	OH			0.035		60	400,000
7005949271	SAN PEDRO	CA			0.035		35,862	700,000
7005949289	SAN JOSE	CA			0.035		1,260	430,000
7005949800	FALLBROOK	CA			0.036		6,560	450,000
7005949818	LORTON	VA			0.035		8,387	560,000
7005949826	SUNNYVALE	CA			0.035		88,045	980,000
7005949834	KENT	WA			0.035		33,748	475,000
7005949842	GLENDALE	CA			0.035		13,998	530,000
7005949859	SEATTLE	WA			0.035		60,432	480,000
7005949867	CORTLAND	OH			0.035		60	172,000
7005949875	MAPLE VALLEY	WA			0.036		332,008	925,000
7005950360	SCOTTSVILLE	VA			0.036		11,216	205,000
7005950378	VISALIA	CA			0.035		361	285,000
7005950386	COLUMBUS	OH			0.036		4,760	375,000
7005950394	HIXSON	TN			0.036		1,026	176,000
7005950402	HANFORD	CA			0.035		17,760	325,000
7005950410	OCEANSIDE	CA			0.035		57,241	475,000
7005950428	VISALIA	CA			0.035		60	271,000
7005950980	SPRINGBORO	OH			0.036		87,926	625,000
7005950998	SOUTH LAKE TAHOE	CA			0.035		39,933	680,000
7005951004	ALAMO	CA			0.035		60	1,075,000
7005951012	MOSCOW	TN			0.035		60	360,000
7005951020	REDMOND	WA			0.036		10,858	440,000
7005951038	SEATTLE	WA			0.036		35,591	484,000
7005951046	HILTON HEAD ISLAND	SC			0.035		35,399	750,000
7005951053	VISALIA	CA			0.036		8,279	230,000
7005951061	LA CONNER	WA			0.035		14,753	480,000
7005951079	MUKILTEO	WA			0.035		50	800,000
7005951087	SEATTLE	WA			0.036		83,933	790,000
7005951459	CHICAGO	IL			0.035		221	235,000
7005951467	GRESHAM	OR			0.036		8,807	251,000
7005951475	UNION CITY	CA			0.035		29,550	650,000
7005951483	SAN JOSE	CA			0.035		59,934	1,800,000
7005951491	MONROE	WA			0.036		92,241	475,000
7005951509	BURBANK	CA			0.035		15,143	540,000
7005951517	OOLTEWAH	TN			0.035		11,289	410,000
7005951855	(LA JOLLA) SAN DIEGO	CA			0.035		68,539	2,095,000
7005951863	PORTLAND	OR			0.035		2,178	370,000
7005952358	SAN DIMAS	CA			0.036		4,297	660,000
7005952366	KETCHIKAN	AK			0.036		24,260	200,000
7005952374	YORBA LINDA	CA			0.035		22,948	310,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7005952382	KETCHIKAN	AK			0.035		35,758	240,000
7005952390	BELLEVUE	WA			0.036		63,287	660,000
7005952408	DUBLIN	CA			0.036		89,492	870,000
7005952416	MINNEAPOLIS	MN			0.035		21,061	639,000
7005952879	RIVERDALE	NJ			0.035		14,385	376,000
7005952887	IRVINE	CA			0.035		157,672	1,180,000
7005953026	RIVER FOREST	IL			0.035		20,413	410,000
7005953331	SEATTLE	WA			0.036		30,585	636,000
7005953349	CORTLAND	OH			0.036		49,204	183,000
7005953596	AURORA	CO			0.035		49,093	775,000
7005953893	COSTA MESA	CA			0.035		15,369	390,000
7005953901	BOULDER	CO			0.035		568	565,000
7005953919	SEATTLE	WA			0.036		60,028	1,132,750
7005953927	MURRIETA	CA			0.036		60	840,000
7005953935	RCH PALOS VRD	CA			0.036		54,217	1,200,000
7005954503	RAMONA	CA			0.035		60	675,000
7005954610	ANNA MARIA	FL			0.036		60	950,000
7005955104	STURGIS	MI			0.035		643	348,000
0399999. Mortgages in good standing - Residential mortgages-all other							57,493,142	1,540,726,638
694082669	San Diego	CA		03/27/2013	4.120	8,000,000		17,450,000
694082665	Huntington Beach	CA		03/26/2013	3.760	12,700,000		26,100,000
694082619	Thousand Oaks	CA		03/14/2013	4.400	3,250,000		9,600,000
694082662	La Jolla	CA		01/30/2013	4.010	1,000,000		3,130,000
694002663	Colorado Springs	CO		03/07/2013	3.530	3,650,000		7,400,000
694082629	Takoma Park	MD		03/20/2013	4.040	18,000,000		31,000,000
694082644	Canton	MI		01/17/2013	4.600	3,000,000		5,410,000
694082657	Las Vegas	NV		01/28/2013	4.040	2,900,000		8,700,000
694082659	N Las Vegas	NV		01/30/2013	4.060	2,200,000		5,480,000
694002633	New York	NY		02/01/2013	4.500	5,600,000		24,000,000
694082658	Knoxville	TN		01/14/2013	3.860	2,625,000		4,475,000
694082656	San Antonio	TX		01/29/2013	4.270	4,250,000		7,650,000
694082624	Norfolk	VA		02/07/2013	4.350	5,000,000		12,975,000
694082651	Frederick	VA		01/15/2013	4.000	1,800,000		3,600,000
694082666	Alexandria	VA		03/26/2013	4.000	7,000,000		16,600,000
694082668	Yorktown	VA		03/27/2013	3.350	1,800,000		3,650,000
694081862	Flagstaff	AZ		02/13/2013	5.580		1,000,000	6,040,000
694082444	Costa Mesa	CA		02/21/2013	3.850		182,744	14,960,000
694002127	Colorado Springs	CO		03/19/2013	3.530		301,269	12,200,000
694002128	Colorado Springs	CO		03/19/2013	3.530		322,558	13,500,000
694000232	St Louis Park	MN		02/22/2013	3.760		76,219	3,000,000
694082047	Avenel	NJ		01/17/2013	3.760		58,601	5,175,000
694082348	Newport News	VA		02/20/2013	5.550		563,496	8,800,000
0599999. Mortgages in good standing - Commercial mortgages-all other						82,775,000	2,504,886	250,895,000
0899999. Total Mortgages in good standing						82,775,000	59,998,028	1,791,621,638
3990000158	SISTERS	OR			0.038		3,176	386,500
1199999. Restructured mortgages - Residential mortgages-all other							3,176	386,500
1699999. Total - Restructured Mortgages							3,176	386,500
3990003306	GARRISON CITY	NY			0.028		(149)	373,500
3990004546	HOLLIS	NY			0.047		149	255,000
3990006086	LOWER BURRELL	PA			0.030		149	93,057
3990007270	LOS ANGELES	CA			0.044		149	525,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							298	1,246,557
2499999. Total - Mortgages with overdue interest over 90 days							298	1,246,557
3990004887	WOODLAND HILLS	CA			0.038		40	650,000
3990009488	SARASOTA	FL			0.040		4,505	213,000
2799999. Mortgages in process of foreclosure-Residential mortgages-all other							4,545	863,000
3299999. Total - Mortgages in the process of foreclosure							4,545	863,000
3399999 - Totals						82,775,000	60,006,048	1,794,117,695

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
694084041	Phoenix	AZ		02/26/2003	02/01/2013	771,319							768,732	768,732			
694084008	Glendale	AZ		10/21/1999	03/05/2013	2,038,261							2,026,257	2,026,257			
694082295	Chino Hills	CA		07/05/2007	01/04/2013	663,177							663,177	663,177			
694082050	Carlsbad	CA		03/06/2003	01/28/2013	2,976,826							2,966,901	2,966,901			
694000425	Fort Collins	CO		02/24/1998	03/01/2013	117,702							39,470	39,470			
694082096	Westport	CT		06/23/2005	01/10/2013	3,542,695							3,533,444	3,533,444			
694001866	Miami	FL		02/22/2000	01/25/2013	11,500,084							11,500,084	11,500,084			
694001799	Minneapolis	MN		03/01/1999	01/17/2013	5,275,204							5,227,565	5,227,565			
694003002	Bloomington	MN		04/01/1998	03/22/2013	51,628							13,021	13,021			
694082391	Lincoln	NE		08/07/2007	03/06/2013	2,514,421							2,496,432	2,496,432			
694002172	Schenectady	NY		06/02/2005	03/08/2013	1,054,094							1,039,685	1,039,685			
694082461	Tigard	OR		01/29/2008	02/01/2013	1,491,489							1,488,329	1,488,329			
694082231	Exton	PA		10/06/2005	02/20/2013	3,346,090							3,327,505	3,327,505			
694002054	Seattle	WA		04/23/2003	02/01/2013	3,567,476							3,555,669	3,555,669			
694001839	Village of Shorewood Hill	WI		10/07/1999	03/01/2013	2,093,967							2,084,811	2,084,811			
1901507576	OLD GREENWICH	CT		10/18/2012	03/22/2013	400,506							400,506	400,506			
1901559143	BENTON	LA		10/18/2012	03/15/2013	3,132							3,132	3,132			
1901560684	LONGBOAT KEY	FL		10/18/2012	01/25/2013	1,148,063							1,148,063	1,148,063			
1901561769	CHESAPEAKE	VA		10/18/2012	02/05/2013	14,199							14,199	14,199			
1901565128	SANTA MONICA	CA		10/18/2012	02/21/2013	240,631							240,631	240,631			
1901565279	FT LAUDERDALE	FL		10/18/2012	02/22/2013	993,845							993,845	993,845			
1901565690	MORRISON	CO		10/18/2012	03/14/2013	579,238							579,238	579,238			
1901566646	SOUTH BEND	IN		10/18/2012	03/08/2013	119,479							119,479	119,479			
1901567615	OCEAN CITY	NJ		10/18/2012	02/21/2013	677,442							677,442	677,442			
1901567873	EXPORT	PA		10/18/2012	01/28/2013	491,616							491,616	491,616			
3990000270	DES MOINES	IA		10/18/2012	01/15/2013	8,535							8,535	8,535			
3990000388	WILMINGTON	DE		10/18/2012	02/14/2013	41,041							41,041	41,041			
3990000437	CLAYPOOL	AZ		10/18/2012	03/21/2013	8,420							8,420	8,420			
3990000784	SCOTTSDALE	AZ		10/18/2012	01/28/2013												
3990000808	VAIL	CO		10/18/2012	01/03/2013	18,308							18,308	18,308			
3990000927	DESOTO	MO		10/18/2012	02/08/2013												
3990001416	ONALASKA	WI		10/18/2012	01/02/2013												
3990001524	PHOENIX	AZ		10/18/2012	01/04/2013												
3990001583	ROCKWAY PARK	NY		10/18/2012	03/28/2013	48,296							48,296	48,296			
3990001662	MIAMI	FL		10/18/2012	02/28/2013	64,925							64,925	64,925			
3990001804	DENVER	CO		10/18/2012	02/04/2013	58,682							58,682	58,682			
3990001819	MANHATTAN BEACH	CA		10/18/2012	01/14/2013	67,093							67,093	67,093			
3990001901	PHILADELPHIA	PA		10/18/2012	03/26/2013	10,038							10,038	10,038			
3990001902	DAVIE	FL		10/18/2012	01/04/2013	2,579		995			995		2,579	2,579			
3990002020	BEVERLY	MA		10/18/2012	02/08/2013	49,964							49,964	49,964			
3990002191	FORT VALLEY	GA		10/18/2012	01/29/2013	436		259			259		436	436			
3990002574	MUSKOGEE	OK		10/18/2012	01/11/2013	9,017							9,017	9,017			
3990002728	LIBERTYVILLE	IL		10/18/2012	03/27/2013	3,795		1,759			1,759		3,795	3,795			
3990002819	COPIAGUE	NY		10/18/2012	01/18/2013	35,224		12,485			12,485		35,224	35,224			
3990003003	TRUMBULL	CT		10/18/2012	01/08/2013	34,385		13,069			13,069		34,385	34,385			
3990003189	PALM BEACH GARDENS	FL		10/18/2012	03/01/2013	4,410							4,410	4,410			
3990003352	SHERMAN	CT		10/18/2012	02/04/2013												
3990003592	ORCHARD LAKE	MI		10/18/2012	03/13/2013	16,287		6,114			6,114		16,287	16,287			
3990003630	SAN DIEGO	CA		10/18/2012	03/04/2013												
3990003651	VISALIA	CA		10/18/2012	01/25/2013												
3990003717	ASHEBORO	NC		10/18/2012	01/22/2013	4,157							4,157	4,157			
3990003765	AUGUSTA	GA		10/18/2012	02/12/2013	9,257							9,257	9,257			
3990003793	SEWARD	NE		10/18/2012	03/07/2013	4,293							4,293	4,293			
3990003794	RIVERSIDE	CA		10/18/2012	03/25/2013												
3990003834	MECHANICSVILLE	VA		10/18/2012	01/24/2013	26,457							26,457	26,457			
3990003850	PLYMOUTH	MN		10/18/2012	03/11/2013	9,278		1,316			1,316		9,278	9,278			
3990003882	STAMFORD	CT		10/18/2012	03/27/2013												
3990004058	COLUMBIA	CT		10/18/2012	03/13/2013												
3990004171	BERGENFIELD BORO	NJ		10/18/2012	01/24/2013	26,968		9,951			9,951		26,968	26,968			
3990004181	ROCKLIN	CA		10/18/2012	02/19/2013	21,266							21,266	21,266			
3990004238	SOMERSET	NJ		10/18/2012	03/18/2013	41,138							41,138	41,138			
3990004290	FAIRFAX	VA		10/18/2012	02/27/2013	72,271							72,271	72,271			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990004405	WILLOW GROVE	PA		10/18/2012	02/12/2013												
3990004576	OWASSO	OK		10/18/2012	03/13/2013	30,668							30,915	30,915			
3990004685	HOLLY SPRINGS	MS		10/18/2012	03/21/2013	1,694							1,694	1,694			
3990004702	ELKINS	AR		10/18/2012	01/15/2013	55,918		20,545			20,545		55,918	55,918			
3990005142	NEW HOPE	PA		10/18/2012	01/14/2013	30,336							30,336	30,336			
3990005192	NORTH LITTLE ROCK	AR		10/18/2012	03/01/2013	16,178							16,178	16,178			
3990005340	JACKSONVILLE	NC		10/18/2012	03/14/2013	10,698							10,698	10,698			
3990005447	DUARTE	CA		10/18/2012	01/09/2013	36,235		12,915			12,915		36,235	36,235			
3990005573	MANAWA	WI		10/18/2012	01/16/2013	24,741							24,741	24,741			
3990005576	NORTH HILLS	CA		10/18/2012	02/20/2013	3,517							3,517	3,517			
3990005732	EDMOND	OK		10/18/2012	03/18/2013	15,551		5,681			5,681		15,551	15,551			
3990005996	STATEN ISLAND	NY		10/18/2012	02/15/2013	13,296		4,889			4,889		13,296	13,296			
3990006070	SOUTHOLD	NY		10/18/2012	02/07/2013	16,871							16,871	16,871			
3990006253	ROSWELL	GA		10/18/2012	03/26/2013												
3990006481	LAS VEGAS	NV		10/18/2012	03/27/2013	17,561		5,802			5,802		17,561	17,561			
3990006780	LA MESA	CA		10/18/2012	02/26/2013	34,529		12,857			12,857		34,529	34,529			
3990006883	ALDRICH	MO		10/18/2012	02/04/2013	46,205							46,205	46,205			
3990006924	RANCHO CUCAMONGA	CA		10/18/2012	01/22/2013	31,047		11,420			11,420		31,047	31,047			
3990007034	TARPON SPRINGS	FL		10/18/2012	02/28/2013	40,181		13,215			13,215		40,181	40,181			
3990007091	SAN DIEGO	CA		10/18/2012	01/14/2013												
3990007234	WHITE BEAR LAKE	MN		10/18/2012	01/11/2013	44,600		14,620			14,620		44,600	44,600			
3990007465	LILBURN	GA		10/18/2012	01/17/2013												
3990007576	RIDGEWOOD VILLAGE	NJ		10/18/2012	02/13/2013												
3990007622	ATLANTA	GA		10/18/2012	02/07/2013												
3990007746	MEDFORD	MA		10/18/2012	03/27/2013	42,904							42,904	42,904			
3990007991	BROCKTON	MA		10/18/2012	01/14/2013	92,833		32,783			32,783		99,033	99,033			
3990008000	SAN MARINO	CA		10/18/2012	03/04/2013												
3990008048	REDLANDS	CA		10/18/2012	01/02/2013												
3990008252	NEW ROCHELLE	NY		10/18/2012	01/14/2013	43,675		14,656			14,656		43,675	43,675			
3990008263	PLYMOUTH	MN		10/18/2012	01/22/2013	29,348		10,876			10,876		29,348	29,348			
3990008292	DENVER	CO		10/18/2012	03/06/2013	49,941		13,996			13,996		49,941	49,941			
3990008320	WEDOWEE	AL		10/18/2012	03/05/2013	3,332							3,332	3,332			
3990008403	CEDAR FALLS	IA		10/18/2012	03/22/2013												
3990008472	WINCHESTER	CA		10/18/2012	02/21/2013	12,796		4,708			4,708		14,796	14,796			
3990008805	MIDDLETOWN	NY		10/18/2012	02/12/2013												
3990008856	MINNEAPOLIS	MN		10/18/2012	01/25/2013	49,569		16,732			16,732		49,569	49,569			
3990008866	HIGH SPRINGS	FL		10/18/2012	03/21/2013	31,716		11,671			11,671		31,716	31,716			
3990008923	ST PAUL	MN		10/18/2012	01/04/2013												
3990009045	GLEN ALLEN	VA		10/18/2012	02/19/2013	31,142							31,142	31,142			
3990009170	CHICAGO	IL		10/18/2012	02/06/2013	52,592							52,592	52,592			
3990009302	BOURBON	MO		10/18/2012	01/03/2013	67,163		22,946			22,946		67,163	67,163			
3990009381	BRADLEY BEACH	NJ		10/18/2012	03/18/2013												
3990009420	WANTAGH	NY		10/18/2012	01/29/2013	36,415							36,415	36,415			
3990009547	EXCELSIOR	MN		10/18/2012	02/25/2013												
3990009704	ROCKFORD	TN		10/18/2012	03/13/2013	19,662							19,662	19,662			
3990009707	DURHAM	NH		10/18/2012	02/27/2013	58,578		20,261			20,261		59,578	59,578			
3990009901	CHANDLER	AZ		10/18/2012	03/19/2013	33,621		11,938			11,938		33,621	33,621			
3990010150	CAPE MAY COURT HOU	NJ		10/18/2012	03/01/2013												
3990010198	MONETA	VA		10/18/2012	01/10/2013												
3990010260	HARWICH	MA		10/18/2012	01/09/2013	25,150		8,284			8,284		25,150	25,150			
3990010356	SONORA	CA		10/18/2012	01/30/2013			7,440			7,440						
3990010385	QUARTZ HILL	CA		10/18/2012	02/13/2013	1,850		1,033			1,033		1,850	1,850			
3990010742	DEERFIELD BEACH	FL		10/18/2012	02/20/2013	49,222		17,077			17,077		49,222	49,222			
3990010743	HILLSDALE	NY		10/18/2012	03/15/2013	26,407		9,167			9,167		26,407	26,407			
3990010781	NEWPORT BEACH	CA		10/18/2012	02/05/2013												
3990010905	EL RITO	NM		10/18/2012	02/01/2013	4,049							4,049	4,049			
3990011037	INDIANAPOLIS	IN		10/18/2012	03/26/2013	28,800		10,276			10,276		28,800	28,800			
3990011068	ALAMEDA	CA		10/18/2012	02/13/2013	112,701		39,247			39,247		112,701	112,701			
3990011293	SAN DIEGO	CA		10/18/2012	02/26/2013	95,020							95,020	95,020			
3990011537	TUCSON	AZ		10/18/2012	02/01/2013	99,861		34,873			34,873		99,861	99,861			
3990011551	CAPE CORAL	FL		10/18/2012	01/04/2013	34,875							34,875	34,875			
3990011569	EVANSTON	IL		10/18/2012	03/12/2013	76,151							76,151	76,151			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990011610	FAIRBURN	GA		10/18/2012	03/25/2013	7,792		3,179			3,179		7,792	7,792			
3990011624	THOUSAND OAKS	CA		10/18/2012	03/21/2013	240,413		84,123			84,123		240,413	240,413			
3990011675	DOTHAN	AL		10/18/2012	02/26/2013	176,744							176,744	176,744			
3990011679	RUTLAND	VT		10/18/2012	03/04/2013	39,961							39,961	39,961			
3990011854	CORONA	CA		10/18/2012	03/01/2013	42,411		3,584			3,584		99,411	99,411			
3990012068	NAPLES	FL		10/18/2012	01/17/2013	33,589		11,730			11,730		33,589	33,589			
3990012247	FEDERAL WAY	WA		10/18/2012	03/07/2013	34,986							34,986	34,986			
6610019965	LOS ANGELES	CA		10/18/2012	03/22/2013	47,853		17,124			17,124		48,853	48,853			
6610019995	PALO ALTO	CA		10/18/2012	03/21/2013	150,992		31,110			31,110		155,792	155,792			
6610020105	SOMERVILLE	MA		10/18/2012	03/14/2013	10,199							11,507	11,507			
6610020192	SAN JOSE	CA		10/18/2012	03/06/2013	409,167							409,167	409,167			
6901000200	TULSA	OK		10/18/2012	02/11/2013	22,109		8,143			8,143		22,109	22,109			
6901000238	GUILFORD	CT		10/18/2012	01/09/2013												
6901000479	CAPE MAY COURT HOUSE	NJ		10/18/2012	02/22/2013												
6901000595	FAIRFIELD	CA		10/18/2012	02/19/2013	7,391		2,378			2,378		7,391	7,391			
6901000655	BATTLEBORO	NC		10/18/2012	03/12/2013	48,717							51,596	51,596			
6901000665	SIGNAL MOUNTAIN	TN		10/18/2012	01/14/2013	49,896							49,896	49,896			
6901000794	PALM HARBOR	FL		10/18/2012	01/31/2013	56,626		18,344			18,344		56,626	56,626			
6901000822	VALLEJO	CA		10/18/2012	01/24/2013	125,637		44,556			44,556		125,637	125,637			
6901000847	HILLIARD	OH		10/18/2012	01/28/2013	31,747		11,262			11,262		31,747	31,747			
6901000926	WESTLAKE	OH		10/18/2012	01/23/2013	11,862		5,036			5,036		11,862	11,862			
6901001029	GLEN ALLEN	VA		10/18/2012	01/11/2013												
6901001136	LANHAM	MD		10/18/2012	01/18/2013	65,974							65,974	65,974			
6901001286	MATTAPAN	MA		10/18/2012	03/19/2013	93,285							93,285	93,285			
6901001376	LAGUNA NIGUEL	CA		10/18/2012	02/19/2013	117,973		29,800			29,800		137,973	137,973			
6901001602	NORFOLK	VA		10/18/2012	01/03/2013	25,841							25,841	25,841			
6901001833	MAPLE GROVE	MN		10/18/2012	01/14/2013	56,241		20,142			20,142		56,241	56,241			
6901001963	GREENWOOD	IN		10/18/2012	03/04/2013			230			230						
6901002027	CENTER VALLEY	PA		10/18/2012	01/08/2013	26,303		9,382			9,382		26,303	26,303			
6901002182	KENNEWICK	WA		10/18/2012	03/18/2013	34,125							34,125	34,125			
6901002374	LANGHORNE	PA		10/18/2012	02/25/2013	51,871							51,871	51,871			
6901002376	SEATTLE	WA		10/18/2012	03/05/2013	27,518							27,518	27,518			
6901002665	TOMAHAWK	WI		10/18/2012	03/11/2013	124,337							124,337	124,337			
6901002760	DERRY	NH		10/18/2012	01/15/2013												
6901002890	MEDIA	PA		10/18/2012	01/31/2013	131,796		47,657			47,657		137,960	137,960			
6901003000	LOS ANGELES	CA		10/18/2012	03/22/2013	242,270							242,270	242,270			
6901003221	WASOLA	MO		10/18/2012	01/03/2013	36,475							36,475	36,475			
6901003224	LAFAYETTE	CA		10/18/2012	02/01/2013	74,837							74,837	74,837			
6901003409	SAN GABRIEL	CA		10/18/2012	01/08/2013	244,163							244,163	244,163			
6901003418	WOODINVILLE	WA		10/18/2012	01/22/2013												
6901003437	ROYAL OAK	MI		10/18/2012	01/16/2013	22,984							22,984	22,984			
6901003468	MARSHFIELD	MA		10/18/2012	03/28/2013	42,854							42,854	42,854			
6901003484	STERLING HEIGHTS	MI		10/18/2012	02/25/2013	39,403		8,762			8,762		39,403	39,403			
6901003513	SAINT JOSEPH	MO		10/18/2012	02/28/2013	42,059							42,059	42,059			
6901003520	REHOBOTH BEACH	DE		10/18/2012	03/27/2013	154,609		61,652			61,652		154,609	154,609			
6901003608	PORT ALLEN	LA		10/18/2012	02/26/2013	44,610		16,415			16,415		44,610	44,610			
6901003643	TUKWILA	WA		10/18/2012	02/11/2013	11,900							11,900	11,900			
6901003720	TUCSON	AZ		10/18/2012	01/15/2013												
6901003837	NEW CASTLE	DE		10/18/2012	03/04/2013	9,934		3,631			3,631		9,934	9,934			
6901003951	WEST HAVEN	CT		10/18/2012	02/07/2013	55,282		20,171			20,171		55,282	55,282			
6901003993	MACHESNEY PARK	IL		10/18/2012	02/04/2013												
6901004005	HIGHLANDS RANCH	CO		10/18/2012	02/06/2013	49,899							49,899	49,899			
6901004056	NORFOLK	VA		10/18/2012	01/14/2013	15,964							15,964	15,964			
6901004100	GREENFIELD	WI		10/18/2012	01/03/2013	19,746							19,746	19,746			
6901004113	GREENWOOD	IN		10/18/2012	01/29/2013	10,817							10,817	10,817			
6901004174	SAN JOSE	CA		10/18/2012	02/14/2013	23,619		8,482			8,482		23,619	23,619			
6901004221	URBANDALE	IA		10/18/2012	01/07/2013												
6901004406	COTTONWOOD HEIGHTS	UT		10/18/2012	01/24/2013	78,353		28,335			28,335		78,353	78,353			
6901004457	CHICAGO	IL		10/18/2012	01/31/2013												
6901004480	EMMETT	ID		10/18/2012	03/18/2013	10,018							10,018	10,018			
6901004542	BLOOMINGTON	MN		10/18/2012	02/20/2013	117,143							121,143	121,143			
6901004548	MINNEAPOLIS	MN		10/18/2012	03/19/2013	69,264		25,156			25,156		69,264	69,264			

SCHEDULE B - PART 3

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

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6901004569	GARNET VALLEY	PA		10/18/2012	02/13/2013												
6901004578	FAIRFAX	CA		10/18/2012	02/13/2013	55							55	55			
6901004592	GILLETTE	WY		10/18/2012	02/20/2013												
6901004602	TRAVERSE CITY	MI		10/18/2012	03/26/2013	29,510		10,677			10,677		29,510	29,510			
6901004658	DAHLONEGA	GA		10/18/2012	02/28/2013	112,957		40,646			40,646		112,957	112,957			
6901004715	CHESAPEAKE	VA		10/18/2012	02/25/2013												
6901004750	WEST CHICAGO	IL		10/18/2012	03/06/2013												
6901004771	PUNTA GORDA	FL		10/18/2012	03/22/2013	2,740							2,740	2,740			
6901004790	WESTERN SPRINGS	IL		10/18/2012	01/25/2013												
6901004805	TENAFLY	NJ		10/18/2012	03/28/2013	187,363							187,363	187,363			
6901004812	NEW CASTLE	DE		10/18/2012	01/28/2013												
6901004937	HAZLE TOWNSHIP	PA		10/18/2012	03/14/2013	39,444							39,444	39,444			
6901005007	CLAYTON	MO		10/18/2012	03/19/2013	14,754		5,307			5,307		14,754	14,754			
6901005122	CINCINNATI	OH		10/18/2012	01/29/2013												
6901005258	MOUNT PLEASANT	SC		10/18/2012	01/02/2013	22,121							22,121	22,121			
6901005292	BALTIMORE	MD		10/18/2012	02/21/2013	85,266		29,088			29,088		85,266	85,266			
6901005319	SCHWENKSVILLE	PA		10/18/2012	02/06/2013	27,616		10,297			10,297		27,616	27,616			
6901005337	LAYTON	UT		10/18/2012	01/14/2013	19,977							19,977	19,977			
6901005387	ORLANDO	FL		10/18/2012	01/18/2013	101,518		36,620			36,620		101,518	101,518			
6901005428	BELLINGHAM	WA		10/18/2012	02/22/2013												
6901005433	SAN FRANCISCO	CA		10/18/2012	02/21/2013								262	262			
6901495200	SAN JOSE	CA		10/18/2012	01/23/2013	159,105							159,105	159,105			
6901495381	LAS VEGAS	NV		10/18/2012	02/04/2013	249,000		88,996			88,996		249,000	249,000			
6901495465	WEST CHESTER	OH		10/18/2012	01/22/2013												
6901495665	SPARTA	NJ		10/18/2012	01/28/2013												
6901495668	THIBODAUX	LA		10/18/2012	02/26/2013												
6901495679	W ST PAUL	MN		10/18/2012	01/24/2013	45,763		16,757			16,757		45,763	45,763			
6901495756	SAN DIEGO	CA		10/18/2012	02/26/2013	148,000							148,000	148,000			
6901500063	BROOKLYN	NY		10/18/2012	01/25/2013	99,622							99,622	99,622			
6901501223	ORANGE PARK	FL		10/18/2012	03/04/2013	23,478							23,478	23,478			
6901501381	FAIRFAX	VA		10/18/2012	01/02/2013	39,980		14,387			14,387		39,980	39,980			
6901501384	LAS VEGAS	NV		10/18/2012	03/07/2013	26,383		9,987			9,987		26,383	26,383			
6901501463	SILVER CITY	NM		10/18/2012	02/25/2013												
6901503115	THOMASVILLE	GA		10/18/2012	02/27/2013	46,834		16,769			16,769		46,834	46,834			
6901503947	MEDFORD	NJ		10/18/2012	02/22/2013	141,881							141,881	141,881			
6901506274	LAFAYETTE	CA		10/18/2012	01/17/2013	98,836							98,836	98,836			
6901506285	MALTA	NY		10/18/2012	02/27/2013	65,253							65,253	65,253			
6901506347	CHICAGO	IL		10/18/2012	01/23/2013												
6901506365	WEST CHESTER	PA		10/18/2012	02/28/2013	81,805							91,805	91,805			
6901506440	CINCINNATI	OH		10/18/2012	03/25/2013	44,826							44,826	44,826			
6901506456	NIPOMO	CA		10/18/2012	01/24/2013	49,374		17,701			17,701		49,374	49,374			
6901506467	GOODYEAR	AZ		10/18/2012	01/18/2013	19,865		6,370			6,370		19,865	19,865			
6901506508	NEWARK	DE		10/18/2012	03/27/2013												
6901506644	BOUNTIFUL	UT		10/18/2012	02/05/2013	23,241		8,373			8,373		23,241	23,241			
6901506853	APPLE VALLEY	MN		10/18/2012	03/19/2013												
6901506946	SAN ANSELMO	CA		10/18/2012	02/01/2013												
6901507040	LOS GATOS	CA		10/18/2012	02/14/2013	142,887							142,887	142,887			
6901507226	OSWEGO	IL		10/18/2012	01/03/2013	22,526							22,526	22,526			
6901507475	OAKLAND	CA		10/18/2012	03/01/2013												
6901507536	BOSTON	MA		10/18/2012	02/19/2013	189,973		68,327			68,327		189,973	189,973			
6901507543	RYE	NY		10/18/2012	02/06/2013	100,491							100,491	100,491			
6901507574	OWASSO	OK		10/18/2012	02/07/2013	41,683		15,177			15,177		41,683	41,683			
6901507732	NEW YORK	NY		10/18/2012	03/11/2013												
6901507875	EAST BRUNSWICK	NJ		10/18/2012	02/05/2013	84,864							84,864	84,864			
6901507933	CHARLOTTE	NC		10/18/2012	01/29/2013	73,289		26,659			26,659		73,289	73,289			
6901507972	BELMONT	CA		10/18/2012	01/28/2013	17,520		7,081			7,081		17,520	17,520			
6901507984	EVANSVILLE	IN		10/18/2012	01/07/2013	43,905							43,905	43,905			
6901507998	FORT COLLINS	CO		10/18/2012	02/11/2013	122,833							122,833	122,833			
6901508060	ROCHESTER HILLS	MI		10/18/2012	03/27/2013	20,288		4,905			4,905		20,288	20,288			
6901508070	TIGARD	OR		10/18/2012	01/31/2013	83,866		30,539			30,539		83,866	83,866			
6901508105	FLORHAM PARK	NJ		10/18/2012	02/07/2013	115,922		41,689			41,689		115,922	115,922			
6901508256	LOS ALTOS	CA		10/18/2012	03/29/2013	130,055							130,055	130,055			

SCHEDULE B - PART 3

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

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6901508258	SAN MATEO	CA		10/18/2012	03/05/2013	139,050							139,050	139,050			
6901508334	LONG BEACH	CA		10/18/2012	01/02/2013	98,955							98,955	98,955			
6901508356	NAPA	CA		10/18/2012	01/09/2013												
6901508404	VISALIA	CA		10/18/2012	01/15/2013	111,103		40,206			40,206		111,103	111,103			
6901508413	ALLENDALE	NJ		10/18/2012	02/19/2013	262,216		95,976			95,976		262,216	262,216			
6901508619	LAGUNA BEACH	CA		10/18/2012	03/18/2013	215,524		77,854			77,854		215,524	215,524			
6901508624	ALLENDALE	MI		10/18/2012	01/22/2013	77,531		28,207			28,207		77,531	77,531			
6901508640	FREMONT	CA		10/18/2012	02/20/2013												
6901508656	SAN JOSE	CA		10/18/2012	02/15/2013												
6901508744	NEW STANTON	PA		10/18/2012	03/06/2013	6,081							6,081	6,081			
6901509168	LAKE HELEN	FL		10/18/2012	01/17/2013	121,000							121,000	121,000			
6901509173	EAST WINDSOR	NJ		10/18/2012	02/06/2013	19,140							19,140	19,140			
6901509383	MOUNTAIN VIEW	CA		10/18/2012	02/15/2013	121,871		43,935			43,935		121,871	121,871			
6901509411	ALAMEDA	CA		10/18/2012	02/04/2013												
6901509651	NORTHFIELD	MN		10/18/2012	03/20/2013	232,282		53,902			53,902		240,282	240,282			
6901558029	MORAGA	CA		10/18/2012	02/06/2013	74,913		27,095			27,095		74,913	74,913			
6901558059	QUAKERTOWN	PA		10/18/2012	01/29/2013	40,114							40,114	40,114			
6901558190	DAMASCUS	MD		10/18/2012	01/28/2013												
6901558207	PHILADELPHIA	PA		10/18/2012	01/10/2013	85							85	85			
6901558213	PALM SPRINGS	CA		10/18/2012	01/10/2013	36,210		13,129			13,129		36,210	36,210			
6901558231	SNOHOMISH	WA		10/18/2012	02/20/2013												
6901558258	PEMBROKE PINES	FL		10/18/2012	02/19/2013												
6901558370	MILILANI	HI		10/18/2012	02/04/2013												
6901558480	ELIZABETH	CO		10/18/2012	03/21/2013	3,500		1,616			1,616		3,500	3,500			
6901558487	MAPLE GLEN	PA		10/18/2012	03/11/2013	7,387		2,907			2,907		7,387	7,387			
6901558539	MARLBOROUGH	CT		10/18/2012	01/03/2013												
6901558543	ARLINGTON	VA		10/18/2012	01/08/2013	63,497		22,868			22,868		63,497	63,497			
6901558565	STAMFORD	CT		10/18/2012	03/12/2013												
6901558725	PARSIPPANY	NJ		10/18/2012	01/22/2013	12							12	12			
6901558741	MARIETTA	GA		10/18/2012	01/10/2013												
6901558810	IRVINE	CA		10/18/2012	03/01/2013												
6901558812	GREEN VALLEY	AZ		10/18/2012	01/23/2013												
6901558830	MONROE	NC		10/18/2012	03/28/2013	58,168							58,168	58,168			
6901558853	GLEN GARDNER	NJ		10/18/2012	02/15/2013	379,898		136,636			136,636		379,898	379,898			
6901558886	MOUNT HOOD PARKDALE	OR		10/18/2012	02/21/2013												
6901558930	IONE	CA		10/18/2012	03/26/2013	56,322							56,322	56,322			
6901558932	NORTH BRANCH	MN		10/18/2012	03/29/2013	3,788							3,788	3,788			
6901558950	PHOENIX	AZ		10/18/2012	03/06/2013												
6901558996	BESSEMER	AL		10/18/2012	01/03/2013												
6901559112	TUSCALOOSA	AL		10/18/2012	01/30/2013	45,815							45,815	45,815			
6901559151	SAN LEANDRO	CA		10/18/2012	02/13/2013												
6901559207	NEW MILFORD	CT		10/18/2012	03/04/2013	24,500							24,500	24,500			
6901559301	PORTLAND	OR		10/18/2012	02/20/2013	94,458		33,988			33,988		94,458	94,458			
6901559334	CAMAS	WA		10/18/2012	03/21/2013												
6901559377	TWAIN HARTE	CA		10/18/2012	01/16/2013	141,135		50,853			50,853		141,135	141,135			
6901559575	GRAY	LA		10/18/2012	02/01/2013	50,814							50,814	50,814			
6901559599	PARKER	CO		10/18/2012	02/28/2013	50,082							50,082	50,082			
6901559603	HERCULES	CA		10/18/2012	03/04/2013												
6901559687	WINFIELD	IL		10/18/2012	02/12/2013	86,310		29,820			29,820		86,310	86,310			
6901559863	WELLINGTON	FL		10/18/2012	02/26/2013	14,978		5,608			5,608		14,978	14,978			
6901559985	RICHMOND HILL	GA		10/18/2012	01/11/2013	87,821		31,625			31,625		87,821	87,821			
6901560079	LAURYS STATION	PA		10/18/2012	01/31/2013	72,780							72,780	72,780			
6901560140	LINDSBORG	KS		10/18/2012	02/19/2013	40,198							40,198	40,198			
6901560165	SOMERVILLE	MA		10/18/2012	01/07/2013	62,000		22,333			22,333		62,000	62,000			
6901560297	CARMEL	CA		10/18/2012	01/30/2013	229,659		82,749			82,749		229,659	229,659			
6901560323	SAN RAFAEL	CA		10/18/2012	01/16/2013												
6901560348	MONMOUTH BEACH	NJ		10/18/2012	03/20/2013	26,075							26,075	26,075			
6901560353	SAINT CHARLES	IL		10/18/2012	02/06/2013	38,303		13,833			13,833		38,303	38,303			
6901560727	EL GRANADA	CA		10/18/2012	01/15/2013												
6901560732	WESTFORD	MA		10/18/2012	02/13/2013												
6901560849	DAVIDSONVILLE	MD		10/18/2012	03/11/2013	115,377							115,377	115,377			
6901560877	SAN MATEO	CA		10/18/2012	03/21/2013	65,056		24,088			24,088		65,056	65,056			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901560927	LOS ALTOS	CA		10/18/2012	02/20/2013	31,243							31,243	31,243			
6901561055	LOS ALTOS	CA		10/18/2012	01/29/2013												
6901561128	HICKORY	NC		10/18/2012	03/22/2013												
6901561233	SOUTH EL MONTE	CA		10/18/2012	01/17/2013	129,788							129,788	129,788			
6901561305	ROCHESTER	MN		10/18/2012	01/30/2013	138,000							138,000	138,000			
6901561353	CEDAR FALLS	IA		10/18/2012	02/26/2013	21,641							22,770	22,770			
6901561385	ALTADENA	CA		10/18/2012	02/01/2013												
6901561391	NORWELL	MA		10/18/2012	01/22/2013	15,000							15,000	15,000			
6901561421	OXNARD	CA		10/18/2012	03/07/2013	50,000		23,452			23,452		50,000	50,000			
6901561507	OVERLAND PARK	KS		10/18/2012	01/04/2013												
6901561508	LONE TREE	CO		10/18/2012	02/06/2013												
6901561540	MINNETRISTA	MN		10/18/2012	03/19/2013	90,428							90,428	90,428			
6901561666	DOVER	NJ		10/18/2012	01/30/2013	48,739							48,739	48,739			
6901561896	BIRMINGHAM	AL		10/18/2012	02/26/2013	17,964							17,964	17,964			
6901561900	LAMBERTVILLE	NJ		10/18/2012	03/12/2013	42,129							44,613	44,613			
6901561910	PLEASANTON	CA		10/18/2012	01/29/2013	10,172		3,703			3,703		10,172	10,172			
6901562028	MINNEAPOLIS	MN		10/18/2012	03/18/2013	60,661							60,661	60,661			
6901562144	STONE LAKE	WI		10/18/2012	03/19/2013												
6901562215	ALBERT LEA	MN		10/18/2012	03/22/2013	100,036							100,036	100,036			
6901562268	MINNEAPOLIS	MN		10/18/2012	03/25/2013												
6901562286	DANVILLE	CA		10/18/2012	01/18/2013	52,474		18,946			18,946		52,474	52,474			
6901562468	OMAHA	NE		10/18/2012	02/22/2013	21,206		7,698			7,698		21,656	21,656			
6901562740	BOCA RATON	FL		10/18/2012	01/30/2013	20,747							20,747	20,747			
6901562794	UNIONTOWN	OH		10/18/2012	02/04/2013	50,597							50,597	50,597			
6901562848	SAN JOSE	CA		10/18/2012	02/06/2013	76,891							76,891	76,891			
6901562885	MELROSE	MA		10/18/2012	03/18/2013	79,588		28,829			28,829		89,588	89,588			
6901562886	SAN CARLOS	CA		10/18/2012	02/11/2013	171		1,685			1,685		171	171			
6901562892	MENLO PARK	CA		10/18/2012	01/16/2013	439,682							439,682	439,682			
6901562897	HILLSBORO BEACH	FL		10/18/2012	03/29/2013	149,042							149,042	149,042			
6901562914	LOS ANGELES	CA		10/18/2012	02/04/2013	62,933							62,933	62,933			
6901563080	GERMANTOWN	TN		10/18/2012	01/04/2013												
7005663302	CASTRO VALLEY	CA		10/24/2012	02/22/2013	888,429							912,165	912,165			
7005691543	DENVER	CO		10/24/2012	02/27/2013	475,073							490,574	490,574			
7005692319	LOUISVILLE	CO		10/24/2012	03/06/2013	83,914							84,175	84,175			
7005703793	TULALIP	WA		10/24/2012	03/19/2013	234,201							235,776	235,776			
7005718361	PARADISE VALLEY	AZ		10/24/2012	03/06/2013	688,001							696,976	696,976			
7005718585	LOS ANGELES	CA		10/24/2012	03/18/2013	423,719							424,573	424,573			
7005719120	ENGLEWOOD	CO		10/24/2012	03/26/2013	394,665							394,963	394,963			
7005731133	SCOTTSDALE	AZ		10/24/2012	01/07/2013	293,336							293,748	293,748			
7005741587	LA CANADA FLINTRIDGE	CA		10/24/2012	03/27/2013	1,185,795							1,284,130	1,284,130			
7005741603	GOLDEN	CO		10/24/2012	02/12/2013	249,928							253,516	253,516			
7005752170	FAIRFIELD	CA		10/24/2012	03/13/2013	610,579							649,233	649,233			
7005753012	NEWPORT BEACH	CA		10/24/2012	03/14/2013	695,532							804,308	804,308			
7005760512	MILL VALLEY	CA		10/24/2012	03/11/2013	550,914							551,162	551,162			
7005769489	THORNTON	CO		10/24/2012	03/20/2013	240,621							241,504	241,504			
7005769554	LOS ANGELES	CA		10/24/2012	01/17/2013	1,087,790							1,091,468	1,091,468			
7005769885	OCEANSIDE	CA		10/24/2012	02/06/2013	178,971							179,078	179,078			
7005780213	HIGHLANDS RANCH	CO		10/24/2012	03/01/2013	206,877							231,579	231,579			
7005799452	PLEASANT GROVE	UT		10/24/2012	01/18/2013	203,833							204,001	204,001			
7005799981	SARATOGA	CA		10/24/2012	02/14/2013	867,385							867,495	867,495			
7005832238	OJAI	CA		10/24/2012	03/27/2013	347,961							368,424	368,424			
7005842716	SUNOL	CA		10/24/2012	03/14/2013	400,773							406,662	406,662			
7005852152	SAN DIEGO	CA		10/24/2012	01/25/2013	392,476							392,552	392,552			
7005864082	SEATTLE	WA		10/24/2012	02/13/2013	389,326							393,867	393,867			
7005872549	CORONADO	CA		10/24/2012	01/02/2013	(39)											
7005877886	LOS ANGELES	CA		10/24/2012	03/12/2013	286,961							295,006	295,006			
7005880310	BOISE	ID		10/24/2012	02/22/2013	25,330							91,045	91,045			
7005891044	CORONADO	CA		10/24/2012	01/09/2013	920,544							920,767	920,767			
7005893214	MARQUETTE	MI		10/24/2012	01/08/2013	196,939							196,995	196,995			
7005896894	PLEASANTON	CA		10/24/2012	03/25/2013	429,942							430,140	430,140			
7005896910	PLEASANT HILL	CA		10/24/2012	03/21/2013	348,291							358,514	358,514			
7005907550	BEDFORD	VA		10/24/2012	03/27/2013	138,158							145,408	145,408			

SCHEDULE B - PART 3

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

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7005922260	PASADENA	CA		10/24/2012	02/06/2013	847,769							848,299	848,299			
7005941864	STANWOOD	WA		10/24/2012	02/03/2013	326,893							327,270	327,270			
7005948240	MARQUETTE	MI		10/24/2012	03/12/2013	98,514							100,885	100,885			
7123212826	HARPSWELL	ME		10/18/2012	01/15/2013	1,121							1,121	1,121			
7123354495	SAN FRANCISCO	CA		10/18/2012	01/11/2013												
7123394871	BROOKLYN PARK	MN		10/18/2012	02/04/2013												
7123401601	EDMONDS	WA		10/18/2012	02/15/2013	94,948							94,948	94,948			
7123647864	WALLA WALLA	WA		10/18/2012	01/10/2013												
7124077376	WALNUT CREEK	CA		10/18/2012	01/17/2013	204,240		47,688			47,688		204,240	204,240			
7124241980	CAMPBELL	CA		10/18/2012	01/04/2013	77,017		30,408			30,408		77,017	77,017			
0199999. Mortgages closed by repayment						75,134,397		2,464,228			2,464,228		75,456,827	75,456,827			
694002085	Athens	AL		12/11/2003		3,237,071								29,795			
694082136	Cottondale	AL		03/28/2005		6,729,592								56,017			
694082100	Cullman	AL		04/29/2004		3,236,843								30,110			
694002028	Decatur	AL		10/17/2002		7,500,000								43,720			
694002097	Mobile	AL		03/15/2004		2,866,746								16,168			
694000458	Pell City	AL		07/15/2003		3,149,841								31,322			
694080468	Chandler	AZ		09/25/2003		2,574,182								13,949			
694082102	Chandler	AZ		04/14/2004		2,964,220								16,322			
694082124	Chandler	AZ		07/01/2004		3,370,354								18,074			
694082170	Chandler	AZ		03/15/2005		4,117,213								35,586			
694082540	Chandler	AZ		12/20/2010		1,539,698								8,343			
694081862	Flagstaff	AZ		12/15/1999		2,068,670								31,779			
694001943	Glendale	AZ		01/30/2001		345,523								181,487			
694084008	Glendale	AZ		10/21/1999		2,038,261								12,005			
694081864	Mesa	AZ		12/16/1999		2,732,168								23,084			
694082597	Mesa	AZ		01/27/2012		5,771,268								70,495			
694080260	Payson	AZ		08/21/1995		1,647,552								8,318			
694082382	Peoria	AZ		06/01/2007		1,414,284								9,914			
694080462	Phoenix	AZ		06/26/2003		1,430,241								14,451			
694082062	Phoenix	AZ		06/11/2003		1,505,252								25,888			
694082109	Phoenix	AZ		05/27/2004		3,474,117								19,540			
694082156	Phoenix	AZ		02/11/2005		3,620,911								20,365			
694082163	Phoenix	AZ		05/04/2005		5,539,629								31,187			
694082354	Phoenix	AZ		05/01/2007		3,015,440								13,767			
694082418	Phoenix	AZ		09/25/2007		4,015,825								41,781			
694082463	Phoenix	AZ		12/13/2007		5,959,435								61,475			
694082534	Phoenix	AZ		12/16/2010		2,361,133								19,214			
694084041	Phoenix	AZ		02/26/2003		771,319								2,586			
694084042	Phoenix	AZ		04/02/2003		734,581								7,394			
694082138	Tempe	AZ		10/12/2004		2,716,049								14,840			
694082155	Tempe	AZ		02/10/2005		2,460,733								13,409			
694082233	Tempe	AZ		03/01/2006		3,901,234								21,316			
694080461	Tucson	AZ		06/26/2003		1,551,263								15,524			
694082091	Tucson	AZ		12/18/2003		5,801,465								53,300			
694082331	Tucson	AZ		11/30/2006		1,047,229								7,596			
694082264	Agoura Hills	CA		10/10/2006		3,484,250								25,372			
694082453	Anaheim	CA		12/19/2007		4,319,295								28,351			
694082564	Anaheim	CA		08/04/2011		5,149,042								31,185			
694082507	Beverly Hills	CA		03/29/2010		5,885,988								32,044			
694082537	Beverly Hills	CA		02/01/2011		1,922,790								11,087			
694001889	Brea	CA		08/03/2000		1,992,718								50,901			
694082550	Burbank	CA		04/14/2011		1,657,659								6,979			
694082567	Burbank	CA		09/15/2011		4,005,847								20,950			
694082214	Canoga Park	CA		08/29/2005		4,143,115								35,709			
694002106	Cardiff-By-The-Sea	CA		06/01/2004		906,082								14,115			
694082048	Carlsbad	CA		03/06/2003		2,883,623								16,551			
694082049	Carlsbad	CA		03/06/2003		2,983,059								17,122			
694082050	Carlsbad	CA		03/06/2003		2,976,826								9,925			
694082169	Carlsbad	CA		03/09/2005		2,882,738								453,569			
694082528	Carpinteria	CA		10/19/2010		1,746,533								6,825			
694082307	Carson	CA		09/15/2006		1,928,126								205,425			

SCHEDULE B - PART 3

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

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694082341	Carson	CA		01/16/2007		1,224,135								14,035			
694082490	Cerritos	CA		06/25/2009		3,087,006								13,463			
694082295	Chino Hills	CA		07/05/2007		663,177											
694082545	Chula Vista	CA		06/28/2011		3,888,512								20,573			
694082546	Chula Vista	CA		06/28/2011		4,180,150								22,116			
694082137	Concord	CA		03/29/2005		1,330,368								11,008			
694082336	Concord	CA		02/22/2007		1,721,632								35,112			
694082435	Costa Mesa	CA		10/24/2007		3,597,824								383,044			
694082444	Costa Mesa	CA		12/06/2007		6,832,739								15,483			
694082562	Culver City	CA		09/06/2011		2,051,424								10,805			
694082626	Danville	CA		10/10/2012		6,490,882								27,542			
694082182	Diamond Bar	CA		06/09/2005		2,913,952								24,359			
694082364	Downey	CA		05/22/2007		3,642,759								72,513			
694002493	Dublin	CA		08/11/2009		1,513,784								7,478			
694082359	El Cajon	CA		04/12/2007		3,802,046								26,361			
694082389	El Cajon	CA		06/28/2007		1,841,714								8,565			
694082452	El Cajon	CA		12/19/2007		1,718,719								11,281			
694082518	El Cajon	CA		09/02/2010		12,515,864								59,982			
694082500	El Monte	CA		12/16/2009		8,294,867								66,874			
694082508	Encino	CA		05/05/2010		1,339,277								6,631			
694082548	Escondido	CA		03/02/2011		4,359,751								22,228			
694082621	Folsom	CA		07/03/2012		3,573,813								19,899			
694082615	Fountain Valley	CA		09/04/2012		2,493,319								10,114			
694002122	Fresno	CA		06/28/2004		4,214,795								33,955			
694082277	Fresno	CA		06/01/2006		2,840,664								35,195			
694082450	Fresno	CA		01/24/2008		810,099								14,453			
694081960	Fullerton	CA		06/14/2001		688,144								17,794			
694082282	Fullerton	CA		06/14/2006		2,012,138								17,156			
694082357	Garden Grove	CA		04/16/2007		1,328,878								141,752			
694082362	Garden Grove	CA		05/10/2007		1,383,578								6,257			
694082487	Glendale	CA		05/28/2009		1,721,448								6,192			
694082530	Hermosa Beach	CA		10/21/2010		1,176,763								15,758			
694082479	Huntington Bch	CA		01/12/2009		7,238,760								41,472			
694082011	Huntington Beach	CA		05/28/2002		4,404,204								57,565			
694082522	Huntington Beach	CA		09/22/2010		4,325,195								34,075			
694082095	Huntington Park	CA		03/02/2004		1,344,040								46,172			
694001905	Inglewood	CA		10/19/2000		1,279,068								32,142			
694082497	Irvine	CA		10/13/2009		2,218,066								7,413			
694082484	La Jolla	CA		07/30/2009		1,236,577								5,355			
694082510	La Jolla	CA		04/29/2010		3,557,052								15,136			
694082662	La Jolla	CA		01/30/2013										1,438			
694002552	Laguna Hills	CA		05/25/2011		2,429,400								12,365			
694082515	Lawndale	CA		04/01/2010		2,820,556								38,804			
694081992	Long Beach	CA		12/12/2001		11,270,183								45,146			
694081993	Long Beach	CA		12/12/2001		3,191,556								12,785			
694082107	Los Angeles	CA		04/27/2004		2,654,659								86,598			
694082526	Milpitas	CA		09/02/2010		8,261,412								29,539			
694081811	Mission Viejo	CA		04/22/1999		2,313,136								10,311			
694082441	Mission Viejo	CA		12/13/2007		1,866,897								7,898			
694002077	Modesto	CA		09/26/2003		1,354,151								49,960			
694082584	Monterey	CA		12/14/2011		2,156,979								12,061			
694082189	Murrieta	CA		06/08/2005		5,202,786								28,907			
694082539	N. Hollywood	CA		01/03/2011		2,115,069								12,195			
694002117	National City	CA		06/24/2004		2,066,224								19,719			
694082535	Newport Beach	CA		12/21/2010		2,402,379								13,471			
694082542	Newport Beach	CA		01/20/2011		1,483,723								6,044			
694084002	Newport Beach	CA		04/28/1999		1,848,045								8,363			
694082410	Oceanside	CA		06/30/2008		6,604,669								25,874			
694082513	Oceanside	CA		04/28/2010		1,024,268								8,021			
694082476	Orange	CA		01/12/2009		9,070,639								53,632			
694082290	Pasadena	CA		06/19/2006		643,045								7,508			
694082426	Pico Rivera	CA		01/07/2008		2,518,763								10,869			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
694081875	Poway	CA		05/30/2000		5,628,767								32,132			
694084048	Poway	CA		09/01/2005		1,015,063								8,749			
694002266	Rancho Cordova	CA		02/24/2006		6,473,790								34,638			
694082374	Rancho Cucamenga	CA		05/29/2007		3,886,735								27,370			
694082492	Rancho Dom	CA		09/10/2009		1,814,044								25,279			
694082623	Rancho Mirage	CA		08/08/2012		2,088,886								11,245			
694082296	Redlands	CA		07/12/2006		726,511								8,392			
694004036	Riverside	CA		08/20/2002		776,557								9,220			
694002219	Sacramento	CA		09/02/2005		33,233,517								198,454			
694002226	Sacramento	CA		09/02/2005		4,381,090								25,849			
694082440	San Bernadino	CA		12/10/2007		1,909,622								7,094			
694082509	San Carlos	CA		06/16/2010		8,623,693								42,400			
694002056	San Diego	CA		05/15/2003		1,509,699								25,859			
694002144	San Diego	CA		09/20/2004		1,226,829								10,647			
694002145	San Diego	CA		11/15/2004		1,141,605								21,650			
694002394	San Diego	CA		08/01/2007		7,357,535								38,665			
694082051	San Diego	CA		03/06/2003		2,784,188								15,980			
694082260	San Diego	CA		08/01/2006		5,555,235								68,189			
694082321	San Diego	CA		11/13/2006		2,100,378								225,010			
694082406	San Diego	CA		01/07/2008		1,362,133								8,354			
694082417	San Diego	CA		10/18/2007		4,490,794								29,308			
694082446	San Diego	CA		12/14/2007		3,708,530								394,223			
694082482	San Diego	CA		04/20/2009		1,610,060								7,122			
694082491	San Diego	CA		07/01/2009		1,856,710								27,983			
694082511	San Diego	CA		04/29/2010		601,233								2,520			
694082514	San Diego	CA		04/29/2010		2,552,316								15,595			
694084053	San Diego	CA		03/29/2006		1,533,894								12,048			
694082517	San Dimas	CA		06/28/2010		2,962,344								15,426			
694002251	San Francisco	CA		03/20/2006		3,602,734								18,138			
694082538	San Gabriel	CA		01/03/2011		961,395								5,543			
694082207	San Jose	CA		08/17/2005		3,760,888								20,593			
694082409	San Juan Capistrano	CA		09/26/2007		1,524,347								15,727			
694082480	San Leandro	CA		02/13/2009		2,248,046								11,615			
694084011	San Marcos	CA		01/20/2000		945,069								4,950			
694001054	San Rafael	CA		12/16/1986		1,943,495								12,700			
694082559	Santa Ana	CA		06/28/2011		1,165,970								6,273			
694084055	Santa Fe Springs	CA		10/24/2006		1,050,295								111,955			
694082566	Santee	CA		10/04/2011		8,298,507								47,939			
694082620	Solana Beach	CA		11/29/2012		5,000,000								27,227			
694082512	Sun Valley	CA		05/18/2010		1,601,077								43,101			
694082503	Sunnyvale	CA		01/15/2010		3,069,449								15,633			
694080464	Temecula	CA		08/18/2003		104,632								34,481			
694082177	Temecula	CA		05/17/2005		1,746,905								10,262			
694001838	Temple City	CA		06/28/1999		1,306,748								15,424			
694081809	Torrance	CA		05/13/1999		1,465,398								7,705			
694082547	Upland	CA		02/23/2011		1,235,881								15,738			
694003008	Van Nuys	CA		06/15/1998		726,947								27,207			
694082215	Venice	CA		11/09/2005		1,439,522								19,667			
694084052	Vista	CA		12/19/2005		764,282								7,917			
694002021	Walnut Creek	CA		06/25/2002		1,887,703								6,279			
694082375	Walnut Creek	CA		05/29/2007		3,086,627								21,983			
694082504	Whittier	CA		02/04/2010		3,705,594								19,382			
694080325	Aurora	CO		05/07/1996		2,538,874								26,283			
694002127	Colorado Springs	CO		07/27/1993		6,302,080								53,349			
694002128	Colorado Springs	CO		07/29/1993		6,684,025								56,582			
694000425	Fort Collins	CO		02/24/1998		117,702								78,232			
694082308	Golden	CO		09/28/2006		5,085,434								19,927			
694001703	Littleton	CO		07/10/1997		13,636,353								66,909			
694081768	Littleton	CO		09/28/1998		23,099,509								107,948			
694002366	Louisville	CO		05/09/2007		5,779,476								38,074			
694002035	Ansonia	CT		12/12/2002		2,309,015								41,227			
694082126	Bethel	CT		09/08/2004		1,968,687								16,889			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
694000295	Cromwell	CT		02/01/1996		2,696,221								14,647			
694082090	Danbury	CT		03/25/2004		2,030,243								21,211			
694002060	Fairfield	CT		06/05/2003		2,142,865								24,491			
694082289	Hartford	CT		08/30/2006		5,889,834								68,515			
694001964	Norwalk	CT		08/09/2001		3,870,278								30,945			
694082254	Rocky Hill	CT		08/23/2006		7,219,066								31,843			
694002037	Stamford	CT		04/01/2003		3,886,602								38,465			
694082303	Stamford	CT		09/13/2006		3,239,032								37,371			
694082358	Stamford	CT		05/07/2007		3,101,041								21,770			
694001770	Trumbull	CT		11/12/1998		1,961,937								66,501			
694082096	Westport	CT		06/23/2005		3,542,695								9,251			
694082118	Westport	CT		02/15/2005		1,490,260								20,728			
694082244	Westport	CT		02/14/2006		5,242,176								42,574			
694082398	Westport	CT		07/09/2007		1,690,135								11,535			
694082087	Wilton	CT		09/14/2004		4,159,907								60,352			
694002071	Washington	DC		09/10/2003		1,741,217								29,841			
694002101	Washington	DC		04/28/2004		2,875,651								26,800			
694002114	Washington	DC		07/13/2004		677,491								21,352			
694002115	Washington	DC		08/11/2004		873,967								13,323			
694002116	Washington	DC		07/13/2004		2,448,917								37,694			
694002146	Washington	DC		12/06/2004		4,552,140								40,204			
694002158	Washington	DC		03/03/2005		1,183,430								16,805			
694002159	Washington	DC		03/03/2005		3,399,104								26,072			
694002340	Washington	DC		04/12/2007		13,214,865								93,931			
694082099	Washington	DC		04/22/2004		5,187,961								48,484			
694082572	Washington	DC		10/11/2011		9,833,988								39,550			
694082525	Washington DC	DC		08/30/2010		4,165,053								16,049			
694084049	Claymont	DE		11/10/2005		1,146,467								15,280			
694001951	Clearwater	FL		02/08/2001		1,557,612								34,074			
694082423	Coral Springs	FL		10/25/2007		2,271,117								42,005			
694082533	Gainesville	FL		10/28/2010		1,344,439								19,925			
694081501	Key West	FL		09/20/1994		13,161,964								93,675			
694002012	Lantana	FL		06/19/2002		1,764,613								44,182			
694001866	Miami	FL		02/22/2000		11,500,084											
694082422	Miami	FL		10/25/2007		3,406,676								63,007			
694082602	Miami	FL		03/05/2012		10,444,626								59,475			
694082632	N Miami Beach	FL		10/25/2012		5,988,075								36,006			
694082455	Orange Park	FL		01/08/2008		2,472,948								25,536			
694082592	Orlando	FL		12/15/2011		5,871,747								33,025			
694082601	Palm Bay	FL		03/19/2012		8,567,821								50,539			
694082395	Ponte Vedra Beach	FL		06/21/2007		1,772,799								12,297			
694082445	Ponte Vedra Beach	FL		12/04/2007		4,750,675								29,739			
694002442	Port Orange	FL		12/20/2007		4,020,668								40,430			
694082575	St Petersburg	FL		09/16/2011		2,317,837								18,263			
694080285	Tampa	FL		10/18/1995		5,085,272								27,386			
694002325	W Palm Beach	FL		12/21/2006		2,273,158								26,433			
694082198	Athens	GA		06/30/2005		4,567,079								38,835			
694001968	Atlanta	GA		07/05/2001		3,613,479								51,437			
694002032	Atlanta	GA		10/07/2002		1,346,606								39,055			
694004019	Atlanta	GA		08/02/2000		373,460								30,519			
694081103	Atlanta	GA		08/04/1994		7,883,265								72,297			
694082112	Atlanta	GA		05/24/2004		1,317,255								21,213			
694082330	Atlanta	GA		12/21/2006		3,936,513								28,346			
694082392	Atlanta	GA		06/13/2007		2,427,911								8,909			
694082448	Atlanta	GA		12/18/2007		8,793,439								56,637			
694082554	Atlanta	GA		06/28/2011		1,031,578								12,659			
694082281	Buford	GA		06/14/2006		7,026,920								69,398			
694081825	Chamblee	GA		06/09/1999		4,944,810								66,543			
694082322	Conyers	GA		11/09/2006		8,219,601								38,938			
694082521	Decatur	GA		06/24/2010		1,241,944								6,502			
694082454	Fayetteville	GA		01/17/2008		1,623,245								10,580			
694082379	Marietta	GA		05/22/2007		1,722,894								39,106			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
694082388	McDonough	GA		06/28/2007		1,500,844								16,275			
694081608	Norcross	GA		03/21/1996		6,927,012								65,279			
694082110	Norcross	GA		05/24/2004		1,074,604								17,305			
694082111	Norcross	GA		05/24/2004		1,490,578								24,004			
694082380	Peachtree City	GA		08/02/2007		1,610,289								33,029			
694082451	Warner Robins	GA		01/30/2008		2,364,757								15,051			
694082257	Clive	IA		03/02/2006		1,978,166								46,519			
694082258	Clive	IA		03/02/2006		437,804								30,039			
694001779	Des Moines	IA		04/01/1999		3,239,407								585,838			
694082350	West Des Moines	IA		04/20/2007		5,894,298								66,182			
694002280	Boise	ID		06/12/2006		1,901,650								14,091			
694002232	Addison	IL		12/01/2005		2,144,295								28,417			
694002190	Arlington Heights	IL		08/16/2005		6,056,783								37,344			
694002192	Chicago	IL		08/05/2005		2,345,562								19,258			
694002213	Chicago	IL		08/17/2005		1,576,721								21,845			
694002420	Chicago	IL		12/10/2007		2,121,222								13,566			
694002421	Chicago	IL		01/28/2008		12,663,731								80,407			
694002516	Chicago	IL		05/24/2010		801,696								10,695			
694081079	Chicago	IL		05/14/1987		1,513,602								7,254			
694081952	Chicago	IL		02/15/2001		3,163,919								25,746			
694082506	Chicago	IL		03/29/2010		14,263,972								75,350			
694002447	Dekalb	IL		01/11/2008		4,471,820								23,710			
694001961	Glen Ellyn	IL		09/10/2001		1,642,624								93,886			
694000460	Glenview	IL		07/22/2003		2,418,729								23,820			
694002618	Hoffman Estates	IL		08/09/2012		3,963,705								36,705			
694082560	Itasca	IL		08/05/2011		16,681,101								66,172			
694002209	Lombard	IL		10/19/2005		2,131,274								15,411			
694002384	Lombard	IL		08/16/2007		4,277,459								29,086			
694002385	Lombard	IL		08/29/2007		5,569,608								37,872			
694002387	Naperville	IL		08/29/2007		4,901,255								33,327			
694002438	Northbrook	IL		11/19/2007		1,835,013								12,432			
694002386	Oakbrook Terrace	IL		06/28/2007		3,326,653								22,945			
694001751	Peoria	IL		06/09/1998		392,515								166,277			
694002437	Schaumburg	IL		11/19/2007		2,573,495								17,435			
694002211	Shaumburg	IL		10/19/2005		2,746,975								19,862			
694002457	Skokie	IL		02/19/2008		2,988,053								19,018			
694004050	South Elgin	IL		12/01/2005		1,184,241								22,352			
694002367	Wheeling	IL		05/31/2007		1,062,437								7,364			
694080409	Angola	IN		10/03/1997		3,910,813								32,334			
694081896	Auburn	IN		06/08/2000		6,081,770								50,282			
694002061	Fort Wayne	IN		05/06/2003		1,164,091								51,895			
694002063	Indianapolis	IN		04/15/1993		1,865,326								31,809			
694080391	Kendallville	IN		05/20/1997		3,867,359								31,974			
694002079	Lenexa	KS		08/05/2003		4,455,210								78,292			
694081235	Overland Park	KS		05/18/1990		945,032								20,993			
694002269	Erlanger	KY		03/16/2006		3,116,543								53,265			
694082310	Erlanger	KY		09/28/2006		3,064,804								21,443			
694002069	Louisville	KY		09/08/2003		2,244,003								37,751			
694002173	Louisville	KY		04/21/2005		1,497,430								41,133			
694001727	Acton, Boxborough	MA		11/06/1997		4,142,987								61,626			
694082252	Boston	MA		02/01/2006		4,458,411								23,940			
694082253	Boston	MA		02/01/2006		1,337,523								7,182			
694082449	Boston	MA		01/30/2008		5,407,018								35,450			
694002639	Bourne	MA		09/24/2012		1,419,722								7,989			
694082610	Brighton	MA		03/28/2012		4,404,972								36,359			
694082650	Brookline	MA		12/14/2012		4,000,000								22,094			
694082558	Lowell	MA		08/11/2011		2,796,250								11,151			
694084043	Lowell	MA		03/02/2004		1,914,532								17,360			
694082349	Mansfield	MA		03/05/2007		4,796,437								32,120			
694082284	Pembroke	MA		07/27/2006		3,644,695								26,575			
694082285	Pembroke	MA		07/27/2006		1,562,012								11,389			
694082305	Shrewsbury	MA		09/28/2006		2,324,929								16,070			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
694000443	Springfield	MA		08/05/1998		172,586								56,532			
694002002	Waltham	MA		02/13/2002		4,120,783								22,241			
694082459	Woburn	MA		12/20/2007		5,114,010								22,726			
694001872	Baltimore	MD		04/13/2000		2,580,724								12,659			
694082519	Baltimore	MD		08/06/2010		11,630,027								44,053			
694082643	Baltimore	MD		12/03/2012		5,000,000								13,926			
694082399	Beltsville	MD		09/27/2007		3,233,899								14,958			
694082613	Bethesda	MD		05/29/2012		3,954,908								22,912			
694082652	Bethesda	MD		12/11/2012		3,000,000								15,523			
694082577	Bowie	MD		11/21/2011		9,525,210								122,128			
694081869	Burtonsville	MD		12/15/1999		4,214,487								21,772			
694002161	Chevy Chase	MD		03/03/2005		2,444,385								22,133			
694000373	Columbia	MD		12/10/1996		1,190,552								6,926			
694000374	Columbia	MD		01/27/1997		2,220,128								12,783			
694000418	Gaithersburg	MD		02/12/1998		2,117,155								38,536			
694002160	Gaithersburg	MD		03/03/2005		850,590								12,079			
694082262	Gaithersburg	MD		02/21/2006		2,893,375								22,749			
694002149	Hyattville	MD		01/18/2005		4,607,489								40,348			
694082478	Landover Hills	MD		01/28/2009		3,378,643								21,596			
694082293	Lanham	MD		07/26/2006		1,004,529								4,611			
694082541	Laurel	MD		01/20/2011		3,177,016								17,704			
694082465	Rockville	MD		02/27/2008		1,844,973								33,517			
694082240	Silver Spring	MD		12/05/2005		1,511,722								12,532			
694082483	Silver Spring	MD		06/03/2009		7,057,283								36,568			
694084039	Temple Hills	MD		11/06/2002		1,225,000								4,604			
694081395	Adrian	MI		05/28/1992		5,303,560								43,848			
694082604	Auburn Hills	MI		03/19/2012		2,959,106								15,689			
694082568	Canton	MI		09/26/2011		1,759,143								9,096			
694082644	Canton	MI		01/17/2013										19,736			
694082119	Clarkston	MI		07/01/2004		2,751,762								24,616			
694002094	Farmington Hills	MI		12/11/2003		2,910,516								28,242			
694082023	Flint	MI		10/29/2002		3,860,707								29,880			
694082031	Grand Blanc	MI		12/19/2002		8,677,533								67,904			
694081272	Howell	MI		12/11/1990		4,231,166								37,879			
694081356	Howell	MI		10/15/1991		1,383,266								12,384			
694001888	Lake Orion	MI		06/27/2000		2,543,712								33,865			
794081042	Livonia	MI		12/15/1993		4,343,214								37,354			
694002317	Macomb Twp	MI		11/29/2006		1,749,396								12,507			
694082573	Midland	MI		09/22/2011		2,311,370								28,836			
694002649	Milan	MI		12/19/2012		2,700,000								10,295			
694080410	Niles	MI		10/03/1997		1,955,406								16,167			
694082642	Riverview	MI		10/01/2012		1,736,703								20,147			
694080342	Rochester Hills	MI		07/02/1996		1,196,310								5,600			
694082273	Shelby Township	MI		04/24/2006		2,138,502								16,570			
694004027	Sterling Heights	MI		12/19/2000		1,470,018								18,135			
694004004	Troy	MI		08/12/1999		803,114								6,425			
694001950	W Bloomfield	MI		02/15/2001		3,765,067								22,844			
694082412	Warren	MI		09/04/2007		1,483,737								15,219			
694082599	Westland	MI		02/13/2012		3,052,361								16,280			
694082608	Wixom	MI		03/28/2012		5,195,329								40,158			
694002178	Andover,Fridley&B Park	MN		06/01/2005		8,960,043								124,527			
694001764	Apple Valley	MN		09/17/1998		1,762,957								62,065			
694001777	Arden Hills	MN		10/26/1998		1,121,887								38,670			
694002324	Blaine	MN		07/02/2007		10,872,432								117,182			
694001782	Bloomington	MN		12/11/1998		199,140								44,675			
694001783	Bloomington	MN		12/11/1998		177,013								39,711			
694001989	Bloomington	MN		10/29/2001		2,069,123								114,790			
694002383	Bloomington	MN		06/28/2007		2,110,113								101,743			
694003002	Bloomington	MN		04/01/1998		51,628								38,607			
694082655	Brooklyn Center	MN		12/19/2012		1,200,000								3,589			
694001333	Brooklyn Park	MN		08/13/1991		4,355,325								68,346			
694001634	Brooklyn Park	MN		05/20/1996		9,182,506								116,319			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
694002142	Champlin	MN		03/17/2005		3,521,836								49,709			
694082556	Coon Rapid	MN		06/28/2011		2,919,478								14,891			
694002154	Coon Rapids	MN		02/14/2005		831,909								88,078			
694082635	Coon Rapids	MN		09/20/2012		2,490,398								14,526			
694001679	Cottage Grove	MN		10/21/1996		3,386,818								44,387			
694002302	Eden Prairie	MN		09/01/2006		2,618,087								18,578			
694002405	Eden Prairie	MN		09/04/2007		2,117,113								13,342			
694000441	Edina	MN		10/26/1998		1,512,112								35,197			
694001699	Edina	MN		04/15/1997		4,860,717								180,857			
694001755	Edina	MN		03/20/1998		12,150,402								194,697			
694002045	Edina	MN		03/07/2003		1,989,334								34,838			
694002068	Edina	MN		09/12/2003		2,882,391								64,372			
694002275	Edina	MN		04/12/2006		2,570,795								19,730			
694003014	Edina	MN		09/01/1998		1,496,069								11,879			
694082201	Edina	MN		08/05/2005		1,133,796								15,427			
694001705	Fridley	MN		06/02/1997		5,991,296								126,611			
694000385	Hopkins	MN		06/02/1997		5,302,308								27,501			
694001772	Marshall	MN		10/28/1998		241,288								5,613			
694082641	Minnapolis	MN		11/05/2012		2,050,000								24,872			
694001799	Minneapolis	MN		03/01/1999		5,275,204								47,640			
694082640	Minneapolis	MN		11/05/2012		950,000								7,496			
694082647	Minneapolis	MN		12/13/2012		1,350,000								7,065			
694082648	Minneapolis	MN		12/13/2012		1,210,000								6,332			
694002477	Minnetonka	MN		01/22/2009		9,294,982								52,250			
694002151	New Hope	MN		12/15/2004		4,816,013								45,369			
694000456	Plymouth	MN		08/14/1998		1,821,497								64,967			
694082654	Plymouth	MN		12/19/2012		1,000,000								2,991			
694082218	Rogers	MN		08/16/2005		3,233,552								44,614			
694082345	Rogers	MN		02/09/2007		5,559,550								63,699			
694001656	Spring Park	MN		07/25/1996		1,154,329								33,599			
694000232	St Louis Park	MN		04/20/1995		1,705,582								6,800			
694001729	St Louis Park	MN		10/14/1997		1,040,782								4,221			
694082569	St Louis Park	MN		09/09/2011		945,207								12,142			
694082202	St Paul	MN		08/05/2005		617,555								16,095			
694002171	Wayzata	MN		05/11/2005		1,323,260								20,982			
694082653	Wayzata	MN		11/28/2012		3,675,000								16,511			
694001900	Kansas City	MO		08/07/2000		2,510,512								13,937			
694082250	Maryland Heights	MO		12/13/2005		5,092,035								40,125			
694082113	O'Fallon	MO		06/28/2004		5,448,925								127,084			
694082365	St Charles	MO		05/22/2007		2,155,323								23,803			
694082089	St Louis	MO		01/20/2004		1,946,735								81,993			
694082129	St Louis	MO		06/09/2005		4,934,092								65,970			
694082234	St Louis	MO		11/16/2005		4,965,335								40,533			
694082238	St. Louis	MO		12/06/2005		5,284,069								44,076			
694002570	Ocean Springs	MS		08/30/2011		2,460,624								18,641			
694082313	Olive Branch	MS		10/30/2006		882,974								12,628			
694082408	Cary	NC		08/28/2007		1,769,064								7,395			
694001884	Chapel Hill	NC		05/16/2000		1,300,587								118,006			
694082347	Chapel Hill	NC		03/07/2007		2,282,593								18,517			
694082224	Charlotte	NC		10/07/2005		2,550,583								23,643			
694082319	Charlotte	NC		10/16/2006		1,048,079								7,507			
694082501	Cornelius	NC		12/07/2009		1,094,584								14,796			
694082549	Durham	NC		04/01/2011		1,204,984								15,064			
694082212	Elon	NC		01/24/2006		1,408,547								34,719			
694082203	Fayetteville	NC		10/18/2005		3,140,448								26,090			
694082574	Fayetteville	NC		11/09/2011		1,613,499								9,385			
694001664	Garner	NC		01/28/1997		479,129								25,627			
694001720	Gastonia	NC		09/25/1997		485,828								38,334			
694082561	Greensbor	NC		07/21/2011		972,513								5,363			
694082368	Greensboro	NC		04/27/2007		2,426,715								11,720			
694000255	Hampstead	NC		09/07/1995		347,075								61,956			
694001781	Harrisburg	NC		12/21/1998		718,842								52,812			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
694082473	Kernersville	NC		11/20/2008		2,797,806								10,831			
694082524	Matthews	NC		11/17/2010		1,681,990								9,048			
694082196	Mooresville	NC		06/20/2005		1,243,650								113,065			
694080387	Morganton	NC		05/15/1997		1,010,608								49,226			
694082424	Morrisville	NC		10/25/2007		2,581,346								64,256			
694001765	Mt. Airy	NC		08/13/1998		784,968								46,259			
694001901	Raleigh	NC		06/29/2000		495,382								60,817			
694082292	Raleigh	NC		08/03/2006		3,339,018								12,677			
694082363	Raleigh	NC		05/01/2007		1,431,039								24,184			
694082532	Raleigh	NC		11/10/2010		1,486,703								8,389			
694084025	Raleigh	NC		12/18/2000		1,269,415								10,322			
694082248	Rocky Mount	NC		12/16/2005		2,456,524								19,539			
694082481	Spring Lake	NC		08/11/2009		697,486								13,457			
694082495	Waxhaw	NC		09/18/2009		6,147,475								31,164			
694082411	Wilmington	NC		10/12/2007		1,348,991								8,711			
694082297	Wilson	NC		01/25/2007		2,652,810								42,716			
694001400	Winston-Salem	NC		07/28/1992		367,529								58,544			
694082583	Winston-Salem	NC		10/05/2011		2,181,931								28,096			
694000427	Fargo	ND		04/01/1998		2,767,306								11,879			
694082391	Lincoln	NE		08/07/2007		2,514,421								17,989			
694002103	Omaha	NE		04/29/2004		875,618								(74,525)			
694082646	Omaha	NE		11/29/2012		3,700,000								20,894			
694082637	Bedford	NH		10/24/2012		2,096,118								11,730			
694082638	Dover	NH		10/24/2012		1,397,412								7,820			
694082057	Manchester	NH		04/01/2003		1,773,206								17,995			
694082047	Avenel	NJ		03/20/2003		1,651,053								14,415			
694082041	Cranford	NJ		02/25/2003		2,100,000								11,795			
694082220	Eatontown	NJ		09/29/2005		3,318,577								28,599			
694082040	Keasbey	NJ		02/25/2003		1,300,000								7,301			
694082166	Kenilworth	NJ		02/23/2005		1,838,383								26,421			
694002007	Lyndhurst	NJ		05/01/2002		1,876,211								96,556			
694082042	Mountainside	NJ		02/25/2003		1,775,000								9,969			
694002529	Newton	NJ		12/09/2010		2,805,129								17,253			
694084045	Runnemede	NJ		08/10/2004		868,826								16,616			
694082551	Secaucus	NJ		03/10/2011		6,344,799								24,473			
694081640	Totowa	NJ		05/29/1996		1,942,215								10,641			
694001855	Albuquerque	NM		11/23/1999		9,011,280								90,962			
694002378	Santa Fe	NM		05/11/2007		2,870,421								37,065			
694081734	Henderson	NV		12/11/1997		4,514,672								29,112			
694082488	Henderson	NV		06/18/2009		1,970,796								27,432			
694082595	Henderson	NV		01/30/2012		2,062,742								11,468			
694082596	Henderson	NV		12/15/2011		1,666,756								9,320			
694002425	Las Vegas	NV		11/01/2007		1,659,450								31,002			
694003012	Las Vegas	NV		07/30/1998		4,335,949								27,852			
694081776	Las Vegas	NV		10/28/1998		2,618,146								16,903			
694082033	Las Vegas	NV		10/28/2002		2,445,260								11,285			
694082316	Las Vegas	NV		12/11/2006		2,021,402								14,125			
694082472	Las Vegas	NV		12/17/2008		6,495,047								36,727			
694082489	Las Vegas	NV		07/01/2009		1,172,112								32,122			
694082536	Las Vegas	NV		12/01/2010		2,117,502								11,006			
694082543	Las Vegas	NV		12/20/2010		962,311								5,215			
694082563	Las Vegas	NV		12/01/2011		2,460,600								12,765			
694082565	Las Vegas	NV		10/13/2011		3,916,253								20,038			
694082578	Las Vegas	NV		09/22/2011		977,036								5,110			
694082605	Las Vegas	NV		03/28/2012		1,479,553								7,845			
694082614	Las Vegas	NV		05/24/2012		6,923,778								38,764			
694082645	Las Vegas	NV		10/19/2012		2,564,536								31,601			
694082657	Las Vegas	NV		01/28/2013										5,608			
694082659	N Las Vegas	NV		01/30/2013										8,896			
694082183	Amherst	NY		07/07/2005		693,862								9,469			
694082184	Amherst	NY		07/07/2005		1,862,868								25,421			
694082186	Amherst/Buffalo	NY		07/07/2005		1,328,299								7,215			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
694000395	Armonk	NY		08/26/1997		7,390,069								77,274			
694082230	Brighton	NY		10/27/2005		3,688,056								30,515			
694082235	Brooklyn	NY		11/17/2005		795,144								43,368			
694082082	Buffalo	NY		09/22/2003		6,252,327								105,428			
694000429	Centereach	NY		03/26/1998		7,099,247								59,972			
694002029	Cheektowaga	NY		09/17/2002		1,355,977								59,804			
694080356	Cortlandt Manor	NY		05/20/1997		2,142,727								49,144			
694082300	E Syracuse	NY		08/10/2006		2,543,255								41,753			
694000431	Endicott	NY		05/27/1998		2,774,823								104,809			
694002622	Forest Hills	NY		08/23/2012		2,287,012								13,127			
694082419	Greece	NY		11/27/2007		1,066,792								10,764			
694002557	Kingston	NY		06/28/2011		1,919,023								14,955			
694000292	Lake Placid	NY		02/13/1996		2,220,167								52,875			
694001658	Lake Success	NY		06/25/1996		7,049,998								166,801			
694001805	Liverpool	NY		04/28/1999		157,725								26,673			
694001806	Liverpool	NY		04/28/1999		448,906								75,916			
694002436	Middletown	NY		11/28/2007		5,572,770								27,484			
694001987	New City	NY		02/05/2002		1,897,642								41,602			
694000337	New York	NY		09/04/1996		17,678,690								71,230			
694002237	New York	NY		02/01/2006		4,558,891								59,302			
694002627	New York	NY		08/23/2012		1,342,376								7,705			
694002633	New York	NY		02/01/2013										14,428			
694082217	North Bellmore	NY		10/14/2005		5,108,073								41,205			
694001616	Oneonta	NY		08/26/1996		1,554,156								92,742			
694002579	Port Chester	NY		10/03/2011		3,325,311								17,832			
694002172	Schenectady	NY		06/02/2005		1,054,094								14,408			
694084040	Williamsville	NY		03/25/2003		3,591,514								70,256			
694002617	Woodside	NY		06/26/2012		4,707,849								25,687			
694082312	Centerville	OH		12/07/2006		5,518,732								24,563			
694081099	Cincinnati	OH		10/19/1987		2,016,232								31,789			
694082267	Cincinnati	OH		03/29/2006		3,109,904								26,513			
694082335	Cincinnati	OH		03/19/2007		952,516								32,729			
694082355	Cincinnati	OH		05/11/2007		1,533,112								10,339			
694004009	Cleveland	OH		01/20/2000		1,023,600								10,529			
694082279	Columbus	OH		05/05/2006		4,300,530								32,554			
694082162	Dayton	OH		02/07/2005		1,154,209								9,885			
694082206	Dayton	OH		08/08/2005		1,996,959								16,902			
694082287	Newton	OH		10/06/2006		6,663,790								78,055			
694003009	Beaverton	OR		07/08/1998		105,144								38,856			
694082636	Beaverton	OR		11/01/2012		3,983,411								50,078			
694082474	Clackamas	OR		12/08/2008		2,130,451								12,293			
694082075	Eugene	OR		06/09/2004		9,926,608								56,658			
694082588	Forest Grove	OR		01/12/2012		1,277,594								6,904			
694002086	King City	OR		12/08/2003		1,925,868								11,727			
694082346	Medford	OR		04/05/2007		6,142,583								124,112			
694001826	Portland	OR		07/01/1999		403,348								60,441			
694082356	Portland	OR		08/06/2007		1,257,652								13,507			
694082403	Portland	OR		09/06/2007		1,444,300								42,940			
694082631	Portland	OR		10/01/2012		5,961,532								58,171			
694082461	Tigard	OR		01/29/2008		1,491,489								3,160			
694002467	Wilsonville	OR		09/25/2008		817,792								29,514			
694082306	Bethel Park	PA		08/31/2006		3,854,106								26,725			
694082231	Exton	PA		10/06/2005		3,346,090								18,585			
694080297	McCandless	PA		12/19/1995		2,661,799								35,982			
694082531	Meadville	PA		11/04/2010		3,179,973								25,932			
694082256	Moon Township	PA		12/06/2005		2,546,017								20,062			
694082429	New Hope	PA		11/14/2007		3,411,538								34,540			
694081998	Philadelphia	PA		12/13/2001		2,015,115								24,933			
694082098	Philadelphia	PA		04/29/2004		2,118,624								69,269			
694082242	Philadelphia	PA		01/19/2006		847,106								11,131			
694082243	Philadelphia	PA		01/19/2006		1,698,183								22,250			
694082343	Philadelphia	PA		08/23/2007		3,690,407								39,569			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
694082255	Pittsburgh	PA		12/06/2005		3,391,150								26,861			
694084046	Pittsburgh	PA		07/21/2005		824,820								19,631			
694082486	Springhouse	PA		07/01/2009		7,982,857								174,415			
694080330	Tannersville	PA		07/30/1996		6,620,957								83,705			
694082123	Thorndale	PA		07/22/2004		3,241,160								28,958			
694082369	Warwick	RI		05/01/2007		1,321,928								9,375			
694082370	Warwick	RI		05/01/2007		2,643,855								18,750			
694002544	West Warwick	RI		03/11/2011		2,083,260								26,390			
694082216	Columbia	SC		08/11/2005		706,108								18,550			
694082301	Columbia	SC		09/11/2006		975,063								11,103			
694082502	Greenville	SC		01/15/2010		8,187,247								30,227			
694082505	Greenville	SC		01/15/2010		4,334,425								16,003			
694082555	Greenwood	SC		05/04/2011		2,007,283								20,588			
694082288	Irmo	SC		08/02/2006		1,177,437								25,459			
694001832	Spartanburg	SC		07/15/1999		521,321								74,118			
694082157	Spartanburg	SC		03/24/2005		847,939								85,927			
694000274	Sumter	SC		12/13/1995		283,751								20,385			
694001426	Sumter	SC		10/28/1992		1,330,000								40,188			
694082187	West Columbia/Charleston	SC		09/29/2005		3,526,611								46,265			
694000447	Sioux Falls	SD		07/08/1998		1,908,865								99,856			
694000450	Sioux Falls	SD		08/24/1998		181,375								59,398			
694001784	Sioux Falls	SD		02/04/1999		1,592,783								223,908			
694001785	Sioux Falls	SD		02/23/1999		819,826								117,312			
694082259	Cookeville	TN		02/13/2006		2,027,376								32,437			
694002164	Hendersonville	TN		03/09/2005		1,130,695								15,959			
694082658	Knoxville	TN		01/14/2013										10,789			
694082520	Maryville	TN		06/16/2010		1,433,865								7,416			
694082309	Memphis	TN		10/11/2006		2,285,049								25,726			
694082581	Nashville	TN		10/26/2011		1,329,244								16,860			
694001976	Shelbyville	TN		10/11/2001		3,175,664								17,715			
694082199	Smyrna	TN		08/04/2005		1,213,943								6,851			
694082194	Smyrna, Gallatin,Lavergne	TN		08/10/2005		2,045,527								17,181			
694082175	Addison	TX		04/14/2005		2,987,615								41,748			
694082180	Addison	TX		09/21/2005		1,679,170								22,310			
694082197	Addison	TX		09/01/2005		1,522,319								12,742			
694082361	Addison	TX		03/22/2007		1,192,102								8,269			
694001660	Alamo	TX		09/26/1996		3,926,828								91,795			
694001975	Austin	TX		08/28/2001		968,060								56,263			
694001997	Austin	TX		12/19/2001		1,736,770								38,929			
694080281	Austin	TX		10/24/1995		3,133,045								22,943			
694081920	Austin	TX		12/19/2000		1,828,380								22,996			
694082430	Austin	TX		10/22/2007		1,085,198								11,007			
694082471	Austin	TX		12/01/2008		4,700,000								22,059			
694082585	Austin	TX		11/03/2011		1,189,342								15,576			
694082589	Austin	TX		11/29/2011		3,668,204								46,783			
694082590	Austin	TX		11/29/2011		2,788,201								15,903			
694002396	Baytown	TX		08/16/2007		11,151,187								75,215			
694082174	Carrollton	TX		04/14/2005		962,423								13,668			
694082221	Carrollton	TX		09/29/2005		2,075,069								17,847			
694002009	Dallas	TX		04/15/2002		334,605								58,525			
694002133	Dallas	TX		09/21/2004		6,417,438								31,282			
694002268	Dallas	TX		03/30/2006		6,160,762								12,476			
694082272	Dallas	TX		04/05/2006		833,849								6,468			
694082294	Dallas	TX		06/20/2006		2,041,532								14,691			
694082332	Dallas	TX		12/20/2006		1,438,857								23,224			
694082456	Dallas	TX		01/28/2008		1,160,309								25,141			
694082059	Fort Worth	TX		04/23/2003		1,627,467								64,300			
694082333	Garland	TX		12/20/2006		1,325,263								21,391			
694000334	Houston	TX		05/29/1996		1,798,662								15,563			
694000364	Houston	TX		12/05/1996		1,666,041								14,416			
694000433	Houston	TX		05/26/1998		1,228,085								46,206			
694000466	Houston	TX		08/11/2003		1,036,989								17,810			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
694001760	Houston	TX		07/14/1998		2,473,334								89,893			
694002222	Houston	TX		08/15/2006		1,396,561								11,021			
694002225	Houston	TX		09/01/2005		3,720,104								32,387			
694002283	Houston	TX		06/23/2006		1,123,240								8,343			
694002311	Houston	TX		09/27/2006		4,044,084								46,157			
694082314	Houston	TX		12/13/2006		15,552,347								80,490			
694082523	Houston	TX		08/23/2010		2,043,845								54,017			
694082580	Houston	TX		12/01/2011		8,255,788								63,117			
694082591	Houston	TX		11/10/2011		1,890,773								15,260			
694082598	Houston	TX		03/26/2012		1,102,405								8,663			
694082083	Irving	TX		10/29/2003		2,187,665								36,129			
694082239	Irving	TX		02/01/2006		2,995,403								24,426			
694082270	Plano	TX		08/01/2006		2,951,562								22,400			
694082271	Richardson	TX		08/01/2006		2,585,310								19,621			
694082353	San Antonio	TX		02/07/2007		2,363,856								16,387			
694082393	San Antonio	TX		08/01/2007		1,446,436								74,148			
694082464	San Antonio	TX		01/28/2008		992,832								18,134			
694082587	San Antonio	TX		11/01/2011		4,738,797								38,422			
694082609	San Antonio	TX		03/29/2012		4,455,502								36,181			
694082625	San Antonio	TX		09/06/2012		9,920,562								120,227			
694082628	San Antonio	TX		08/30/2012		3,951,666								48,837			
694082656	San Antonio	TX		01/29/2013										7,949			
694082496	The Woodlands	TX		10/30/2009		2,098,449								16,094			
694082576	Bountiful	UT		10/28/2011		1,563,193								8,769			
694082376	Layton	UT		06/25/2007		924,645								9,381			
694082468	Orem	UT		09/25/2008		1,260,126								20,063			
694082416	Park City	UT		02/14/2008		1,244,326								21,813			
694082458	Spanish Fork	UT		01/29/2008		903,060								5,816			
694082404	St George	UT		10/02/2007		6,297,997								40,527			
694082263	Alexandria	VA		02/27/2006		4,455,624								24,205			
694002342	Arlington	VA		12/20/2006		10,477,055								224,828			
694000398	Blacksburg	VA		09/04/1997		2,413,111								102,394			
694001886	Chesapeake	VA		06/22/2000		3,119,296								52,244			
694080360	Chesapeake	VA		11/25/1996		3,318,577								38,214			
694082004	Chesapeake	VA		01/24/2002		1,938,584								11,531			
694082323	Chesapeake	VA		12/04/2006		1,908,417								39,947			
694082527	Chesapeake	VA		09/16/2010		1,504,106								11,886			
694082246	Colonial Hgts	VA		11/10/2005		986,252								4,449			
694081793	Fairfax	VA		12/17/1998		13,999,804								60,040			
694082413	Fairfax	VA		09/06/2007		8,982,376								26,773			
694082415	Fairfax	VA		09/06/2007		4,990,209								14,874			
694082298	Falls Church	VA		08/15/2006		6,218,206								24,000			
694082651	Frederick	VA		01/15/2013										3,501			
694082274	Harrisonburg	VA		06/22/2006		1,934,186								59,649			
694082414	Herndon	VA		10/01/2007		14,970,907								44,201			
694082241	Manassas	VA		12/08/2005		2,309,575								19,147			
694082432	Manassas	VA		11/01/2007		13,034,729								55,698			
694082582	Manassas	VA		11/07/2011		6,359,457								36,171			
694082088	McLean	VA		10/24/2003		9,211,069								80,477			
694082377	McLean	VA		07/03/2007		8,653,978								60,017			
694002606	Newport News	VA		04/05/2012		2,756,736								18,903			
694082348	Newport News	VA		02/14/2007		2,571,711								35,207			
694082286	Norfolk	VA		10/16/2006		4,015,982								28,630			
694082329	Norfolk	VA		01/23/2007		1,403,702								10,001			
694082593	Norfolk	VA		12/15/2011		957,476								11,929			
694082594	Norfolk	VA		12/15/2011		2,237,846								17,460			
694082485	Portsmouth	VA		05/21/2009		6,340,846								36,015			
694002228	Richmond	VA		10/26/2005		1,665,910								14,183			
694002229	Richmond	VA		10/26/2005		2,082,387								17,728			
694082195	Richmond	VA		09/29/2005		3,424,407								45,883			
694082397	Richmond	VA		07/12/2007		2,403,141								49,371			
694082439	Richmond	VA		12/05/2007		1,893,174								12,237			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
694082339	Roanoke	VA		01/11/2007		3,241,015								23,325			
694082344	Sandston	VA		04/12/2007		1,238,434								13,816			
694001545	Springfield	VA		05/23/1995		6,321,962								94,282			
694082338	Springfield	VA		02/26/2007		1,467,444								6,848			
694000444	Suffolk	VA		07/20/1998		173,808								64,249			
694001916	Vienna	VA		11/16/2000		9,155,342								54,049			
694001844	Virginia Beach	VA		07/08/1999		3,056,966								39,023			
694080361	Virginia Beach	VA		11/25/1996		1,124,964								20,958			
694080362	Virginia Beach	VA		11/25/1996		1,466,257								27,128			
694081831	Virginia Beach	VA		06/18/1999		3,029,334								22,277			
694082141	Virginia Beach	VA		10/21/2004		8,480,582								110,389			
694082373	Virginia Beach	VA		06/14/2007		4,609,276								42,734			
694082470	Virginia Beach	VA		12/01/2008		1,202,523								6,944			
694082553	Winchester	VA		05/02/2011		3,499,806								17,564			
694080353	Woodbridge	VA		07/23/1996		4,655,487								21,660			
694081982	So Burlington	VT		10/04/2001		2,053,245								15,978			
694084044	Bellevue	WA		05/06/2004		851,739								43,299			
694082005	Bellingham	WA		02/14/2002		6,401,401								48,625			
694082265	Everett	WA		02/07/2006		3,704,246								47,034			
694082131	Kent	WA		09/13/2005		2,180,739								78,657			
694082147	Kent	WA		11/10/2004		912,665								26,823			
694082603	Kirkland	WA		10/01/2012		1,794,076								8,981			
694082276	Lynnwood	WA		05/17/2006		3,953,414								30,054			
694082571	Lynnwood	WA		10/20/2011		2,913,856								11,018			
694082607	Lynnwood	WA		04/05/2012		2,406,055								19,201			
694082261	Monroe	WA		05/25/2006		2,395,498								13,601			
694082428	Redmond	WA		11/05/2007		3,432,876								21,570			
694001308	Seattle	WA		12/15/1988		162,982								80,775			
694002054	Seattle	WA		04/23/2003		3,567,476								11,807			
694002080	Seattle	WA		11/17/2003		3,499,935								35,100			
694081307	Seattle	WA		08/25/1988		4,953,288								26,005			
694082092	Seattle	WA		12/19/2003		2,863,456								26,793			
694082139	Seattle	WA		09/28/2004		1,223,500								10,731			
694082247	Seattle	WA		12/14/2005		1,852,262								24,085			
694082381	Seattle	WA		07/05/2007		3,050,906								13,723			
694082600	Sedro-Woolley	WA		02/23/2012		2,518,949								44,563			
694001050	Spokane	WA		12/24/1986		513,261								36,035			
694002462	Spokane	WA		03/20/2008		4,983,216								31,910			
694082084	Spokane	WA		11/25/2003		2,292,634								36,725			
694082351	Spokane Valley	WA		04/26/2007		1,988,142								13,847			
694082352	Spokane Valley	WA		04/26/2007		971,980								6,770			
694082318	Tacoma	WA		10/26/2006		3,060,677								21,754			
694082120	Tukwila	WA		07/21/2004		1,786,712								15,828			
694082245	Tukwila/Auburn	WA		12/09/2005		2,105,552								17,223			
694082167	University Place	WA		03/24/2005		4,422,920								17,935			
694084051	Vancouver	WA		12/15/2005		976,597								14,271			
694082434	Woodinville	WA		11/20/2007		6,994,422								29,602			
694082427	Brown Deer	WI		10/30/2007		1,855,077								19,723			
694001314	Hudson	WI		04/30/1991		1,203,318								66,412			
694002634	Hudson	WI		11/09/2012		4,500,000								35,310			
694001839	Village of Shorewood Hill	WI		10/07/1999		2,093,967								9,156			
694001287	Waukesha	WI		03/15/1991		1,164,516								14,402			
794001012	Charleston	WV		03/09/1993		1,437,969								64,253			
1901007860	HOLLYWOOD	FL		10/18/2012		42,142								608			
1901008665	BETHPAGE	NY		10/18/2012		90,888								728			
1901010555	NORFOLK	MA		10/18/2012		84,664								208			
1901010932	EDISON	NJ		10/18/2012		32,221								2,553			
1901495191	SAINT LOUIS PARK	MN		10/18/2012		32,889								495			
1901495582	WARR ACRES	OK		10/18/2012		204,540								976			
1901496027	GRAPEVINE	TX		10/18/2012		161,492								2,827			
1901500754	TIBURON	CA		10/18/2012		528,791								2,748			
1901506474	EAST HAVEN	CT		10/18/2012		134,557								611			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1901506793	AVALON	CA		10/18/2012		401,044								2,077			
1901506925	BLOOMINGTON	IL		10/18/2012		173,775								852			
1901507154	BLACKLICK	OH		10/18/2012		223,000								1,000			
1901507212	CARLSBAD	CA		10/18/2012		397,836								1,909			
1901507269	SANTA FE	NM		10/18/2012		172,223								802			
1901507833	SARASOTA	FL		10/18/2012		151,410								527			
1901507852	WASHINGTON	DC		10/18/2012		222,984								2,897			
1901508018	DENVER	CO		10/18/2012		157,959								797			
1901508444	ASHEVILLE	NC		10/18/2012		383,269								4,770			
1901508712	BAY VILLAGE	OH		10/18/2012		990,483								4,942			
1901508713	BLOOMFIELD	MI		10/18/2012		101,506								313			
1901508734	CHARLOTTESVILLE	VA		10/18/2012		964,885								4,775			
1901508768	KAMUELA	HI		10/18/2012		240,887								1,287			
1901508786	WELLINGTON	FL		10/18/2012		170,496								849			
1901559136	TULSA	OK		10/18/2012		208,421								1,048			
1901559430	GAINESVILLE	FL		10/18/2012		74,594								882			
1901560002	OSHKOSH	WI		10/18/2012		50,153								2,476			
1901560265	LOS ANGELES	CA		10/18/2012		73,144								2,120			
1901560324	BERNARDSVILLE	NJ		10/18/2012		140,898								573			
1901560544	NORTH RIDGEVILLE	OH		10/18/2012		93,211								450			
1901560680	REDMOND	WA		10/18/2012		319,367								1,480			
1901560718	NAPERVILLE	IL		10/18/2012		205,427								937			
1901560954	SUNNYVALE	CA		10/18/2012		257,132								1,216			
1901561252	SOUTH PORTLAND	ME		10/18/2012		13,429								164			
1901561386	STERLING HEIGHTS	MI		10/18/2012		80,602								1,289			
1901561535	BRECKENRIDGE	CO		10/18/2012		621,837								2,752			
1901561770	YARDLEY	PA		10/18/2012		150,366								830			
1901561795	BRANDON	FL		10/18/2012		156,081								10,187			
1901562091	CLEMMONS	NC		10/18/2012		157,123								779			
1901562348	LINCOLN CITY	OR		10/18/2012		400,820								1,836			
1901562823	BELLINGHAM	WA		10/18/2012		240,595								1,098			
1901563106	DOWNERS GROVE	IL		10/18/2012		103,384								517			
1901563331	NEW YORK	NY		10/18/2012		496,475								2,027			
1901563368	NEW YORK	NY		10/18/2012		705,518								2,881			
1901563769	ELMHURST	IL		10/18/2012		223,070								3,207			
1901563893	MAMARONECK	NY		10/18/2012		395,572								1,212			
1901563896	OAK BLUFFS	MA		10/18/2012		245,134								1,163			
1901564022	CHAMPAIGN	IL		10/18/2012		105,588								4,712			
1901564173	THOMPSON FALLS	MT		10/18/2012		761,386								3,153			
1901564340	PEARSON	WI		10/18/2012		148,374								1,768			
1901564497	DESOTO	TX		10/18/2012		78,927								401			
1901564612	NINE MILE FALLS	WA		10/18/2012		173,502								1,413			
1901564679	SODDY DAISY	TN		10/18/2012		206,906								1,116			
1901564711	KALAMAZOO	MI		10/18/2012		64,291								2,001			
1901564841	PLANTSVILLE	CT		10/18/2012		144,621								730			
1901564843	DAHLONEGA	GA		10/18/2012		149,466								806			
1901564892	PORTLAND	ME		10/18/2012		156,477								5,000			
1901564897	CHARLOTTE	NC		10/18/2012		58,333								318			
1901564935	SCARBOROUGH	ME		10/18/2012		320,862								1,714			
1901565018	NORTH AURORA	IL		10/18/2012		110,608								9,560			
1901565063	MILLERSVILLE	MD		10/18/2012		384,325								2,095			
1901565196	CHADDS FORD	PA		10/18/2012		133,410								5,298			
1901565373	URBANA	IL		10/18/2012		90,486								476			
1901565500	SAN DIEGO	CA		10/18/2012		231,489								1,206			
1901565502	EAST FISHKILL	NY		10/18/2012		159,109								833			
1901565614	EDGEWATER	MD		10/18/2012		702,909								3,565			
1901565640	FORT MYERS	FL		10/18/2012		245,895								1,287			
1901565662	ATLANTA	GA		10/18/2012		303,081								1,562			
1901565710	WILSONVILLE	OR		10/18/2012		255,196								933			
1901565718	ROME	GA		10/18/2012		132,871								631			
1901565733	REDONDO BEACH	CA		10/18/2012		262,835								11,618			
1901565768	DOWNINGTOWN	PA		10/18/2012		169,525								814			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1901565774	DUBLIN	OH		10/18/2012		298,179								1,946			
1901565791	BLAINE	WA		10/18/2012		332,022								1,628			
1901565866	LOS ANGELES	CA		10/18/2012		708,042								3,383			
1901565884	GIG HARBOR	WA		10/18/2012		202,650								8,752			
1901565891	CHESTERFIELD	MO		10/18/2012		190,446								997			
1901565917	WILLIAMSBURG	VA		10/18/2012		179,576								844			
1901565989	CHARLOTTE	NC		10/18/2012		294,271								1,435			
1901566001	WESTLAKE VILLAGE	CA		10/18/2012		1,440,174								7,382			
1901566058	BOCA RATON	FL		10/18/2012		715,914								9,334			
1901566157	COLLEGEVILLE	PA		10/18/2012		71,792								377			
1901566202	SHELBURNE	VT		10/18/2012		241,074								1,685			
1901566207	SHOREHAM	NY		10/18/2012		204,865								5,024			
1901566294	FAIRFIELD	CT		10/18/2012		93,505								2,924			
1901566447	CLIVE	IA		10/18/2012		398,096								2,112			
1901566615	WAIKOLOA	HI		10/18/2012		55,932								925			
1901566678	ALEXANDRIA	VA		10/18/2012		628,596								1,616			
1901566695	HOUSTON	TX		10/18/2012		388,557								1,691			
1901566736	SOUTH HAVEN	MN		10/18/2012		433,049								5,914			
1901566887	PHILADELPHIA	PA		10/18/2012		369,065								1,729			
1901566903	COLLEYVILLE	TX		10/18/2012		708,890								2,861			
1901566992	AURORA	OH		10/18/2012		84,903								63,960			
1901567013	WHITEFISH BAY	WI		10/18/2012		170,830								3,380			
1901567043	KANSAS CITY	MO		10/18/2012		163,512								735			
1901567099	EAST HAMPTON	NY		10/18/2012		307,733								2,736			
1901567100	LOS ANGELES	CA		10/18/2012		451,100								2,169			
1901567148	JACKSONVILLE	FL		10/18/2012		98,003								359			
1901567171	LIGHTHOUSE POINT	FL		10/18/2012		194,852								937			
1901567235	METAIRIE	LA		10/18/2012		165,016								824			
1901567275	MEDFORD	NJ		10/18/2012		922,629								5,137			
1901567359	TAMPA	FL		10/18/2012		157,414								807			
1901567416	HOUSTON	TX		10/18/2012		529,288								2,089			
1901567450	FLORENCE	AZ		10/18/2012		98,477								504			
1901567464	BRONX	NY		10/18/2012		126,891								681			
1901567486	SAINT LOUIS	MO		10/18/2012		92,884								316			
1901567606	EDEN PRAIRIE	MN		10/18/2012		868,501								2,365			
1901567621	SUNRISE	FL		10/18/2012		138,840								693			
1901567675	TAHOE VISTA	CA		10/18/2012		189,316								1,089			
1901567747	OLIVIA	MN		10/18/2012		108,383								989			
1901567832	PETOSKEY	MI		10/18/2012		255,744								1,302			
1901567874	SAFETY HARBOR	FL		10/18/2012		119,260								602			
1901567915	PERRYSBURG	OH		10/18/2012		167,886								901			
1901567941	NAPLES	FL		10/18/2012		705,940								3,329			
1901567965	PARK CITY	UT		10/18/2012		179,845								870			
1901567982	QUINCY	IL		10/18/2012		604,002								9,694			
1901568066	LOS ANGELES	CA		10/18/2012		270,253								1,357			
1901568133	WALPOLE	MA		10/18/2012		176,971											
3990000009	BROOKLYN	NY		10/18/2012		17,937								177			
3990000010	BELLE HARBOR	NY		10/18/2012		12,467								2,564			
3990000040	DARIEN	IL		10/18/2012		7,373								614			
3990000045	DIX HILLS	NY		10/18/2012		13,000								2,917			
3990000048	EAST NORTHPORT	NY		10/18/2012		34,048								1,543			
3990000055	PEORIA	AZ		10/18/2012		1,353								754			
3990000058	CHICAGO	IL		10/18/2012		2,564								1,181			
3990000072	CHESTERFIELD	MO		10/18/2012		10,626								4,432			
3990000090	ST PAUL	MN		10/18/2012		26,713								501			
3990000092	CICERO	IL		10/18/2012		10,512								792			
3990000093	GLASTONBURY	CT		10/18/2012		24,459								489			
3990000097	ALPHARETTA	GA		10/18/2012		8,863								665			
3990000106	BEEBE	AR		10/18/2012		37,833								58			
3990000108	GARDEN CITY	MI		10/18/2012		1,880								581			
3990000112	CHULUOTA	FL		10/18/2012		46,956								5,679			
3990000117	SAN JOSE	CA		10/18/2012		35,919								1,067			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990000120	STERLING	AK		10/18/2012		10,930								806			
3990000126	MORRILTON	AR		10/18/2012		97,641								224			
3990000133	HARWICH PORT	MA		10/18/2012		84,255								317			
3990000139	SANTA FE	NM		10/18/2012		32,000								1,500			
3990000147	JACKSONVILLE	FL		10/18/2012		6,798								463			
3990000151	KANSAS CITY	MO		10/18/2012		7,992								587			
3990000157	BEACON FALLS	CT		10/18/2012		24,964								1,783			
3990000158	SISTERS	OR		10/18/2012		37,824								(3,539)			
3990000176	BIRMINGHAM	AL		10/18/2012		24,661								1,721			
3990000183	NORRISTOWN	PA		10/18/2012		10,093								3,926			
3990000194	CHANDLER	AZ		10/18/2012		10,123								675			
3990000196	DURHAM	NC		10/18/2012		15,328								374			
3990000199	SPRINGFIELD	MO		10/18/2012		20,534								1,369			
3990000204	PARKER	CO		10/18/2012		32,030								2,184			
3990000207	POLLOCK PINES CITY	CA		10/18/2012		19,689								13			
3990000212	LEES SUMMIT	MO		10/18/2012		4,751								466			
3990000214	SAVOY	IL		10/18/2012		17,367								1,206			
3990000221	FENTON	MO		10/18/2012		6,194								555			
3990000223	GLENDALE	AZ		10/18/2012		15,032								1,002			
3990000226	SPOKANE	WA		10/18/2012		58,534								1,176			
3990000227	SACRAMENTO	CA		10/18/2012		952								952			
3990000231	QUINCY	IL		10/18/2012		9,757								650			
3990000232	INDIANAPOLIS	IN		10/18/2012		33,199								447			
3990000236	BIRMINGHAM	AL		10/18/2012		5,120								699			
3990000241	PITTSBURGH	PA		10/18/2012		9,502								316			
3990000249	DENVER	NY		10/18/2012		42,863								276			
3990000283	DEATSVILLE	AL		10/18/2012		57,034								1,157			
3990000287	TIPTON	MI		10/18/2012		7,580								509			
3990000296	COLUMBUS	OH		10/18/2012		13,279								860			
3990000298	ELGIN	SC		10/18/2012		14,617								701			
3990000315	ARLINGTON	TN		10/18/2012		17,480								146			
3990000321	WESTFORD	MA		10/18/2012		45,781								584			
3990000323	HONESDALE	PA		10/18/2012		13,557								2,918			
3990000325	OAKDALE	MN		10/18/2012		595								211			
3990000350	CUMBERLAND	KY		10/18/2012		14,337								877			
3990000353	VIRGINIA BEACH	VA		10/18/2012		30,851								1,589			
3990000357	SHELTON	CT		10/18/2012		13,777								879			
3990000370	JACKSON	MS		10/18/2012		12,877								1,282			
3990000378	STOWE	PA		10/18/2012		59,531								1,000			
3990000410	NORTH READING	MA		10/18/2012		23,286								613			
3990000411	FT LAUDERDALE	FL		10/18/2012		34,264								1,337			
3990000415	NEW MILFORD	CT		10/18/2012		52,494								627			
3990000416	ALEXANDRIA	VA		10/18/2012		27,187								323			
3990000427	ANAHEIM	CA		10/18/2012		36,781								140			
3990000444	WINTERVILLE	GA		10/18/2012		13,547								824			
3990000462	POUGHKEEPSIE	NY		10/18/2012		34,149								617			
3990000470	SACRAMENTO	CA		10/18/2012		26,567								500			
3990000483	SAN LEANDRO	CA		10/18/2012		28,917								680			
3990000492	KAILUA KONA	HI		10/18/2012		43,000								12,500			
3990000495	FAIR OAKS	CA		10/18/2012		27,002								3,031			
3990000496	GREENSBORO	NC		10/18/2012		5,648								554			
3990000504	LIVONIA	MI		10/18/2012		6,944								425			
3990000514	GETTYSBURG	PA		10/18/2012		33,776								440			
3990000515	COLUMBIA	MO		10/18/2012		34,454								2,067			
3990000516	APPLE VALLEY	MN		10/18/2012		3,002								1,477			
3990000527	ST CHARLES	IL		10/18/2012		5,610								337			
3990000528	KULA	HI		10/18/2012		95,611								1,258			
3990000531	LANCASTER	VA		10/18/2012		37,904								4,146			
3990000540	TUCKER	GA		10/18/2012		2,505								297			
3990000547	CHARLOTTE	NC		10/18/2012		18,777								249			
3990000552	SWAIN	NY		10/18/2012		34,272								911			
3990000554	LAKEWOOD TWP	NJ		10/18/2012		15,086								371			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990000555	HUTCHINSON	KS		10/18/2012		64,597								400			
3990000556	VALLEJO	CA		10/18/2012		9,058								943			
3990000562	LONG BEACH	CA		10/18/2012		11,782								1,554			
3990000578	MEDFORD	NY		10/18/2012		36,364								686			
3990000579	ATLANTA	GA		10/18/2012		12,854								1,104			
3990000595	TEXARKANA	AR		10/18/2012		8,514								792			
3990000596	SANTA CRUZ	CA		10/18/2012		6,122								374			
3990000599	PEORIA	AZ		10/18/2012		31,937								484			
3990000612	TUCKAHOE	NY		10/18/2012		67,819								1,304			
3990000635	BARRINGTON	NH		10/18/2012		78,801								1,506			
3990000638	MIAMI	FL		10/18/2012		30,129								535			
3990000642	ST JOSEPH	MO		10/18/2012		746								746			
3990000645	CORTE MADERA	CA		10/18/2012		968								968			
3990000651	WILMINGTON	NC		10/18/2012		12,103								833			
3990000654	MODESTO	CA		10/18/2012		21,386								793			
3990000673	ELK GROVE VILLAGE	IL		10/18/2012		33,548								3,224			
3990000675	KERHONKSON	NY		10/18/2012		15,021								884			
3990000678	CAPE GIRARDEAU	MO		10/18/2012		42,947								876			
3990000691	LAKESIDE	CA		10/18/2012		30,742								1,844			
3990000697	DAYTON	OH		10/18/2012		68,535								383			
3990000704	FLUSHING	NY		10/18/2012		15,575								899			
3990000707	BENSALEM	PA		10/18/2012		17,773								939			
3990000720	NEW YORK	NY		10/18/2012		700								122			
3990000723	SPOKANE	WA		10/18/2012		5,111								1,420			
3990000730	OVERLAND PARK	KS		10/18/2012		20,824								303			
3990000734	MONROE	NC		10/18/2012		58,707								1,036			
3990000736	LOS OSOS	CA		10/18/2012		32,771								1,930			
3990000739	RENO	NV		10/18/2012		5,833								361			
3990000752	RIVERSIDE	CA		10/18/2012		9,299								4,312			
3990000769	YREKA	CA		10/18/2012		36,181								642			
3990000773	ROCKFORD	IL		10/18/2012		24,639								3,329			
3990000780	GREENFIELD	MA		10/18/2012		14,355								1,255			
3990000786	NATICK	MA		10/18/2012		2,005								1,500			
3990000792	SANTA CRUZ	CA		10/18/2012		3,541								208			
3990000809	ARCHDALE	NC		10/18/2012		485								294			
3990000812	LYONS	IL		10/18/2012		15,591								301			
3990000824	ENCINO CITY	CA		10/18/2012		43,507								8,400			
3990000826	WESTPORT	CT		10/18/2012		28,826								1,153			
3990000837	BRUNSWICK	MD		10/18/2012		43,011								752			
3990000839	LAURINBURG	NC		10/18/2012		16,790								1,332			
3990000842	WHITE PLAINS	NY		10/18/2012		40,756								13,098			
3990000843	DRUMS	PA		10/18/2012		23,657								1,553			
3990000847	BRISTOL	PA		10/18/2012		12,423								980			
3990000850	NORTHBOROUGH	MA		10/18/2012		3,565								132			
3990000866	CONWAY	AR		10/18/2012		82,000								6,000			
3990000873	FLORHAM PARK	NJ		10/18/2012		27,523								1,588			
3990000879	REDLANDS	CA		10/18/2012		93,334								1,379			
3990000886	LONGWOOD CITY	FL		10/18/2012		44,058								2,592			
3990000905	SELMA	NC		10/18/2012										795			
3990000909	OCEAN SHORES	WA		10/18/2012		26,568								867			
3990000912	SHELBY	AL		10/18/2012		6,243								655			
3990000918	PITTSGROVE TWP	NJ		10/18/2012		18,016								1,120			
3990000920	RUIDOSO DOWNS	NM		10/18/2012		11,489								676			
3990000921	MEDWAY	OH		10/18/2012		53,889								1,113			
3990000931	SANTA ROSA	CA		10/18/2012		31,395								557			
3990000932	MARCUS HOOK	PA		10/18/2012		5,204								306			
3990000944	DECATUR	TN		10/18/2012		13,200								500			
3990000950	PORT JEFFERSON STA	NY		10/18/2012		5,417								413			
3990000962	SACRAMENTO	CA		10/18/2012		26,211								282			
3990000971	HARLEYSVILLE	PA		10/18/2012		16,912								1,097			
3990000973	ELEPHANT BUTTE	NM		10/18/2012		5,996								647			
3990000977	MALDEN	MA		10/18/2012		39,500								1,500			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3990000979	GLENEDEN BEACH	OR		10/18/2012		4,716								274			
3990000984	ADDISON	IL		10/18/2012		27,984								1,944			
3990000991	SPRINGFIELD	MA		10/18/2012		8,395								684			
3990001006	GLENDALE	AZ		10/18/2012		5,407								646			
3990001007	WHITE CASTLE	LA		10/18/2012		26,263								1,459			
3990001013	NORFOLK	VA		10/18/2012		38,409								334			
3990001023	MORTON GROVE	IL		10/18/2012		583								522			
3990001032	PHOENIX	AZ		10/18/2012		19,941								600			
3990001065	BOLTON	MA		10/18/2012		34,516								992			
3990001066	BELVIDERE	IL		10/18/2012		42,881								10,799			
3990001072	OREGON CITY	OR		10/18/2012		30,760								560			
3990001099	LUMPKIN	GA		10/18/2012		20,807								511			
3990001114	INCLINE VILLAGE	NV		10/18/2012		19,870								1,188			
3990001115	CHICAGO	IL		10/18/2012		46,699								606			
3990001118	LITTLE ROCK	AR		10/18/2012		13,607								764			
3990001127	MANCHESTER	MO		10/18/2012		11,649								527			
3990001138	WINDSOR	NJ		10/18/2012		81,054								1,430			
3990001140	ISLAND LAKE	IL		10/18/2012		24,093								319			
3990001160	GILBERT	AZ		10/18/2012		29,660								1,011			
3990001161	AUGUSTA	GA		10/18/2012		19,230								192			
3990001167	ROSLINDALE	MA		10/18/2012		6,135								411			
3990001168	FAIRPORT	NY		10/18/2012		8,276								549			
3990001175	MIAMI	FL		10/18/2012		34,681								616			
3990001192	SHARON	MA		10/18/2012		17,384								997			
3990001203	BURBANK	CA		10/18/2012		58,207								5,601			
3990001204	CHICKASHA	OK		10/18/2012		14,879								842			
3990001207	BUTLER	PA		10/18/2012		36,755								683			
3990001209	MARYLAND HEIGHTS	MO		10/18/2012		5,111								206			
3990001228	SALEM	MA		10/18/2012		16,743								1,096			
3990001234	HARRISON	ME		10/18/2012		32,931								1,278			
3990001246	SUNNYVALE	CA		10/18/2012		15,964								1,553			
3990001256	TOPEKA	IN		10/18/2012		15,668								603			
3990001260	NOBLESVILLE	IN		10/18/2012		31,292								1,738			
3990001269	REHOBOTH BEACH	DE		10/18/2012		34,651								3,469			
3990001272	PLEASANTON	CA		10/18/2012		91								5			
3990001278	LANCASTER	KY		10/18/2012		39,105								468			
3990001280	ST PAUL	MN		10/18/2012		9,577								2,444			
3990001290	NUREMBERG	PA		10/18/2012		47,956								2,715			
3990001294	CANON	CO		10/18/2012		4,919								377			
3990001297	PITTSBURGH	PA		10/18/2012		1,440								155			
3990001299	DEER ISLE	ME		10/18/2012		71,648								1,257			
3990001302	CITY OF PEEKSKILL	NY		10/18/2012		56,356								989			
3990001307	NORTHRIDGE	CA		10/18/2012		36,843								2,240			
3990001309	CARMEL	IN		10/18/2012		39,953								1,775			
3990001310	SEYMOUR	CT		10/18/2012		29,971								531			
3990001313	TOWSON	MD		10/18/2012		27,540								1,320			
3990001335	JAMAICA PLAIN	MA		10/18/2012		13,065								804			
3990001340	SOUTH LYON	MI		10/18/2012		10,962								1,405			
3990001342	WINDHAM	CT		10/18/2012		7,078								504			
3990001343	CROSS LANES	WV		10/18/2012		5,186								297			
3990001347	ELK GROVE	CA		10/18/2012		27,023								1,540			
3990001352	PASADENA	CA		10/18/2012		24,854								24,833			
3990001358	FLORISSANT	MO		10/18/2012		21,320								1,500			
3990001368	BIRMINGHAM	MI		10/18/2012		24,719								1,399			
3990001374	WEST JEFFERSON	OH		10/18/2012		11,934								523			
3990001375	WEST BLOOMFIELD	MI		10/18/2012		27,824								1,720			
3990001376	ASHLAND	OR		10/18/2012		22,370								1,266			
3990001383	MINNEAPOLIS	MN		10/18/2012		619								320			
3990001385	DECATUR	GA		10/18/2012		7,737								989			
3990001387	SHAKOPEE	MN		10/18/2012		51,350								10,340			
3990001402	BIGLERVILLE	PA		10/18/2012		14,441								1,410			
3990001408	JACKSONVILLE	FL		10/18/2012		15,165								858			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3990001417	CARLISLE	AR		10/18/2012		11,933								1,264			
3990001421	HOLDERNESS	NH		10/18/2012		19,044								502			
3990001423	SPRINGFIELD	OR		10/18/2012		17,861								310			
3990001444	OAKLAND	CA		10/18/2012		93,650								1,216			
3990001460	FOX RIVER GROVE	IL		10/18/2012		36,582								647			
3990001471	SUNSET BEACH	NC		10/18/2012		67,387								1,123			
3990001488	DINUBA	CA		10/18/2012		5,485								1,753			
3990001499	RIVER FALLS	WI		10/18/2012		20,987								1,173			
3990001502	DEFIANCE	OH		10/18/2012		12,104								685			
3990001503	NEWTOWN SQUARE	PA		10/18/2012		21,027								1,818			
3990001507	SPRINGFIELD	MO		10/18/2012		7,714								358			
3990001509	GREEN BAY	WI		10/18/2012		8,738								541			
3990001510	SIMI VALLEY	CA		10/18/2012		94,654								1,746			
3990001518	SCOTIA	NY		10/18/2012		25,269								2,916			
3990001527	DENVER	CO		10/18/2012		7,760								704			
3990001540	POTTSTOWN	PA		10/18/2012		30,166								1,138			
3990001541	WANTAGH	NY		10/18/2012		24,216								930			
3990001548	CARNEYS POINT TWP	NJ		10/18/2012		45,453								4,300			
3990001556	OLD BRIDGE	NJ		10/18/2012		21,983								1,236			
3990001570	CARMEL	NY		10/18/2012		33,716								1,896			
3990001574	HOLLYWOOD	FL		10/18/2012		7,361								441			
3990001585	SHADY GROVE	PA		10/18/2012		9,466								138			
3990001593	MELVILLE	NY		10/18/2012		36,671								2,780			
3990001602	PORT HADLOCK	WA		10/18/2012		14,623								871			
3990001616	CRANBERRY TWP	PA		10/18/2012		24,176								1,368			
3990001618	RANCHO SANTA MARGA	CA		10/18/2012		48,092								625			
3990001619	GRAMMER	IN		10/18/2012		36,238								682			
3990001628	NEWBERRY CITY	FL		10/18/2012		23,757								301			
3990001630	LANSDALE	PA		10/18/2012		43,583								2,467			
3990001631	MINNEAPOLIS	MN		10/18/2012		9,002								170			
3990001642	MERRICK	NY		10/18/2012		77,712								1,005			
3990001644	GROSSE POINTE WOOD	MI		10/18/2012		52,256								901			
3990001647	SPOKANE	WA		10/18/2012		12,632								3,865			
3990001648	DILLSBURG	PA		10/18/2012		14,258								926			
3990001651	LOS ANGELES	CA		10/18/2012		60,488								1,230			
3990001655	SOMERVILLE	NJ		10/18/2012		7,694								1,521			
3990001657	HOLLIS	NY		10/18/2012		16,227								919			
3990001674	CORAOPOLIS	PA		10/18/2012		26,406								722			
3990001687	DOVER TWP	NJ		10/18/2012		39,324								2,684			
3990001692	GRANDVILLE	MI		10/18/2012		25,729								460			
3990001693	WINDHAM	NH		10/18/2012		32,175								1,775			
3990001694	CARLISLE	PA		10/18/2012		97,194								843			
3990001695	BELEN	NM		10/18/2012		2,022								135			
3990001702	HAMPTON	VA		10/18/2012		7,456								542			
3990001705	MARINA DEL REY	CA		10/18/2012		38,911								2,162			
3990001706	THOUSAND OAKS CITY	CA		10/18/2012		10,573								2,400			
3990001724	COLUMBUS	OH		10/18/2012		8,368								527			
3990001725	ELK GROVE	CA		10/18/2012		32,746								1,250			
3990001739	AUBURN	WA		10/18/2012		10,459								900			
3990001744	LONGWOOD	FL		10/18/2012		91,493								1,724			
3990001753	PEMBROKE PINES	FL		10/18/2012		20,806								1,156			
3990001759	ROSWELL	GA		10/18/2012		11,326								629			
3990001769	WASHINGTON	DC		10/18/2012		26,920								1,272			
3990001775	LITHONIA	GA		10/18/2012		13,414								745			
3990001779	STEVENSVILLE	MD		10/18/2012		6,677								471			
3990001781	JUPITER	FL		10/18/2012		23,488								349			
3990001805	MORGANTOWN	WV		10/18/2012		12,963								707			
3990001810	SAVANNAH	TN		10/18/2012		80,722								391			
3990001813	SALEM	AL		10/18/2012		96,559								1,249			
3990001816	ROSWELL	GA		10/18/2012		65,604								590			
3990001824	HIAWASSEE	GA		10/18/2012		13,846								769			
3990001826	MANASSAS	VA		10/18/2012		19,799								1,107			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990001833	HUNTINGTON BEACH	CA		10/18/2012		22,752								465			
3990001835	LEXINGTON	OK		10/18/2012		31,610								685			
3990001846	FARGO	ND		10/18/2012		3,087								1,478			
3990001862	BEAVERTON	OR		10/18/2012		17,504								955			
3990001865	CORAL GABLES	FL		10/18/2012		34,825								607			
3990001868	FOUR SEASONS	MO		10/18/2012		20,364								1,131			
3990001881	ROCKVILLE CENTRE	NY		10/18/2012		40,040								699			
3990001885	BOONE	NC		10/18/2012		15,367								265			
3990001886	RICHTON PARK	IL		10/18/2012		32,263								384			
3990001887	CINNAMINSON	NJ		10/18/2012		1,863								772			
3990001891	LOS ANGELES	CA		10/18/2012		21,142								540			
3990001903	MEMPHIS	TN		10/18/2012		13,594								755			
3990001910	LAKE ELMO	MN		10/18/2012		23,208								1,400			
3990001911	SAN BERNARDINO	CA		10/18/2012		5,282								293			
3990001914	LADY LAKE	FL		10/18/2012		10,164								780			
3990001916	PORTLAND	ME		10/18/2012		25,105								2,833			
3990001917	CAMPBELLSVILLE	KY		10/18/2012		20,389								46			
3990001926	GULF BREEZE	FL		10/18/2012		7,045								384			
3990001928	UNION CITY	CA		10/18/2012		21,394								1,189			
3990001929	SALINAS	CA		10/18/2012		108,132								5,000			
3990001948	KANSAS CITY	MO		10/18/2012		30,219								788			
3990001959	EAU CLAIRE	WI		10/18/2012		3,383								1,780			
3990001961	JOLIET	MT		10/18/2012		6,035								1,452			
3990001966	MASSILLON	OH		10/18/2012		7,600								2,146			
3990001974	MESA	AZ		10/18/2012		58,410								752			
3990001980	MANASQUAN	NJ		10/18/2012		10,081								753			
3990001983	GREELEY	CO		10/18/2012		18,216								314			
3990001986	PEARL CITY	HI		10/18/2012		57,154								1,141			
3990001992	WHITEFISH BAY	WI		10/18/2012		23,397								1,672			
3990001995	BOCA RATON	FL		10/18/2012		20,517								1,629			
3990002011	ARLINGTON	VA		10/18/2012		24,527								1,366			
3990002021	WILLIAMSTOWN	MA		10/18/2012		24,669								1,346			
3990002025	JONESBORO	GA		10/18/2012		9,238								1,234			
3990002041	RICHMOND	VA		10/18/2012		31,196								665			
3990002047	SEWELL	NJ		10/18/2012		5,747								607			
3990002051	ST MICHAEL	MN		10/18/2012		4,249								771			
3990002053	RIDGE	NY		10/18/2012		9,056								521			
3990002058	MERRILLVILLE	IN		10/18/2012		190								190			
3990002061	COCOA	FL		10/18/2012		11,223								615			
3990002066	LAKE OSWEGO	OR		10/18/2012		3,369								79			
3990002072	WATERLOO	IA		10/18/2012		24,067								737			
3990002073	KINGFISHER	OK		10/18/2012		22,921								1,250			
3990002076	ATLANTA	GA		10/18/2012		24,073								320			
3990002082	PEORIA	IL		10/18/2012		15,416								1,146			
3990002085	MOUNTAIN LAKES	NJ		10/18/2012		137,395								2,367			
3990002086	HOGANSBURG	NY		10/18/2012		23,591								1,264			
3990002088	STRATFORD	NJ		10/18/2012		21,545								1,638			
3990002098	DOUGLASS	KS		10/18/2012		66,354								2,329			
3990002102	YONKERS	NY		10/18/2012		7,776								2,259			
3990002105	SANTA ROSA	CA		10/18/2012		28,273								2,069			
3990002107	MAUMEE	OH		10/18/2012		6,425								350			
3990002111	IRVINGTON	NY		10/18/2012		34,080								1,239			
3990002124	SPRINGVILLE	NY		10/18/2012		54,995								1,004			
3990002131	MILWAUKEE	WI		10/18/2012		10,074								552			
3990002132	WALLINGFORD	PA		10/18/2012		10,255								698			
3990002139	MESA	AZ		10/18/2012		14,000								400			
3990002140	BOCA RATON	FL		10/18/2012		3,368								212			
3990002147	CORAL SPRINGS	FL		10/18/2012		12,482								786			
3990002153	MARION	IL		10/18/2012		13,779								998			
3990002156	SPRING HILL	FL		10/18/2012		33,590								786			
3990002174	MIAMI LAKES	FL		10/18/2012		2,138								586			
3990002180	CAMERON	NC		10/18/2012		16,909								9,261			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3990002183	BUSHKILL	PA		10/18/2012		18,703								1,020			
3990002186	MACHESNEY PARK	IL		10/18/2012		16,468								588			
3990002187	SILVER SPRING	MD		10/18/2012		71,222								913			
3990002189	DOWNINGTOWN	PA		10/18/2012		11,784								11,784			
3990002194	SILVER SPRING	MD		10/18/2012		135,610								2,555			
3990002196	AUGUSTA	GA		10/18/2012		9,377								515			
3990002199	OLLIE	IA		10/18/2012		32,998								1,779			
3990002214	JANESVILLE	WI		10/18/2012		9,973								615			
3990002222	STATEN ISLAND	NY		10/18/2012		16,219								1,418			
3990002235	SACRAMENTO	CA		10/18/2012		39,668								688			
3990002242	AUGUSTA	KS		10/18/2012		17,516								1,573			
3990002247	MISSION VIEJO	CA		10/18/2012		20,772								783			
3990002249	SAN JOSE CITY	CA		10/18/2012		52,253								2,815			
3990002257	GRAY	ME		10/18/2012		13,257								710			
3990002260	OVERLAND PARK	KS		10/18/2012		32,051								722			
3990002262	PHOENIX	AZ		10/18/2012		13,896								744			
3990002268	ROCKPORT	MA		10/18/2012		28,052								369			
3990002282	OLIVE BRANCH	MS		10/18/2012		19,344								2,184			
3990002287	SMYRNA	GA		10/18/2012		50,516								5,075			
3990002290	SLANESVILLE	WV		10/18/2012		40,564								1,227			
3990002291	MATTHEWS	NC		10/18/2012		65,864								6,098			
3990002294	SEATTLE	WA		10/18/2012		142,130								2,007			
3990002298	EATONFIELD	WA		10/18/2012		39,077								10,077			
3990002302	ORANGE	NJ		10/18/2012		41,484								717			
3990002304	SOUTH JORDAN	UT		10/18/2012		23,045								1,257			
3990002306	EL DORADO	AR		10/18/2012		3,319								1,972			
3990002311	CHASKA	MN		10/18/2012		27,345								1,582			
3990002314	FOLSOM	PA		10/18/2012		10,996								831			
3990002317	NORTH BRANFORD	CT		10/18/2012		3,948								283			
3990002318	PLYMOUTH	MN		10/18/2012										98			
3990002323	EDEN PRAIRIE	MN		10/18/2012		18,156								749			
3990002331	TAHOLAH	WA		10/18/2012		31,445								1,692			
3990002340	ROSWELL	GA		10/18/2012		58,229								673			
3990002342	MAPLE GROVE	MN		10/18/2012		56,707								978			
3990002373	SAN DIEGO	CA		10/18/2012		20,293								190			
3990002377	NEW YORK	NY		10/18/2012		80,268								1,379			
3990002382	ZEPHYRHILLS	FL		10/18/2012		22,030								314			
3990002388	COOLIDGE	GA		10/18/2012		16,514								885			
3990002394	LYNN HAVEN	FL		10/18/2012		6,145								245			
3990002412	HUMBOLDT	IL		10/18/2012		28,809								497			
3990002418	HUNTINGDON BEACH	CA		10/18/2012		15,775								1,112			
3990002421	INDEPENDENCE	MO		10/18/2012		12,559								1,385			
3990002422	ISSAQUAH	WA		10/18/2012		52,537								908			
3990002428	CANTON	OH		10/18/2012		94,441								1,722			
3990002429	HONOLULU	HI		10/18/2012		30,518								5,679			
3990002438	COARSEGOLD	CA		10/18/2012		17,902								1,411			
3990002439	NORTHPORT	NY		10/18/2012		107,200								1,831			
3990002442	EAST NORTHPORT	NY		10/18/2012		97,449								1,239			
3990002445	SNELLVILLE	GA		10/18/2012		16,234								1,149			
3990002446	SHELTON	CT		10/18/2012		30,990								547			
3990002449	THOMASTON	CT		10/18/2012		34,097								586			
3990002456	NOTI	OR		10/18/2012		16,542								231			
3990002460	MINNEAPOLIS	MN		10/18/2012		24,138								417			
3990002465	MECHANICSBURG	PA		10/18/2012		16,204								361			
3990002475	CENTER CITY	MN		10/18/2012		26,318								456			
3990002476	MAMMOTH LAKES	CA		10/18/2012		43,013								27			
3990002477	SITKA	AK		10/18/2012		126,750								138,592			
3990002488	MENASHA	WI		10/18/2012		12,284								647			
3990002489	SAN JOS	CA		10/18/2012		69,534								3,678			
3990002490	DAVENPORT	FL		10/18/2012		9,987								961			
3990002500	MARION	IA		10/18/2012		81,740								1,409			
3990002504	JACKSONVILLE BEACH	FL		10/18/2012		87,742								1,578			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3990002527	ELKTON	MD		10/18/2012		75,844								1,937			
3990002530	DUBLIN	OH		10/18/2012		65,661								1,305			
3990002535	SAN FRANCISCO	CA		10/18/2012										989			
3990002538	COFFEYVILLE	KS		10/18/2012		29,455								499			
3990002547	PHOENIX	AZ		10/18/2012		9,156								155			
3990002552	CASTLE ROCK	CO		10/18/2012		25,580								1,346			
3990002558	ELLIJAY	GA		10/18/2012		18,182								550			
3990002559	INDIANAPOLIS	IN		10/18/2012		64,775								300			
3990002582	BARNHART	MO		10/18/2012		30,456								120			
3990002584	BAY SHORE	NY		10/18/2012		39,183								2,098			
3990002586	MEDFORD TWP	NJ		10/18/2012		34,774								1,921			
3990002591	FARGO	ND		10/18/2012		83,182								1,334			
3990002600	JACKSONVILLE	FL		10/18/2012		28,561								367			
3990002609	N BABYLON	NY		10/18/2012		48,706								617			
3990002619	AUBURN	WA		10/18/2012		48,051								1,169			
3990002620	INDEPENDENCE	MO		10/18/2012		13,206								776			
3990002624	MOUNT RAINIER	MD		10/18/2012		15,539								318			
3990002635	MARYSVILLE	MI		10/18/2012		25,917								1,388			
3990002646	KNOXVILLE	TN		10/18/2012		48,323								828			
3990002647	ST ALBANS	NY		10/18/2012		44,610								2,407			
3990002650	COLORADO SPRINGS	CO		10/18/2012		2,950								18			
3990002651	SAN DIEGO	CA		10/18/2012		96,972								1,669			
3990002652	BUFFALO GROVE	IL		10/18/2012		93,094								1,411			
3990002654	MAITLAND	FL		10/18/2012		5,824								396			
3990002658	SHREWSBURY	MA		10/18/2012		11,497								605			
3990002663	HAUPPAUGE	NY		10/18/2012		116,763								2,002			
3990002672	POINT REYES STATIO	CA		10/18/2012		22,421								4,454			
3990002702	ELKHART	IN		10/18/2012		21,752								1,544			
3990002705	COLLINS	MS		10/18/2012		13,140								779			
3990002716	SHAWNEE	KS		10/18/2012		32,798								565			
3990002717	HOBE SOUND	FL		10/18/2012		29,324								819			
3990002719	SAN FRANCISCO	CA		10/18/2012		30,899								5,000			
3990002721	BEND	OR		10/18/2012		7,202								386			
3990002731	PHILADELPHIA	PA		10/18/2012		12,325								649			
3990002734	WOOLWICH	ME		10/18/2012		13,893								719			
3990002736	ELK GROVE	CA		10/18/2012		125,543								2,102			
3990002737	PONCHATOULA	LA		10/18/2012		4,699								243			
3990002756	LEESBURG	FL		10/18/2012		36,829								628			
3990002757	ENGLISHTOWN	NJ		10/18/2012		7,815								1,122			
3990002758	MC LEAN	VA		10/18/2012		16,809								9,178			
3990002766	DRUMS	PA		10/18/2012		3,448								261			
3990002767	SAN JOSE	CA		10/18/2012		76,254								85			
3990002777	RICHMOND	VA		10/18/2012		8,939								630			
3990002780	EAST NORWICH	NY		10/18/2012		13,066								746			
3990002782	MARSHFIELD	WI		10/18/2012		33,281								785			
3990002787	FITCHBURG	MA		10/18/2012		14,102								747			
3990002792	TROY	MI		10/18/2012		122,807								1,404			
3990002796	GUILFORD	MO		10/18/2012		15,052								1,513			
3990002797	POST FALLS	ID		10/18/2012		75,278								637			
3990002800	SNELLVILLE	GA		10/18/2012		14,176								733			
3990002816	COLUMBIA	MD		10/18/2012		6,974								204			
3990002817	OLD BETHPAGE	NY		10/18/2012		6,031								6,031			
3990002821	NORTH BABYLON	NY		10/18/2012		26,040								1,347			
3990002838	WHEATLAND	IN		10/18/2012		31,107								525			
3990002847	SEMINOLE	FL		10/18/2012		18,181								1,103			
3990002854	BOWIE	MD		10/18/2012		19,606								1,397			
3990002868	HICKORY	NC		10/18/2012		84,112								2,080			
3990002874	FRESNO	CA		10/18/2012		38,727								492			
3990002887	HILTON HEAD ISLAND	SC		10/18/2012		8,404								430			
3990002890	PHOENIX	AZ		10/18/2012		22,433								374			
3990002894	COLWICH	KS		10/18/2012		15,706								1,074			
3990002897	TORRANCE	CA		10/18/2012		1,869								1,540			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990002905	FAIR OAKS	CA		10/18/2012		8,501								783			
3990002919	SAN DIEGO	CA		10/18/2012		4,533								1,471			
3990002927	WINDSOR HEIGHTS	IA		10/18/2012		93,586								10,623			
3990002930	EVANSTON	IL		10/18/2012		37,165								3,270			
3990002932	MONTICELLO	IA		10/18/2012		8,827								1,565			
3990002939	FAIRFIELD	CA		10/18/2012		11,940								629			
3990002940	MERRICK	NY		10/18/2012		23,455								1,252			
3990002942	TEMPE	AZ		10/18/2012		38,914								2,392			
3990002944	GILLETTE	WY		10/18/2012		31,262								1,784			
3990002948	TUCSON	AZ		10/18/2012		20,702								760			
3990002953	OAKLAND	CA		10/18/2012		42,436								20			
3990002962	ROCHESTER HILLS	MI		10/18/2012		7,438								378			
3990002967	SAYLORSBURG	PA		10/18/2012		28,466								241			
3990002968	WEST DES MOINES	IA		10/18/2012		20,920								1,360			
3990002969	GARY	IN		10/18/2012		23,854								1,213			
3990002974	CITRUS HEIGHTS	CA		10/18/2012		39,729								446			
3990002976	OKLAHOMA CITY	OK		10/18/2012		6,733								241			
3990002979	HARDWICK	NJ		10/18/2012		24,756								1,645			
3990002981	LAKE WORTH	FL		10/18/2012		10,091								360			
3990002988	CAYUGA	IN		10/18/2012		42,828								803			
3990002991	MONROE	NY		10/18/2012		29,690								498			
3990003002	PHILADELPHIA	PA		10/18/2012		1,233								312			
3990003012	AMBRIDGE	PA		10/18/2012		14,730								749			
3990003016	WEST BABYLON	NY		10/18/2012		47,334								1,312			
3990003017	TALLAHASSEE	FL		10/18/2012		9,464								2,933			
3990003022	MIAMI LAKE	FL		10/18/2012		149,365								1,891			
3990003023	BAY SHORE	NY		10/18/2012		29,434								1,889			
3990003031	NORTHFIELD	CT		10/18/2012		21,771								1,107			
3990003035	MT LAUREL TWP	NJ		10/18/2012		36,919								710			
3990003037	RED LODGE	MT		10/18/2012		15,316								779			
3990003044	JACKSON	MI		10/18/2012		33,079								3,074			
3990003057	ATLANTA	GA		10/18/2012		145,402								1,644			
3990003061	SEATTLE	WA		10/18/2012		14,673								781			
3990003066	ROY	WA		10/18/2012		13,506								439			
3990003076	TAMPA	FL		10/18/2012		99,268								1,258			
3990003079	WEAVERVILLE	CA		10/18/2012		3,335								645			
3990003082	PUYALLUP	WA		10/18/2012		51,714								2,767			
3990003093	SEVILLE	OH		10/18/2012		5,661								1,460			
3990003096	HAWORTH	NJ		10/18/2012		48,975								4,001			
3990003101	DALTON	GA		10/18/2012		37,561								1,910			
3990003104	SAN ANSELMO	CA		10/18/2012		22,096								3,858			
3990003112	SOUTH BERWICK	ME		10/18/2012		38,541								1,977			
3990003135	FALLS CHURCH	VA		10/18/2012		19,769								1,005			
3990003139	OAK ISLAND	NC		10/18/2012		5,791								405			
3990003140	EDEN	NY		10/18/2012		13,964								5,908			
3990003142	HAMPSTEAD	NC		10/18/2012		7,527								376			
3990003143	PENSACOLA	FL		10/18/2012		35,924								1,827			
3990003144	LANCASTER	OH		10/18/2012		59,953								994			
3990003145	FRAMETOWN	WV		10/18/2012		14,967								761			
3990003153	MARLTON	NJ		10/18/2012		43,937								741			
3990003167	OREGON HOUSE	CA		10/18/2012		40,126								6,425			
3990003171	FALLS CHURCH	VA		10/18/2012		23,236								3,662			
3990003184	INDIANAPOLIS	IN		10/18/2012		24,505								484			
3990003187	BABYLON	NY		10/18/2012		20,032								1,013			
3990003191	CLINTON	ME		10/18/2012		5,636								221			
3990003192	PLYMOUTH	NY		10/18/2012		8,817								514			
3990003210	ROCKLIN	CA		10/18/2012		47,557								2,462			
3990003217	GLENCOE	MN		10/18/2012		47,199								533			
3990003226	ANAHEIM	CA		10/18/2012		6,188								1,063			
3990003245	EAGAN	MN		10/18/2012		13,531								677			
3990003247	GADSDEN	AL		10/18/2012		21,779								1,397			
3990003254	HOMEWOOD	IL		10/18/2012		44,731								912			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3990003257	WILMINGTON	DE		10/18/2012		18,517								942			
3990003259	RAYNHAM	MA		10/18/2012		10,374								1,203			
3990003263	NAPERVILLE	IL		10/18/2012		11,838								700			
3990003265	HONOLULU	HI		10/18/2012		37,922								1,308			
3990003270	GYPSUM	CO		10/18/2012		108,079								1,376			
3990003271	POWHATAN	VA		10/18/2012		8,766								1,775			
3990003279	PASADENA	CA		10/18/2012		71,958								3,598			
3990003281	ATLANTA	GA		10/18/2012		32,631								1,632			
3990003289	NEWTON	MA		10/18/2012		85,048								486			
3990003291	GENEVA	IL		10/18/2012		68,741								1,146			
3990003292	BENICIA	CA		10/18/2012		48,293								800			
3990003296	BARTLETT	TN		10/18/2012		5,807								197			
3990003313	GUTTENBERG	NJ		10/18/2012		60,826								9,118			
3990003319	BENSALEM	PA		10/18/2012		5,906								1,293			
3990003325	TWO HARBORS	MN		10/18/2012		14,484								501			
3990003326	LAKE FOREST	CA		10/18/2012		17,260								835			
3990003338	CHARLESTON	SC		10/18/2012		26,864								448			
3990003341	NORTH CHATHAM	MA		10/18/2012		59,552								2,978			
3990003343	PEARL CITY	HI		10/18/2012		2,976								353			
3990003348	FARMINGTON HILLS	MI		10/18/2012		20,782								1,039			
3990003350	MARYVILLE	TN		10/18/2012		50,434								1,148			
3990003353	NEW YORK	NY		10/18/2012		117,547								1,716			
3990003355	RAMONA	CA		10/18/2012		30,159								972			
3990003357	VIRGINIA	MN		10/18/2012		3,073								263			
3990003360	PLAINVIEW	NY		10/18/2012		4,499								565			
3990003361	JAMAICA	NY		10/18/2012		46,461								2,323			
3990003366	EAGAN	MN		10/18/2012		60,697								3,196			
3990003369	HANA	HI		10/18/2012		74,155								2,472			
3990003370	HAVERSTRAW	NY		10/18/2012		72,250								233			
3990003376	TUALATIN	OR		10/18/2012		49,363								622			
3990003377	CHANTILLY	VA		10/18/2012		33,756								560			
3990003382	OCEANSIDE	CA		10/18/2012		66,723								1,125			
3990003389	LANSDALE	PA		10/18/2012		4,158								1,145			
3990003390	LAKEWOOD	CO		10/18/2012		60,995								1,227			
3990003391	OLATHE	KS		10/18/2012		3,150								500			
3990003400	EL CERRITO	CA		10/18/2012		4,356								1,020			
3990003403	CAZADERO	CA		10/18/2012		18,143								2,872			
3990003404	MODESTO	CA		10/18/2012		14,345								524			
3990003412	CUYAHOGA FALLS	OH		10/18/2012		12,434								622			
3990003416	ANAHEIM	CA		10/18/2012		39,840								1,225			
3990003417	SANTA ROSA	CA		10/18/2012		40,299								525			
3990003418	SUGAR HILL	GA		10/18/2012		23,983								2,237			
3990003430	BURTONSVILLE	MD		10/18/2012		6,002								569			
3990003431	SUNRISE	FL		10/18/2012		6,731								1,451			
3990003433	CONWAY	AR		10/18/2012		1,310								415			
3990003436	NORTH LOGAN	UT		10/18/2012		54,802								903			
3990003440	KENNESAW	GA		10/18/2012		43,085								2,322			
3990003442	RIVERDALE	GA		10/18/2012		29,731								383			
3990003443	MIDLAND	MI		10/18/2012		67,643								3,632			
3990003445	FAIRVIEW	UT		10/18/2012		12,545								613			
3990003448	PAHOA	HI		10/18/2012		18,788								924			
3990003451	PARKVILLE	MO		10/18/2012		12,477								614			
3990003457	MIAMI	FL		10/18/2012		16,965								821			
3990003461	HARTFORD	CT		10/18/2012		18,944								1,042			
3990003463	DURHAM	NC		10/18/2012		18,204								1,215			
3990003471	PIONEER	CA		10/18/2012		79,257								3,000			
3990003472	FALMOUTH	MA		10/18/2012		57,998								347			
3990003477	MANASQUAN	NJ		10/18/2012		45,142								756			
3990003487	MIAMI	FL		10/18/2012		40,739								628			
3990003489	ORANGE	CT		10/18/2012		84,537								1,502			
3990003502	ZUMBROTA	MN		10/18/2012		10,593								5,423			
3990003505	NORMAN	OK		10/18/2012		36,049								791			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990003523	ELGIN	IL		10/18/2012		84,312								14,312			
3990003527	CAMERON PARK	CA		10/18/2012		25,331								729			
3990003531	MANALAPAN	NJ		10/18/2012		24,814								1,227			
3990003533	BIG SKY	MT		10/18/2012		149,700								1,883			
3990003536	JORDAN	MN		10/18/2012		70,445								4,000			
3990003538	DALLAS	GA		10/18/2012		11,765								585			
3990003541	GRANGER	IN		10/18/2012		75,620								608			
3990003544	DERRY	NH		10/18/2012		32,529								1,600			
3990003553	GREAT BEND	KS		10/18/2012		8,054								396			
3990003560	JASPER	AL		10/18/2012		23,389								767			
3990003561	BURLINGTON	IA		10/18/2012		51,206								849			
3990003571	PHOENIX	AZ		10/18/2012		24,135								658			
3990003572	COMMERCE TOWNSHIP	MI		10/18/2012		97,661								1,637			
3990003573	DULUTH	GA		10/18/2012		59,705								793			
3990003582	WOODRIDGE	IL		10/18/2012		51,870								2,450			
3990003591	PORTLAND	OR		10/18/2012		44,568								3,191			
3990003593	INGELWOOD	CA		10/18/2012		44,486								373			
3990003597	NEW YORK	NY		10/18/2012		72,782								3,579			
3990003598	MOORE	OK		10/18/2012		14,287								461			
3990003601	BRANDON	MS		10/18/2012		14,079								678			
3990003606	MOORPARK CITY	CA		10/18/2012		32,347								536			
3990003611	SILVER SPRING	MD		10/18/2012		5,443								1,368			
3990003613	FOLEY	MN		10/18/2012		88,587								1,202			
3990003623	OZONE PARK	NY		10/18/2012		29,233								500			
3990003627	BEND	OR		10/18/2012		49,932								2,550			
3990003634	SANTA ROSA	CA		10/18/2012		60,984								715			
3990003650	PORTOLA	CA		10/18/2012		10,379								502			
3990003652	EAST ROCHESTER	NY		10/18/2012		9,378								454			
3990003656	VINTON	IA		10/18/2012										12			
3990003661	ST LOUIS	MO		10/18/2012		13,830								574			
3990003662	GRANITE CITY	IL		10/18/2012		32,907								368			
3990003668	FAIRFIELD	CA		10/18/2012		23,913								397			
3990003669	JEANERETTE	LA		10/18/2012		59,455								915			
3990003671	WINTER PARK	FL		10/18/2012		59,944								479			
3990003682	MECHANICVILLE	NY		10/18/2012		72,763								1,204			
3990003683	EUGENE	OR		10/18/2012		76,849								3,760			
3990003684	THREE FORKS	MT		10/18/2012		99,704								719			
3990003685	GAINESVILLE	VA		10/18/2012		42,269								967			
3990003689	LOGAN	NM		10/18/2012		9,556								462			
3990003710	HUNTSVILLE	AL		10/18/2012		20,370								971			
3990003711	BETHLEHEM	PA		10/18/2012		7,449								663			
3990003714	NEW FAIRFIELD	CT		10/18/2012		7,706								622			
3990003718	BROOKLYN	NY		10/18/2012		25,700								1,217			
3990003719	NEWTOWN SQUARE	PA		10/18/2012		38,855								263			
3990003721	SAN DIEGO	CA		10/18/2012		132,940								2,167			
3990003722	TOPEKA	KS		10/18/2012		9,407								455			
3990003729	QUOGUE	NY		10/18/2012		43,669								598			
3990003731	LANDENBERG	PA		10/18/2012		48,945								2,633			
3990003733	MOORHEAD	IA		10/18/2012		6,153								1,091			
3990003739	TULSA	OK		10/18/2012		20,610								4,287			
3990003743	KANSAS CITY	KS		10/18/2012		25,989								1,238			
3990003744	PEMBROKE PINES	FL		10/18/2012		20,223								979			
3990003748	OVERLAND PARK	KS		10/18/2012		19,892								962			
3990003752	EAST BRUNSWICK	NJ		10/18/2012		46,751								30			
3990003774	SAINT PAUL	MN		10/18/2012		53,391								3,267			
3990003784	BANNING	CA		10/18/2012		22,896								1,073			
3990003785	PITTSBURGH	PA		10/18/2012		24,290								1,288			
3990003786	TEANECK	NJ		10/18/2012		32,034								533			
3990003796	FAYETTEVILLE	AR		10/18/2012		70,030								1,161			
3990003803	SAN FRANCISCO	CA		10/18/2012		45,337								1,462			
3990003805	NEW HAMPTON	IA		10/18/2012		60,635								706			
3990003811	TUCSON	AZ		10/18/2012		18,535								714			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990003816	CORTE MADERA	CA		10/18/2012		32,899								596			
3990003825	MISHAWAKA	IN		10/18/2012		25,746								1,276			
3990003826	LATON	CA		10/18/2012		6,357								549			
3990003837	LAS VEGAS	NV		10/18/2012		22,247								5,279			
3990003846	OAKLAND	CA		10/18/2012		1,617								88			
3990003856	CLIFTON	VA		10/18/2012		10,826								2,932			
3990003859	CENTERPORT	NY		10/18/2012		75,708								2,484			
3990003863	BELLEVUE	WA		10/18/2012		14,265								108			
3990003872	NEWTON	KS		10/18/2012		6,371								388			
3990003896	RALEIGH	NC		10/18/2012		26,430								1,259			
3990003898	WAMEGO	KS		10/18/2012		28,360								921			
3990003908	EUGENE	OR		10/18/2012		14,348								890			
3990003912	ST LOUIS	MO		10/18/2012		37,606								72			
3990003918	LAFAYETTE	IN		10/18/2012		60,304								1,281			
3990003927	LIVONIA	MI		10/18/2012		4,625								439			
3990003934	RAMONA	CA		10/18/2012		29,184								810			
3990003936	DENVER	CO		10/18/2012		29,891								266			
3990003942	CATHEDRAL CITY	CA		10/18/2012		30,125								600			
3990003945	DETROIT	MI		10/18/2012		9,767								665			
3990003947	DURHAM	ME		10/18/2012		6,134								660			
3990003956	MILL VALLEY CITY	CA		10/18/2012		69,586								2,445			
3990003962	GRANBY	MA		10/18/2012		7,831								492			
3990003968	MIDDLESEX TWP	PA		10/18/2012		8,289								2,339			
3990003971	LOS ANGELES	CA		10/18/2012		44,396								703			
3990003972	SAN JOSE	CA		10/18/2012		51,068								828			
3990003976	ATLANTA	GA		10/18/2012		31,478								4,808			
3990003979	KANSAS CITY	MO		10/18/2012		26,292								641			
3990003990	WEST HURLEY	NY		10/18/2012		43,680								301			
3990003993	BILOXI	MS		10/18/2012		24,730								1,141			
3990003995	SUSSEX	NJ		10/18/2012		60,228								2,823			
3990003998	PISCATAWAY	NJ		10/18/2012		67,709								1,643			
3990004003	LIVERMORE	CA		10/18/2012		26,282								1,219			
3990004009	WOODSIDE	NY		10/18/2012		7,128								116			
3990004012	HOPEWELL JUNCTION	NY		10/18/2012		8,222								2,022			
3990004018	LINDENWOLD	NJ		10/18/2012		18,017								832			
3990004019	BRENTWOOD	TN		10/18/2012		15,555								1,926			
3990004021	WILLINGBORO	NJ		10/18/2012		14,158								796			
3990004034	BIRMINGHAM	AL		10/18/2012		25,697								1,176			
3990004051	GARDEN CITY	NY		10/18/2012		103,235								7,028			
3990004053	CRANFORD	NJ		10/18/2012		1,958								431			
3990004068	PARLIN	NJ		10/18/2012		2,780								56			
3990004069	WILDER	KY		10/18/2012		17,884								825			
3990004071	MARLTON	NJ		10/18/2012		67,319								685			
3990004073	MIDLAND PARK	NJ		10/18/2012		8,970								1,436			
3990004074	OREGON	OH		10/18/2012		29,244								1,299			
3990004089	CARMICHAEL	CA		10/18/2012		117,577								403			
3990004092	AUBURN	CA		10/18/2012		43,096								695			
3990004094	ZEPHYR COVE	NV		10/18/2012		25,750								1,182			
3990004103	PASSAIC	NJ		10/18/2012		16,940								1,373			
3990004105	WRENTHAM	MA		10/18/2012		30,097								1,455			
3990004121	CAPE CORAL	FL		10/18/2012		19,388								924			
3990004122	GARDENENVILLE	NV		10/18/2012		27,788								5,400			
3990004123	RANCHO MIRAGE	CA		10/18/2012		37,133								370			
3990004126	NORTH BERGEN	NJ		10/18/2012		9,042								523			
3990004133	NOVATO	CA		10/18/2012		8,990								1,677			
3990004136	WHEELING	IL		10/18/2012		30,487								71			
3990004138	MAUMELLE	AR		10/18/2012		20,261								745			
3990004144	HOPEWELL	VA		10/18/2012		28,112								1,534			
3990004145	BALA CYNWYD	PA		10/18/2012		40,060								706			
3990004146	NUTLEY	NJ		10/18/2012		41,023								60			
3990004154	ARLEE	MT		10/18/2012		12,090								744			
3990004166	KEOTA	IA		10/18/2012		3,400								3,400			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990004172	PELICAN RAPIDS	MN		10/18/2012		22,185								1,008			
3990004175	FAIR LAWN	NJ		10/18/2012		48,483								2,171			
3990004177	LEAWOOD	KS		10/18/2012		41,436								448			
3990004182	PHILADELPHIA	PA		10/18/2012		47,538								767			
3990004185	BAYPORT	NY		10/18/2012		38,046								624			
3990004193	WILMOT	NH		10/18/2012		10,716								752			
3990004195	ROYAL OAK	MI		10/18/2012		14,636								1,665			
3990004197	BROKEN ARROW	OK		10/18/2012		25,890								1,324			
3990004198	SHERIDAN	IN		10/18/2012		9,062								1,501			
3990004201	SEFFNER	FL		10/18/2012		13,006								2,186			
3990004205	RICHMOND	VA		10/18/2012		17,081								776			
3990004209	CHICAGO	IL		10/18/2012		6,323								2,956			
3990004212	WEST HAMPTON	NY		10/18/2012		20,126								943			
3990004213	MURPHYSBORO	IL		10/18/2012		16,559								1,280			
3990004215	ROBBINSVILLE	NJ		10/18/2012		67,533								714			
3990004216	SHERWOOD	AR		10/18/2012		11,485								523			
3990004219	PLEASANT VIEW	UT		10/18/2012		28,037								452			
3990004220	PROVIDENCE	RI		10/18/2012		9,897								1,606			
3990004221	WORCESTER	MA		10/18/2012		37,417								604			
3990004222	NAMPA	ID		10/18/2012		40,844								1,857			
3990004223	GRASS VALLEY	CA		10/18/2012		114,170								1,838			
3990004224	HACKENSACK	NJ		10/18/2012		12,729								1,420			
3990004227	OAKLAND	CA		10/18/2012		53,668								2,130			
3990004230	ROCHESTER HILLS	MI		10/18/2012		7,261								378			
3990004231	DECATUR	IL		10/18/2012		17,488								12,914			
3990004235	MARIETTA	GA		10/18/2012		83,311								1,346			
3990004239	LITTLETON	CO		10/18/2012		34,613								604			
3990004241	SAVANNAH	GA		10/18/2012		16,192								1,915			
3990004249	WALNUT	CA		10/18/2012		26,879								714			
3990004250	MAPLE GROVE	MN		10/18/2012		17,383								782			
3990004252	OAKLAND	CA		10/18/2012		2,947								136			
3990004260	BUFFALO	NY		10/18/2012		68,570								3,899			
3990004263	YOUNG AMERICA	MN		10/18/2012		23,506								2,646			
3990004266	MAHWAH	NJ		10/18/2012		148,489								104			
3990004269	SAN DIEGO	CA		10/18/2012		1,316								416			
3990004270	BOYNTON BEACH	FL		10/18/2012		7,994								1,102			
3990004272	GRAYSON	GA		10/18/2012		22,642								444			
3990004274	COLORADO SPRINGS	CO		10/18/2012		8,728								1,433			
3990004281	MEXICO	MO		10/18/2012		32,035								2,265			
3990004283	SOUTHINGTON	CT		10/18/2012		1,282								685			
3990004285	BARSTOW	CA		10/18/2012		22,972								1,044			
3990004287	NEW BRIGHTON	MN		10/18/2012		6,599								208			
3990004293	COLUMBUS	OH		10/18/2012		26,394								25			
3990004309	WALNUT CREEK	CA		10/18/2012		5,248								317			
3990004314	LYNBROOK	NY		10/18/2012		21,871								2,850			
3990004316	POUGHKEEPSIE	NY		10/18/2012		39,488								966			
3990004317	LENEXA	KS		10/18/2012		37,268								738			
3990004321	LYNN	MA		10/18/2012		27,428								314			
3990004335	SCOTT CITY	MO		10/18/2012		51,509								2,341			
3990004336	PHILADELPHIA	PA		10/18/2012		51,510								1,500			
3990004342	SPRINGFIELD	IL		10/18/2012		6,938								417			
3990004346	POTOMAC	MD		10/18/2012		46,477								2,111			
3990004353	HAYWARD	CA		10/18/2012		2,456								110			
3990004358	WHITE PLAINS	NY		10/18/2012		59,427								1,616			
3990004362	FREDERICKSBURG	VA		10/18/2012		8,192								372			
3990004367	MILILANI	HI		10/18/2012		80,180								1,408			
3990004368	HARTFORD	WI		10/18/2012		32,265								679			
3990004371	BRIGHTON	MI		10/18/2012		62,961								2,778			
3990004377	MINNEAPOLIS	MN		10/18/2012		49,777								764			
3990004380	REDDING	CA		10/18/2012		43,639								2,083			
3990004390	MONROE	NY		10/18/2012		50,944								2,258			
3990004401	FREDERICKSBURG	VA		10/18/2012		20,705								7,347			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990004407	VERO BEACH	FL		10/18/2012		10,136								592			
3990004410	LISLE	IL		10/18/2012		54,437								647			
3990004411	CHEROKEE	IA		10/18/2012		63,408								1,123			
3990004417	GLEN ELLYN	IL		10/18/2012		18,791								299			
3990004425	DIX HILLS	NY		10/18/2012		121,444								1,302			
3990004427	COCONUT CREEK	FL		10/18/2012		33,548								936			
3990004429	KINGMAN	AZ		10/18/2012		57,983								930			
3990004437	BERNARDSVILLE	NJ		10/18/2012		84,020								1,343			
3990004438	MONROE TOWNSHIP	NJ		10/18/2012		33,783								5,185			
3990004440	KULA	HI		10/18/2012		73,300								800			
3990004445	BATON ROUGE	LA		10/18/2012		113,019								3,669			
3990004449	ROCKAWAY	NJ		10/18/2012		39,491								1,810			
3990004461	SAYVILLE	NY		10/18/2012		16,626								358			
3990004474	GALT	CA		10/18/2012		52,621								2,392			
3990004477	NEW YORK	NY		10/18/2012		50,092								804			
3990004479	BROOKLYN PARK	MN		10/18/2012		5,669								1,467			
3990004480	ORINDA	CA		10/18/2012		96,676								2,189			
3990004484	EAGAN	MN		10/18/2012		36,422								1,607			
3990004489	CLARKSTON	MI		10/18/2012		64,251								460			
3990004500	MANALAPAN	NJ		10/18/2012		126,351								2,255			
3990004502	EDEN PRAIRIE	MN		10/18/2012		57,997								933			
3990004503	PORTAGE	IN		10/18/2012		10,639								278			
3990004512	TORRANCE	CA		10/18/2012		63,276								1,340			
3990004513	ALAMEDA	CA		10/18/2012		19,769								2,180			
3990004531	LYNN	MA		10/18/2012		31,517								1,532			
3990004536	DULUTH	MN		10/18/2012		28,250								452			
3990004537	MAPLE GROVE	MN		10/18/2012		49,427								793			
3990004541	CORONA	CA		10/18/2012		53,116								3,286			
3990004543	TALLAHASSEE	FL		10/18/2012		9,538								1,563			
3990004546	HOLLIS	NY		10/18/2012		25,782								718			
3990004552	BONITA	CA		10/18/2012		43,305								463			
3990004572	GRESHAM	OR		10/18/2012		4,370								1,050			
3990004578	MARSHFIELD	MA		10/18/2012		15,903								190			
3990004582	ROCKY HILL	CT		10/18/2012		2,386								2,386			
3990004583	JERICHO	NY		10/18/2012		73,389								796			
3990004585	ST JOSEPH	MO		10/18/2012		29,064								63			
3990004588	WESTFIELD	NJ		10/18/2012		86,769								1,225			
3990004589	PHOENIX	AZ		10/18/2012		2,797								182			
3990004610	SCARBOROUGH	ME		10/18/2012		13,737								454			
3990004613	WEISER	ID		10/18/2012		39,263								458			
3990004618	DELRAY BEACH	FL		10/18/2012		4,773								258			
3990004622	BROOKLYN PARK	MN		10/18/2012		15,527								124			
3990004623	THOMPSONVILLE	IL		10/18/2012		8,822								1,387			
3990004625	EDISON	NJ		10/18/2012		49,790								371			
3990004628	STREAMWOOD	IL		10/18/2012		48,164								1,127			
3990004630	PIEDMONT	SD		10/18/2012		91,910								45,010			
3990004632	RIMFOREST	CA		10/18/2012		50,740								805			
3990004634	ANDOVER	MA		10/18/2012		49,735								533			
3990004636	CAPISTRANO BEACH	CA		10/18/2012		71,918								2,665			
3990004639	HOT SPRINGS NATION	AR		10/18/2012		44,489								1,199			
3990004641	MINNEAPOLIS	MN		10/18/2012		30,708								850			
3990004642	FREEPORT	PA		10/18/2012		37,127								496			
3990004645	TUCKAHOE	NY		10/18/2012		25,893								906			
3990004654	STRATHAM	NH		10/18/2012		26,052								1,697			
3990004666	CHAMPLIN	MN		10/18/2012		11,083								658			
3990004670	PINEY FLATS	TN		10/18/2012		46,063								793			
3990004674	WHEATLAND	WY		10/18/2012		17,189								739			
3990004677	SAN DIEGO	CA		10/18/2012		36,588								587			
3990004684	CORAM	NY		10/18/2012		65,560								1,065			
3990004690	TAOS	NM		10/18/2012		33,053								1,458			
3990004695	SILVER SPRING	MD		10/18/2012		5,832								468			
3990004712	ORANGE PARK	FL		10/18/2012		43,784								210			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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3990004715	NORWALK	OH		10/18/2012		10,054								781			
3990004718	MIAMI	FL		10/18/2012		32,989								685			
3990004720	BOYNTON BEACH	FL		10/18/2012		66,376								141			
3990004725	BROOKFIELD	WI		10/18/2012		33,467								149			
3990004726	PLEASANTVILLE	NY		10/18/2012		61,300								1,325			
3990004728	NASHVILLE	TN		10/18/2012		38,099								2,904			
3990004733	CHINO HILLS	CA		10/18/2012		67,645								4,000			
3990004738	STATEN ISLAND	NY		10/18/2012		7,313								387			
3990004743	HOFFMAN ESTATES	IL		10/18/2012		35,000								5,007			
3990004750	LA GRANGE	IL		10/18/2012		50,271								3,000			
3990004751	SAINT PETERS	MO		10/18/2012		11,029								1,602			
3990004753	GUILFORD	CT		10/18/2012		78,988								47			
3990004754	ELMHURST	IL		10/18/2012		96,228								1,300			
3990004755	TORRANCE	CA		10/18/2012		111,929								2,107			
3990004764	CHATHAM	IL		10/18/2012		49,827								1			
3990004770	PUTNAM	CT		10/18/2012		52,690								489			
3990004772	PHOENIX	AZ		10/18/2012		9,942								288			
3990004777	STEVENSVILLE	MT		10/18/2012		67,918								3,053			
3990004779	LULING	LA		10/18/2012		15,439								126			
3990004784	FAYETTEVILLE	NC		10/18/2012		35,350								1,523			
3990004785	ROYAL PALM BEACH	FL		10/18/2012		141,174								523			
3990004796	VALENCIA	PA		10/18/2012		34,048								1,459			
3990004798	DECATUR	GA		10/18/2012		6,001								87			
3990004806	BROOKLYN	NY		10/18/2012		110,958								22			
3990004809	SEWELL	NJ		10/18/2012		61,565								42			
3990004830	BOKEELIA	FL		10/18/2012		18,597								322			
3990004847	SOUTH ORANGE	NJ		10/18/2012		88,761								299			
3990004851	RHINEBECK	NY		10/18/2012		26,892								1,141			
3990004866	SHAWNEE MISSION	KS		10/18/2012		53,220								800			
3990004884	VENTURA	CA		10/18/2012		19,116								5,247			
3990004886	DICKSON	TN		10/18/2012		146,220								823			
3990004890	CODY	WY		10/18/2012		17,831								2,872			
3990004893	MEDFORD	MA		10/18/2012		41,795								764			
3990004901	MINNEAPOLIS	MN		10/18/2012		33,304								1,400			
3990004906	BROOKLYN	NY		10/18/2012		41,824								661			
3990004908	ROCHESTER	NY		10/18/2012		26,231								2,590			
3990004914	ATLANTA	GA		10/18/2012		42,596								669			
3990004916	WATERBURY	CT		10/18/2012		2,568								404			
3990004922	BALA CYNWYD	PA		10/18/2012		31,075								5,610			
3990004931	MACUNGIE	PA		10/18/2012		31,951								504			
3990004943	WEST BLOOMFIELD	MI		10/18/2012		55,876								878			
3990004944	MILLVALE	NJ		10/18/2012		4,294								2,018			
3990004950	RUTHERFORD	NJ		10/18/2012		65,300								12			
3990004951	BROOKLYN	NY		10/18/2012		33,676								600			
3990004953	VILLA PARK	CA		10/18/2012										10,000			
3990004956	HARRISBURG	IL		10/18/2012		11,679								122			
3990004960	WALNUT	CA		10/18/2012		14,332								275			
3990004964	ARBYRD	MO		10/18/2012		8,438								357			
3990004972	CHUGIAK	AK		10/18/2012		21,522								338			
3990004974	ASHBURN	VA		10/18/2012										9,000			
3990004982	CARVER	MN		10/18/2012		11,801								812			
3990004984	LEXINGTON	OH		10/18/2012		22,484								295			
3990004995	LOS ANGELES	CA		10/18/2012		147,024								6,097			
3990005002	PHOENIX	AZ		10/18/2012		23,270								890			
3990005007	KENNESAW	GA		10/18/2012		39,619								692			
3990005009	HASTINGS	MN		10/18/2012		41,802								6,677			
3990005017	HINSDALE	IL		10/18/2012		126,702								1,980			
3990005019	MIRA LOMA	CA		10/18/2012		89,372								37			
3990005031	COLLEGE CORNER	OH		10/18/2012		40,756								1,675			
3990005032	ALABASTER	AL		10/18/2012		34,916								365			
3990005033	RANCHO CUCAMONGA	CA		10/18/2012		104,346								1,633			
3990005038	DIAMOND BAR	CA		10/18/2012		127,519								1,992			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3990005040	SILVER SPRING	MD		10/18/2012		67,391								3,667			
3990005054	SPARKS	NV		10/18/2012		19,246								200			
3990005064	ANAHEIM	CA		10/18/2012		68,765								4,763			
3990005065	YULEE	FL		10/18/2012		29,384								1,208			
3990005076	KEY WEST	FL		10/18/2012		58,573								901			
3990005085	CHARLOTTE	NC		10/18/2012		6,269								319			
3990005087	BOHEMIA	NY		10/18/2012		26,262								413			
3990005094	MOUNT SINAI	NY		10/18/2012		48,332								47			
3990005102	POMPANO BEACH	FL		10/18/2012		42,600								662			
3990005107	SAN DIEGO	CA		10/18/2012		29,635								463			
3990005111	ANAHEIM	CA		10/18/2012		71,647								1,477			
3990005123	LOS ANGELES	CA		10/18/2012		35,540								793			
3990005124	BENICIA	CA		10/18/2012		6,371								362			
3990005135	BUCKHEAD	GA		10/18/2012		12,418								6,548			
3990005138	BARNEGAT TWP	NJ		10/18/2012		28,351								1,000			
3990005144	LANSING	IL		10/18/2012		18,357								200			
3990005146	SULPHUR	LA		10/18/2012		3,081								978			
3990005150	KEYTESVILLE	MO		10/18/2012		91,778								2,021			
3990005151	DANBURY	CT		10/18/2012		8,992								375			
3990005160	PLAINVIEW	NY		10/18/2012		16,450								750			
3990005164	GOODELLS	MI		10/18/2012		43,873								1,854			
3990005172	WARWICK	RI		10/18/2012		24,028								754			
3990005173	HERMITAGE	PA		10/18/2012		74,641								165			
3990005186	ANCHORAGE	AK		10/18/2012		76,598								28,521			
3990005190	NEW HAVEN	CT		10/18/2012		14,913								309			
3990005194	CARTERSVILLE	GA		10/18/2012		6,591								365			
3990005197	AGAWAM	MA		10/18/2012		16,842								932			
3990005200	MONROE TWP	NJ		10/18/2012		104,400								1,631			
3990005202	EAST MOLINE	IL		10/18/2012		8,548								191			
3990005204	TUCSON	AZ		10/18/2012		56,949								20,500			
3990005211	HEBER SPRINGS	AR		10/18/2012		42,124								1,859			
3990005214	ANNVILLE	PA		10/18/2012		22,581								965			
3990005216	FLAGSTAFF	AZ		10/18/2012		9,483								742			
3990005232	EAST LONGMEADOW	MA		10/18/2012		50,558								2,097			
3990005236	CENTRAL VALLEY	NY		10/18/2012		83,409								928			
3990005249	CHICAGO	IL		10/18/2012		10,443								1,723			
3990005250	WEST MILFORD	NJ		10/18/2012		63,634								991			
3990005254	HALLSTEAD	PA		10/18/2012		33,548								370			
3990005263	FRESNO	CA		10/18/2012		46,000								1,100			
3990005264	RICHMOND	VA		10/18/2012		2,018								228			
3990005269	CULVER CITY	CA		10/18/2012		42,893								667			
3990005279	NEW IPSWICH	NH		10/18/2012		2,812								182			
3990005285	MASTIC	NY		10/18/2012		31,929								499			
3990005299	SAN CLEMENTE	CA		10/18/2012		82,658								31			
3990005307	OROVILLE	CA		10/18/2012		15,889								200			
3990005309	PORT LUDLOW	WA		10/18/2012		2,523								1,385			
3990005327	CYPRESS	CA		10/18/2012		25,398								2,451			
3990005339	BOULDER	CO		10/18/2012		30,527								1,371			
3990005344	SAN DIEGO	CA		10/18/2012		69,125								3,687			
3990005345	AMBLER	PA		10/18/2012		36,869								770			
3990005346	WYOMING	MN		10/18/2012		9,025								1,939			
3990005347	WURTSBORO	NY		10/18/2012		90,800								1,435			
3990005363	HAMPTON	NH		10/18/2012		12,589								2,300			
3990005372	CHESTNUT HILL	MA		10/18/2012		14,333								650			
3990005374	UPPER SADDLE RIVER	NJ		10/18/2012		46,332								1,214			
3990005375	SAN DIEGO	CA		10/18/2012		81,715								1,270			
3990005389	HULL	MA		10/18/2012		40,596								422			
3990005392	MIAMI	FL		10/18/2012		4,135								62			
3990005393	CALIFON BORO	NJ		10/18/2012		59,969								2,748			
3990005394	MONMOUTH	OR		10/18/2012		147,250								112			
3990005404	WESTFORD	MA		10/18/2012		30,499								477			
3990005431	OAKLAND	CA		10/18/2012		131,186								1,691			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990005432	JACKSON TOWNSHIP	PA		10/18/2012		19,791								306			
3990005434	KANSAS CITY	MO		10/18/2012		22,496								350			
3990005438	BYRON	IL		10/18/2012		25,448								681			
3990005440	EDMONDS	WA		10/18/2012		55,327								2,243			
3990005459	JAMAICA	NY		10/18/2012		48,168								500			
3990005474	BOCA RATON	FL		10/18/2012		10,640								450			
3990005475	MONSEY	NY		10/18/2012		68,311								1,352			
3990005476	ARLEE	MT		10/18/2012		39,104								1,229			
3990005477	SANTA ROSA	CA		10/18/2012		41,189								427			
3990005481	ARLINGTON HEIGHTS	IL		10/18/2012		24,073								2,837			
3990005496	WOODBURY	MN		10/18/2012		105,631								4			
3990005509	CHICAGO	IL		10/18/2012		59,897								926			
3990005513	BOOTHWYN	PA		10/18/2012		39,454								630			
3990005517	SYLMAR	CA		10/18/2012		3,273								3,673			
3990005523	DENVER	CO		10/18/2012		85,107								3,682			
3990005525	GERMANTOWN	NY		10/18/2012		39,421								807			
3990005526	WEBSTER	NY		10/18/2012		16,920								962			
3990005528	NORTHVILLE	MI		10/18/2012		120,625								3,237			
3990005530	SAN DIEGO	CA		10/18/2012		66,058								2,630			
3990005532	GRANGER	IN		10/18/2012		11,449								319			
3990005540	MIAMI	FL		10/18/2012		142,804								566			
3990005556	HUNTINGTON STATION	NY		10/18/2012		23,098								222			
3990005564	KINGS PARK	NY		10/18/2012		85,450								1,315			
3990005565	NEW YORK	NY		10/18/2012		78,810								1,253			
3990005566	MIAMI	FL		10/18/2012		17,742								765			
3990005572	NORTHVALE	NJ		10/18/2012		64,172								986			
3990005578	BONNE TERRE	MO		10/18/2012		37,833								1,744			
3990005590	STONEY POINT	NY		10/18/2012		8,630								2,105			
3990005598	SUPERIOR	MT		10/18/2012		10,886								435			
3990005607	UNION CITY	CA		10/18/2012		20,000								29			
3990005612	CHANDLER	AZ		10/18/2012		40,061								772			
3990005628	MATTESON	IL		10/18/2012		27,810								448			
3990005635	CHATSWORTH	CA		10/18/2012		64,249								2,770			
3990005643	HICKORY	NC		10/18/2012		36,471								212			
3990005647	STANTEN ISLAND	NY		10/18/2012		17,744								476			
3990005648	CLEARWATER	FL		10/18/2012										2,474			
3990005650	MESA	AZ		10/18/2012		40,658								675			
3990005651	SAN DIEGO	CA		10/18/2012		37,813								585			
3990005655	PALM BEACH GARDENS	FL		10/18/2012		5,459								1,462			
3990005659	ALEXANDRIA	VA		10/18/2012		67,924								6,020			
3990005665	PLYMOUTH	MA		10/18/2012		98,281								93			
3990005666	FAYETTEVILLE	GA		10/18/2012		26,950								1,432			
3990005671	VIRGINIA BEACH	VA		10/18/2012		49,383								750			
3990005672	RIVERSIDE	CA		10/18/2012		122,001								1,877			
3990005674	DANBURY	CT		10/18/2012		49,898								76			
3990005681	CHOCORUA	NH		10/18/2012		148,703								3,847			
3990005684	BABYLON	NY		10/18/2012		132,098								2,165			
3990005685	HAMPTON	VA		10/18/2012		100,000								3,000			
3990005687	FLORISSANT	MO		10/18/2012		20,211								830			
3990005696	WESTPORT	CT		10/18/2012		25,000								1,500			
3990005701	ROSEMEAD	CA		10/18/2012		2,841								199			
3990005706	PHILADELPHIA	PA		10/18/2012		40,365								670			
3990005707	SAN FRANCISCO	CA		10/18/2012		30,704								556			
3990005708	SOUTHFIELD	MI		10/18/2012		27,002								1,401			
3990005709	MINNEAPOLIS	MN		10/18/2012		111,585								250			
3990005715	EAST RUTHERFORD	NJ		10/18/2012		50,550								1,000			
3990005721	BISBEE	AZ		10/18/2012		10,144								400			
3990005722	EL CAJON	CA		10/18/2012		111,216								2,282			
3990005724	FANWOOD	NJ		10/18/2012		20,787								1,106			
3990005726	EUREKA	CA		10/18/2012		29,700								900			
3990005736	LIVERMORE	CA		10/18/2012		47,096								1,884			
3990005751	EAST RUTHERFORD	NJ		10/18/2012		21,834								179			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3990005755	DENVER	CO		10/18/2012		31,189								1,248			
3990005760	ENCINO	CA		10/18/2012		10,369								1,267			
3990005763	FARMINGDALE	NY		10/18/2012		104,255								5,542			
3990005765	GLENVILLE	PA		10/18/2012		98,292								4,894			
3990005768	DOUGLASTON	NY		10/18/2012		67,753								1,843			
3990005779	ALTAMONTE SPRINGS	FL		10/18/2012										4,700			
3990005786	INDIANAPOLIS	IN		10/18/2012		58,841								905			
3990005788	MARTINSBURG	WV		10/18/2012		41,068								263			
3990005789	BROOKFIELD	IL		10/18/2012		30,431								581			
3990005790	BOWIE	MD		10/18/2012		39,044								783			
3990005798	MORENO VALLEY	CA		10/18/2012		41,939								645			
3990005818	ELMONT	NY		10/18/2012		63,122								2,459			
3990005824	CEDAR KNOLLS	NJ		10/18/2012		10,107								182			
3990005825	MAMMOTH LAKES	CA		10/18/2012		142,850								20			
3990005832	SANTA FE	NM		10/18/2012		85,331								1,306			
3990005835	SIREN	WI		10/18/2012		37,460								1,200			
3990005837	COATESVILLE	PA		10/18/2012		18,801								288			
3990005838	COUNCIL BLUFFS	IA		10/18/2012		15,778								615			
3990005839	VAN NUYS	CA		10/18/2012		115,862								1,182			
3990005841	STATEN ISLAND	NY		10/18/2012		45,066								882			
3990005842	UPPER MARLBORO	MD		10/18/2012		41,836								640			
3990005848	OAK HILL	VA		10/18/2012		123,867								1,421			
3990005852	SHERIDAN	WY		10/18/2012		42,394								182			
3990005860	COSTA MESA	CA		10/18/2012		127,953								1,958			
3990005870	STRATHAM	NH		10/18/2012		103,535								2,679			
3990005872	MANALAPAN	NJ		10/18/2012		39,173								600			
3990005874	SAN CLEMENTE	CA		10/18/2012		100,775								2,687			
3990005881	WESTFIELD	NJ		10/18/2012		39,032								5,705			
3990005883	GOODYEAR	AZ		10/18/2012		40,400								158			
3990005886	LARKSPUR	CO		10/18/2012		27,247								4,147			
3990005908	LAKE ALMANOR	CA		10/18/2012		95,285								5,500			
3990005909	LA VERNE	CA		10/18/2012		15,429								944			
3990005914	STERLING	VA		10/18/2012		94,309								89			
3990005916	NASHVILLE	TN		10/18/2012		19,092								420			
3990005918	LANSDOWNE	VA		10/18/2012		48,882								1,098			
3990005926	WASHINGTON	DC		10/18/2012		28,028								740			
3990005929	GARNER	NC		10/18/2012		9,738								420			
3990005932	MIAMI	FL		10/18/2012		26,895								412			
3990005936	REDONDO BEACH	CA		10/18/2012		51,555								1,910			
3990005940	CHICO	CA		10/18/2012		117,682								1,801			
3990005942	SCOTIA	NY		10/18/2012		39,601								1,500			
3990005947	LONG BEACH	CA		10/18/2012		32,706								1,863			
3990005949	BLAUVELT	NY		10/18/2012		59,657								187			
3990005962	WESTFIELD	MA		10/18/2012		75,206								4,915			
3990005964	BROOKLYN	NY		10/18/2012		72,196								400			
3990005976	HUNTINGTON BEACH	CA		10/18/2012		46,866								1,826			
3990005978	CLAYTON	CA		10/18/2012		130,669								209			
3990005982	LOS ANGELES	CA		10/18/2012		54,842								694			
3990005986	PASSAIC CITY	NJ		10/18/2012		45,614								1,777			
3990005990	PROVIDENCE FORGE	VA		10/18/2012		91,395								3,720			
3990005997	PHILADELPHIA	PA		10/18/2012		15,290								597			
3990005998	EMERSON	NJ		10/18/2012		48,997								1,500			
3990006001	DURHAM	NC		10/18/2012		149,225								1,085			
3990006008	DENVER	CO		10/18/2012		32,723								778			
3990006013	DOVER TWP	NJ		10/18/2012		43,629								661			
3990006015	OCEANSIDE	CA		10/18/2012		36,956								350			
3990006024	VIRGINIA CITY	NV		10/18/2012		53,061								90			
3990006026	MACOMB	MI		10/18/2012		10,066								261			
3990006028	ALISO VIEJO	CA		10/18/2012		35,243								1,356			
3990006036	MONTCLAIR	NJ		10/18/2012		135,000								1,000			
3990006040	NORTHPORT	NY		10/18/2012		88,786								213			
3990006055	CRANBERRY TWP	PA		10/18/2012		32,476								155			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990006059	VENTURA	CA		10/18/2012		47,480								2,013			
3990006074	FITCHBURG	WI		10/18/2012		124,305								1,874			
3990006075	HIGHLAND PARK	IL		10/18/2012		74,275								471			
3990006078	MIAMI	FL		10/18/2012		46,306								1,182			
3990006081	NEW YORK	NY		10/18/2012		30,945								1,559			
3990006087	BRANFORD	CT		10/18/2012		20,955								2,549			
3990006088	YUCCA VALLEY	CA		10/18/2012		37,369								5			
3990006090	LEVITTOWN	NY		10/18/2012		69,683								870			
3990006093	HARRISON TOWN	NJ		10/18/2012		34,612								899			
3990006096	MORENO VALLEY	CA		10/18/2012		42,315								645			
3990006104	RIDLEY PARK	PA		10/18/2012		13,930								543			
3990006110	GENEVA	OH		10/18/2012		17,193								670			
3990006111	BAKERSFIELD	CA		10/18/2012		77,799								1,303			
3990006116	OCEANSIDE	NY		10/18/2012		18,899								1,574			
3990006117	ALLENTOWN	PA		10/18/2012		82,054								1,268			
3990006124	SACRAMENTO	CA		10/18/2012		30,012								257			
3990006125	CHATTANOOGA	TN		10/18/2012		10,107								549			
3990006137	WILMINGTON	NC		10/18/2012		9,925								9,925			
3990006138	RICHMOND	VA		10/18/2012		33,316								483			
3990006142	NEW BRUNSWICK	NJ		10/18/2012		73,062								658			
3990006143	SAN DIEGO	CA		10/18/2012		35,209								1,372			
3990006145	CARSON CITY	NV		10/18/2012		22,422								874			
3990006153	POTEAU	OK		10/18/2012		19,998								779			
3990006157	LITTLE ROCK	AR		10/18/2012		13,144								1,045			
3990006158	ALBRIGHTSVILLE	PA		10/18/2012		17,145								491			
3990006162	HURON	SD		10/18/2012		10,166								391			
3990006166	BONNERS FERRY	ID		10/18/2012		33,647								510			
3990006167	FORT MEYERS	FL		10/18/2012		9,928								257			
3990006168	COLLINGDALE	PA		10/18/2012		1,560								41			
3990006178	EVANSVILLE	IN		10/18/2012		36,668								757			
3990006180	GOLDEN VALLEY	MN		10/18/2012		120,223								300			
3990006182	MANCHESTER	CT		10/18/2012		24,510								(92)			
3990006185	RIVERSIDE	WA		10/18/2012		19,219								394			
3990006192	CHERRY HILL	NJ		10/18/2012		69,826								696			
3990006195	DURANGO	CO		10/18/2012		25,174								383			
3990006197	CHESTERFIELD	MI		10/18/2012		43,849								443			
3990006203	ESCONDIDO	CA		10/18/2012		49,363								165			
3990006205	CUMMING	GA		10/18/2012		17,921								689			
3990006208	GRAND JUNCTION	CO		10/18/2012		8,204								742			
3990006210	EUREKA	CA		10/18/2012		26,995								2,939			
3990006211	CHICAGO	IL		10/18/2012		14,424								562			
3990006212	LOS ANGELES	CA		10/18/2012		100,252								300			
3990006217	TAMPA	FL		10/18/2012		35,111								634			
3990006219	RIVERSIDE	CA		10/18/2012		29,184								1,430			
3990006225	DOWAGIAC	MI		10/18/2012		39,992								609			
3990006237	ARTHUR	IL		10/18/2012		17,023								2,121			
3990006238	GARNETT	KS		10/18/2012		81,527								960			
3990006239	JENNINGS	OK		10/18/2012		10,315								436			
3990006246	DUBLIN	CA		10/18/2012		5,069								30			
3990006248	GOSHEN	IN		10/18/2012		8,086								846			
3990006250	QUARTZ HILL	CA		10/18/2012		42,061								637			
3990006251	SAN DIEGO	CA		10/18/2012		19,396								690			
3990006263	PURVIS	MS		10/18/2012		77,010								1,000			
3990006274	DULUTH	GA		10/18/2012		32,755								225			
3990006291	HOLLISTER	CA		10/18/2012		61,830								937			
3990006297	CORAL SPRINGS	FL		10/18/2012		30,479								1,475			
3990006303	WESTBROOKVILLE	NY		10/18/2012		26,393								1,075			
3990006305	KENNEWICK	WA		10/18/2012		944								593			
3990006306	CHICAGO	IL		10/18/2012		4,513								559			
3990006307	CORAL GABLES	FL		10/18/2012		45,684								612			
3990006320	REDMOND	OR		10/18/2012		18,075								274			
3990006328	MONTEBELLO	CA		10/18/2012		110,434								1,127			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990006333	FALCON	CO		10/18/2012		38,205								4,863			
3990006340	STOCKTON	CA		10/18/2012		20,418								726			
3990006344	LIVONIA	MI		10/18/2012		2,360								1,131			
3990006346	IDAHO SPRINGS	CO		10/18/2012		23,082								985			
3990006353	STONEHAM	MA		10/18/2012		14,837								849			
3990006355	FLOYDS KNOBS	IN		10/18/2012		68,464								1,220			
3990006359	HONOLULU	HI		10/18/2012		36,729								2,122			
3990006376	HOLLISTER	CA		10/18/2012		48,785								2,907			
3990006378	ALISO VIEJO	CA		10/18/2012		39,564								1,522			
3990006380	WICHITA	KS		10/18/2012		15,987								1,131			
3990006389	FOSTER	RI		10/18/2012		31,994								1,316			
3990006390	POMONA	CA		10/18/2012		52,798								446			
3990006397	HAYMARKET	VA		10/18/2012		22,647								879			
3990006407	DULUTH	GA		10/18/2012		26,477								2,841			
3990006414	BALLSTON LAKE	NY		10/18/2012		36,101								547			
3990006419	PATCHOGUE	NY		10/18/2012		22,955								856			
3990006436	MIDLOTHIAN	VA		10/18/2012		48,947								862			
3990006445	MIAMI	FL		10/18/2012		93,108								2,342			
3990006451	EAST WHITELAND	PA		10/18/2012		13,421								506			
3990006453	COLUMBUS	OH		10/18/2012		14,724								5			
3990006454	BURLINGTON	NJ		10/18/2012		48,939								223			
3990006455	MERRILL	WI		10/18/2012		35,245								1,361			
3990006458	MILILANI	HI		10/18/2012		110,267								90			
3990006459	HAYESVILLE	NC		10/18/2012		35,607								579			
3990006460	MARIETTA	GA		10/18/2012		5,987								4,785			
3990006466	SOUTHEAST	NY		10/18/2012		32,712								371			
3990006474	DALLESPORT	WA		10/18/2012		33,992								674			
3990006476	CORDOVA	TN		10/18/2012		20,934								795			
3990006477	CHICAGO	IL		10/18/2012		23,699								992			
3990006479	SHENANGO TOWNSHIP	PA		10/18/2012		5,408								121			
3990006483	BROOKLYN PARK	MN		10/18/2012		9,896								811			
3990006490	DES MOINES	IA		10/18/2012		23,888								337			
3990006498	PLEASANT HILL	CA		10/18/2012		38,053								717			
3990006499	WATSONVILLE	CA		10/18/2012		34,832								1,333			
3990006506	LOMPOC	CA		10/18/2012		14,927								30,227			
3990006512	TINLEY PARK	IL		10/18/2012		31,653								11,735			
3990006517	LOS ANGELES	CA		10/18/2012		129,029								1,303			
3990006523	SOUTH GLASTONBURY	CT		10/18/2012		33,716								1,357			
3990006532	WESTAMPTON	NJ		10/18/2012		1,209								1,209			
3990006539	MOBILE	AL		10/18/2012		5,258								202			
3990006543	LOS ANGELES	CA		10/18/2012		38,324								1,437			
3990006546	BRISTOLVILLE	OH		10/18/2012		42,143								636			
3990006560	APTOS	CA		10/18/2012		39,217								426			
3990006561	JACKSONVILLE	FL		10/18/2012		15,790								592			
3990006562	TUCSON	AZ		10/18/2012		38,014								654			
3990006566	SAN JOSE	CA		10/18/2012		67,117								900			
3990006567	FLOSSMOOR	IL		10/18/2012		35,086								1,100			
3990006572	GOLDEN VALLEY	AZ		10/18/2012		28,986								1,087			
3990006581	DANBURY	CT		10/18/2012		57,868								2,450			
3990006589	EL DORADO HILLS	CA		10/18/2012		37,248								1,590			
3990006600	RIVERSIDE	CA		10/18/2012		19,793								1,954			
3990006614	GAITHERSBURG	MD		10/18/2012		50,178								936			
3990006616	CARSON CITY	NV		10/18/2012		133,925								5,086			
3990006625	FRESNO	CA		10/18/2012		33,892								175			
3990006626	CHANHASSEN	MN		10/18/2012		954								46			
3990006636	ST GEORGE	SC		10/18/2012		10,298								401			
3990006641	LANCASTER	CA		10/18/2012		48,836								2,042			
3990006651	MARMARTH	ND		10/18/2012		16,440								1,106			
3990006654	AMERICAN CANYON	CA		10/18/2012		26,640								995			
3990006668	ATLANTA	GA		10/18/2012		39,898								49			
3990006676	STILWELL	KS		10/18/2012		29,210								1,510			
3990006682	TRENTON	SC		10/18/2012		30,480								455			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3990006685	IRVINGTON	NJ		10/18/2012		32,383								827			
3990006687	LOGANVILLE	GA		10/18/2012		22,175								334			
3990006698	ATLANTA	GA		10/18/2012		89,900								1			
3990006706	POTOMAC	MD		10/18/2012		47,298								1,774			
3990006710	HERSHEY	PA		10/18/2012		13,741								522			
3990006713	TUCSON	AZ		10/18/2012		2,439								496			
3990006718	NOVATO	CA		10/18/2012		141,516								3,538			
3990006740	CLIFFSIDE PARK	NJ		10/18/2012		42,441								2,098			
3990006744	COLUMBUS	OH		10/18/2012										3			
3990006758	BULGER	PA		10/18/2012		76,238								1,144			
3990006765	SYRACUSE	NY		10/18/2012		17,820								940			
3990006766	BROOKLYN	NY		10/18/2012		91,721								1,376			
3990006771	CAVE CREEK	AZ		10/18/2012		72,047								2,400			
3990006772	CLIFFSIDE PARK	NJ		10/18/2012		70,841								1,216			
3990006774	LOS ANGELES	CA		10/18/2012		209,620								3,144			
3990006778	WASHINGTON	DC		10/18/2012		39,385								537			
3990006781	WAKE FOREST	NC		10/18/2012		15,688								588			
3990006783	SEQUIM	WA		10/18/2012		46,332								136			
3990006784	NORTH BAY VILLAGE	FL		10/18/2012		10,724								469			
3990006796	HIGH BRIDGE	NJ		10/18/2012		16,790								4,701			
3990006804	MARLBOROUGH	MA		10/18/2012		19,993								607			
3990006814	BRANDON	MS		10/18/2012		20,136								755			
3990006820	EVANSVILLE	IN		10/18/2012		20,611								377			
3990006826	EAST HAMPTON	CT		10/18/2012		33,073								504			
3990006828	PORT WASHINGTON	NY		10/18/2012		3,727								111			
3990006830	PALM COAST	FL		10/18/2012		35,145								527			
3990006835	BIG BEAR LAKE	CA		10/18/2012		33,500								1,000			
3990006839	BRISTOW	VA		10/18/2012		79,491								1,145			
3990006840	KANEOHE	HI		10/18/2012		45,310								1,774			
3990006853	LAKE VIEW TERRACE	CA		10/18/2012		14,456								4,400			
3990006855	IRVINE	CA		10/18/2012		5,021								866			
3990006861	ROWLAND HEIGHTS	CA		10/18/2012		38,544								104			
3990006862	RIO VISTA	CA		10/18/2012		41,330								620			
3990006865	HOLLYWOOD	FL		10/18/2012		35,153								1,320			
3990006868	ANOKA	MN		10/18/2012		19,676								2,325			
3990006869	PETERSBURG	MI		10/18/2012		28,340								2,168			
3990006874	SOQUEL	CA		10/18/2012		49,245								236			
3990006877	HONOLULU	HI		10/18/2012		158,961								223			
3990006878	SEATTLE	WA		10/18/2012		39,373								331			
3990006884	PARAMOUNT	CA		10/18/2012		83,817								(3,416)			
3990006896	REDWOOD CITY	CA		10/18/2012		33,598								998			
3990006897	VAN NUYS	CA		10/18/2012		34,957								228			
3990006899	YERINGTON	NV		10/18/2012		35,352								430			
3990006906	SPRINGFIELD	VA		10/18/2012		83,081								5,722			
3990006909	SAN DIEGO	CA		10/18/2012		85,729								1,286			
3990006915	BRUNSWICK	ME		10/18/2012		3,019								824			
3990006922	NEWBURY PARK	CA		10/18/2012										7,000			
3990006923	VOLCANO	CA		10/18/2012		151,013								2,153			
3990006928	BROOKLYN	NY		10/18/2012		64,324								970			
3990006932	BIG PINE KEY	FL		10/18/2012		52,287								820			
3990006934	TUCSON	AZ		10/18/2012		60,989								1,500			
3990006938	JACKSONVILLE	NC		10/18/2012		24,489								918			
3990006940	MISSION VIEJO	CA		10/18/2012		15,466								1,000			
3990006944	MOUNT SHASTA	CA		10/18/2012		98,804								1,130			
3990006947	ARMONK	NY		10/18/2012		63,194								881			
3990006956	ROCKWELL CITY	IA		10/18/2012		1,116								117			
3990006958	WHITE PLAINS	NY		10/18/2012		37,769								28,457			
3990006971	SUGAR CAMP TOWNSHI	WI		10/18/2012		8,948								474			
3990006978	STERLING	OH		10/18/2012		30,395								200			
3990006980	RIVERSIDE	CA		10/18/2012		41,899								685			
3990006981	BELFAIR	WA		10/18/2012		25,454								603			
3990006982	SCOTTSDALE	AZ		10/18/2012		87,631								3,711			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990006988	MONROE	CT		10/18/2012		37,158								141			
3990006996	THOMASTON	CT		10/18/2012		1,602								1,539			
3990006997	CHINO VALLEY	AZ		10/18/2012		6,106								549			
3990007025	NORTHRIDGE	CA		10/18/2012		148,947								150			
3990007027	NUTLEY	NJ		10/18/2012		29,693								1,395			
3990007028	LAS VEGAS	NV		10/18/2012		41,522								623			
3990007030	HENDERSON	NV		10/18/2012		66,868								2,986			
3990007031	MABELVALE	AR		10/18/2012		74,226								1,163			
3990007032	DOLORES	CO		10/18/2012		21,486								300			
3990007035	BENDENA	KS		10/18/2012		11,301								419			
3990007036	LAS VEGAS	NV		10/18/2012		12,675								900			
3990007037	VISTA	CA		10/18/2012		25,292								381			
3990007038	RAYTOWN	MO		10/18/2012		24,703								506			
3990007040	SCHENECTADY	NY		10/18/2012		32,364								1,214			
3990007041	HOLBROOK	MA		10/18/2012		48,210								134			
3990007043	ROHNERT PARK	CA		10/18/2012		21,977								4,351			
3990007046	SAN DIEGO	CA		10/18/2012		34,763								858			
3990007053	SAN FRANCISCO	CA		10/18/2012		68,662								11,598			
3990007056	MENDOCINO	CA		10/18/2012		40,955								965			
3990007061	CROSS JUNCTION	VA		10/18/2012		86,240								1,294			
3990007062	OCALA	FL		10/18/2012		27,147								1,020			
3990007068	SHERMAN OAKS	CA		10/18/2012		55,832								2,068			
3990007069	LAS VEGAS	NV		10/18/2012		12,383								206			
3990007072	GREENPORT	NY		10/18/2012		37,609								437			
3990007079	PORTLAND	CT		10/18/2012		87,097								6,837			
3990007084	FAIRFAX	VA		10/18/2012		19,826								725			
3990007096	INVERNESS	FL		10/18/2012		7,471								201			
3990007097	ENID	OK		10/18/2012		79,605								742			
3990007100	SAN FRANCISCO	CA		10/18/2012		48,334								369			
3990007114	ANAHEIM	CA		10/18/2012		14,836								547			
3990007126	HICKSVILLE	NY		10/18/2012		65,775								2,000			
3990007127	FREMONT	CA		10/18/2012		105,887								4,435			
3990007128	BROOKLYN PARK	MN		10/18/2012		46,540								1,301			
3990007131	MARIETTA	GA		10/18/2012		26,108								982			
3990007141	STUDIO CITY	CA		10/18/2012		239,451								25			
3990007148	NORMAN	OK		10/18/2012		3,132								116			
3990007155	SMITHTOWN	NY		10/18/2012		80,231								400			
3990007161	LOS ALTOS HILLS	CA		10/18/2012		95,019								5,125			
3990007163	GRAND JUNCTION	CO		10/18/2012		6,494								242			
3990007165	GERMANTOWN	MD		10/18/2012		48,129								1,168			
3990007166	YUCCA VALLEY	CA		10/18/2012		40,827								1,500			
3990007167	TOLLAND	CT		10/18/2012		40,701								611			
3990007171	WYTHEVILLE	VA		10/18/2012		41,879								628			
3990007174	GURNEE	IL		10/18/2012		95,559								118			
3990007185	ANTIOCH	CA		10/18/2012		68,697								1,025			
3990007187	ALEXANDRIA	VA		10/18/2012		19,480								1,824			
3990007194	HARTWELL	GA		10/18/2012		61,926								140			
3990007196	LOUISVILLE	KY		10/18/2012		4,779								740			
3990007199	OLD LYME	CT		10/18/2012		31,008								672			
3990007202	MIDDLEFIELD	OH		10/18/2012		21,103								791			
3990007205	FRANKLIN	WI		10/18/2012		23,846								135			
3990007213	S SAN FRANCISCO	CA		10/18/2012		98,560								425			
3990007221	NEWMAN	CA		10/18/2012		12,558								254			
3990007253	MANASSAS	VA		10/18/2012		5,570								4,190			
3990007256	WEST ST PAUL	MN		10/18/2012		68,931								1,513			
3990007257	PLACENTIA	CA		10/18/2012		50,011								498			
3990007264	MILL VALLEY	CA		10/18/2012		70,555								5,603			
3990007271	MINEOLA	NY		10/18/2012		168,734								1,679			
3990007272	LONDON DERRY	NH		10/18/2012		35,667								1,321			
3990007273	CHICAGO	IL		10/18/2012		82,367								78			
3990007275	MIAMI	FL		10/18/2012		39,175								390			
3990007277	PEMBROKE PINES	FL		10/18/2012		21,049								313			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3990007280	LAS VEGAS	NV		10/18/2012		47,119								150			
3990007287	MONSEY	NY		10/18/2012		68,628								1,024			
3990007291	HONOLULU	HI		10/18/2012		243,715								150			
3990007294	PHOENIX	AZ		10/18/2012		48,065								877			
3990007298	MIDVALE	UT		10/18/2012		107,087								2,267			
3990007311	SETAUKET	NY		10/18/2012		106,676								1,645			
3990007313	MARTINSBURG	WV		10/18/2012		118,624								2,000			
3990007321	FAIRBANK	IA		10/18/2012		28,939								1,198			
3990007330	HONOLULU	HI		10/18/2012		48,740								100			
3990007336	WEST CALDWELL	NJ		10/18/2012		25,752								1,340			
3990007343	CANYON COUNTRY	CA		10/18/2012		80,982								1,230			
3990007354	MONROE TWP	NJ		10/18/2012		52,901								3,153			
3990007368	PARSIPPANY TROY HI	NJ		10/18/2012		80,186								244			
3990007376	PATCHOGUE	NY		10/18/2012		81,189								3,752			
3990007380	VICTORVILLE	CA		10/18/2012		46,444								1,732			
3990007385	FREMONT	CA		10/18/2012		198,842								361			
3990007388	MURRYSVILLE	PA		10/18/2012		22,178								1,320			
3990007394	WALDORF	MD		10/18/2012		12,658								1,648			
3990007395	STERLING HEIGHTS	MI		10/18/2012		29,993								1,616			
3990007399	JOLIET	IL		10/18/2012		1,060								514			
3990007408	KENNESAW	GA		10/18/2012		23,943								1,038			
3990007411	NEWPORT NEWS	VA		10/18/2012		103,005								403			
3990007414	NORWOOD YOUNG AMER	MN		10/18/2012		1,532								192			
3990007417	MERCER ISLAND	WA		10/18/2012		84,260								3,121			
3990007420	GORDO	AL		10/18/2012		8,594								1,300			
3990007422	GLENDALE	CA		10/18/2012		13,313								1,239			
3990007423	GLENVIEW	IL		10/18/2012		9,988											
3990007429	GLOUCESTER TWP	NJ		10/18/2012		56,826								1,521			
3990007439	LEE CENTER	NY		10/18/2012		87,103								2,850			
3990007445	SCHAGHTICOKE	NY		10/18/2012		46,201								2,781			
3990007451	CHICO	CA		10/18/2012		27,338								334			
3990007452	LAWNSIDE	NJ		10/18/2012		20,118								737			
3990007453	SCARSDALE	NY		10/18/2012		94,389								1,114			
3990007458	W COLUMBIA	SC		10/18/2012		13,441								528			
3990007460	NEW MILFORD	PA		10/18/2012		110,161								42			
3990007462	SOMERVILLE	MA		10/18/2012		49,552								14			
3990007467	WETHERSFIELD	CT		10/18/2012		46,020								3,228			
3990007477	MIAMI	FL		10/18/2012		115,641								1,142			
3990007482	SPOKANE	WA		10/18/2012		24,543								271			
3990007485	LAS VEGAS	NV		10/18/2012		885								885			
3990007493	JERSEY CITY	NJ		10/18/2012		40,438								1,756			
3990007503	EAGLESWOOD TWP	NJ		10/18/2012		30,435								89			
3990007510	LOS ANGELES	CA		10/18/2012		94,454								1,200			
3990007512	CARLSBAD	CA		10/18/2012		17,380								2,016			
3990007513	LACEY TWP	NJ		10/18/2012		22,271								5,630			
3990007515	SPRING GROVE	IL		10/18/2012		38,324								600			
3990007531	BALTIMORE	MD		10/18/2012		35,360								525			
3990007534	LOWER FREDERICK TW	PA		10/18/2012		76,002								75,720			
3990007536	NEW HYDE PARK	NY		10/18/2012		39,217								1,174			
3990007538	ALEXANDRIA	VA		10/18/2012		16,266								790			
3990007539	OLNEY	MD		10/18/2012		18,194								863			
3990007541	LAGUNA NIGUEL	CA		10/18/2012		10,296								829			
3990007542	PLAINFIELD CITY	NJ		10/18/2012		19,593								627			
3990007545	GRAND BLANC	MI		10/18/2012		104,535								2,534			
3990007550	GLEN OAKS	NY		10/18/2012		126,811								1,883			
3990007555	WESTLAND	MI		10/18/2012		5,056								256			
3990007557	CHARLOTTE	VT		10/18/2012		59,746								300			
3990007559	NORTH PROVIDENCE	RI		10/18/2012		98,742								880			
3990007560	S BOSTON	MA		10/18/2012		8,945								2,943			
3990007569	BLOOMINGTON	MN		10/18/2012		47,578								1			
3990007573	ORLANDO	FL		10/18/2012		31,252								112			
3990007575	BOLTON LANDING	NY		10/18/2012		32,832								1,260			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990007577	NAPLES	FL		10/18/2012		43,944								43			
3990007599	BEDFORD	MA		10/18/2012		89,253								1,484			
3990007621	BALDWIN HARBOR	NY		10/18/2012		91,341								853			
3990007631	HANAHAN	SC		10/18/2012		27,501								994			
3990007632	MASSAPEQUA PARK	NY		10/18/2012		46,618								270			
3990007635	HACIENDA HEIGHTS	CA		10/18/2012		6,970								855			
3990007636	EAST BRUNSWICK TWP	NJ		10/18/2012		7,842								271			
3990007639	MERRIMACK	NH		10/18/2012		149,500								30,500			
3990007641	COLUMBIA	MD		10/18/2012		23,902								280			
3990007642	CORAL GABLES	FL		10/18/2012		99,425								113			
3990007650	GALLIANO	LA		10/18/2012		43,946								442			
3990007655	CHARLESTON	WV		10/18/2012		65,924								300			
3990007661	TELLURIDE	CO		10/18/2012		240,008								2,085			
3990007665	LILBURN	GA		10/18/2012		29,819								1,226			
3990007666	SPRINGDALE TWP	PA		10/18/2012		19,564								303			
3990007668	TUCSON	AZ		10/18/2012		55,554								516			
3990007672	BERRYVILLE	VA		10/18/2012		14,648								900			
3990007675	UNION	KY		10/18/2012		29,812								413			
3990007676	GOLDEN	CO		10/18/2012		29,593								197			
3990007677	STERLING	VA		10/18/2012		97,439								8			
3990007683	WASHINGTON TWPS	NJ		10/18/2012		71,082								195			
3990007689	GERMANTOWN	MD		10/18/2012		56,775								924			
3990007695	GLENDALE	AZ		10/18/2012		10,791								2,571			
3990007702	NILES	IL		10/18/2012		21,778								1,048			
3990007707	WEST HEMPSTEAD	NY		10/18/2012		71,883								661			
3990007717	BOOTHWYN	PA		10/18/2012		92,700								35			
3990007723	WATERVILLE VALLEY	NH		10/18/2012		100,583								1,611			
3990007726	PHILADELPHIA	PA		10/18/2012		6,366								92			
3990007734	MACOMB	MI		10/18/2012		30,333								33			
3990007741	MIAMISBURG	OH		10/18/2012		9,252								21			
3990007744	MOUNT PROSPECT	IL		10/18/2012		114,868								2,000			
3990007745	CLINTON	MD		10/18/2012		26,248								601			
3990007748	LOS ANGELES	CA		10/18/2012		34,658								76			
3990007749	STATEN ISLAND	NY		10/18/2012		3,733								557			
3990007751	WATERBORO	ME		10/18/2012		37,347								1,480			
3990007760	BOISE	ID		10/18/2012		19,563								1,670			
3990007764	LARCHMONT	NY		10/18/2012		230,000								1,250			
3990007765	DEDHAM	MA		10/18/2012		48,679								1,132			
3990007766	CHINO HILLS	CA		10/18/2012		58,293								2,550			
3990007771	LANSING	MI		10/18/2012		14,228								2,273			
3990007772	EAST RUTHERFORD BO	NJ		10/18/2012		116,885								53			
3990007777	COKATO	MN		10/18/2012		45,573								260			
3990007781	HUGO	MN		10/18/2012		29,670								1,296			
3990007785	PALATINE	IL		10/18/2012		91,231								300			
3990007790	WHITTIER	CA		10/18/2012		17,490								479			
3990007793	SANFORD	FL		10/18/2012										991			
3990007796	AUBURN	MA		10/18/2012		53,018											
3990007797	STATEN ISLAND	NY		10/18/2012		33,117								1,601			
3990007801	HENDERSON	NV		10/18/2012		65,515								5,361			
3990007802	DARIEN	CT		10/18/2012		135,761								2,118			
3990007803	SAN DIEGO	CA		10/18/2012		242,341								275			
3990007805	SOUTHBURY	CT		10/18/2012		23,668								886			
3990007809	COLORADO SPRINGS	CO		10/18/2012		25,912								124			
3990007810	PARSIPPANY TROY HI	NJ		10/18/2012		52,213								189			
3990007811	MURRELLS INLET	SC		10/18/2012		12,498								400			
3990007812	PETERSBURG	WV		10/18/2012		65,946								4,000			
3990007813	DECATUR	GA		10/18/2012		30,215								403			
3990007816	NORTON	MA		10/18/2012		6,064								243			
3990007823	LAGRANGEVILLE	NY		10/18/2012		41,204								654			
3990007824	BURLINGTON	MA		10/18/2012		78,584								239			
3990007825	NEW YORK	NY		10/18/2012		74,765								334			
3990007828	ALFRED	ME		10/18/2012		85,636								1,259			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990007829	RIDGEFIELD	CT		10/18/2012		136,500								25,316			
3990007831	FAIRBANKS	AK		10/18/2012		2,915								766			
3990007838	WOODBRIDGE TWP	NJ		10/18/2012		46,656								441			
3990007839	BALTIMORE	MD		10/18/2012		68,742								241			
3990007842	GLENBURN	ME		10/18/2012		10,454								1,129			
3990007843	GOLD RIVER	CA		10/18/2012		44,857								2,738			
3990007852	HENRIETTA	NY		10/18/2012		49,019								738			
3990007864	PALMER TWP	PA		10/18/2012		20,731								1,092			
3990007870	UPPER MARLBORO	MD		10/18/2012		38,193								1,099			
3990007871	WALLOPS ISLAND	VA		10/18/2012		14,524								1,353			
3990007876	PALAYA DEL REY	CA		10/18/2012		34,794								1,260			
3990007885	ORANGE	CT		10/18/2012		57,519								10,425			
3990007888	DENVER	CO		10/18/2012		49,829								442			
3990007901	CAPE MAY COURTHOUS	NJ		10/18/2012		133,148								698			
3990007907	COEUR D ALENE	ID		10/18/2012		36,045								120			
3990007909	BILLINGS	MT		10/18/2012		39,793								2,253			
3990007910	GARY	IN		10/18/2012		32,743											
3990007916	LOWER SALFORD TWP	PA		10/18/2012		71,432								2,518			
3990007922	BROWNFIELD	ME		10/18/2012		23,662								83			
3990007925	CITY OF LANHAM	MD		10/18/2012		48,844								369			
3990007936	ARLINGTON	MA		10/18/2012		33,183								180			
3990007937	LACONIA	NH		10/18/2012		93,699								100			
3990007941	COLONIAL HEIGHTS	VA		10/18/2012		45,950								150			
3990007945	PHILADELPHIA	PA		10/18/2012		23,675								900			
3990007948	ORLAND PARK	IL		10/18/2012		48,256								1,200			
3990007953	EDGEWATER	FL		10/18/2012		82,178								2,393			
3990007955	EDINA	MN		10/18/2012		47,939								600			
3990007956	HECLA	SD		10/18/2012		2,463								177			
3990007957	VERO BEACH	FL		10/18/2012		11,010								787			
3990007962	QUEENS VILLAGE	NY		10/18/2012		56,563								1,630			
3990007976	GAITHERSBURG	MD		10/18/2012		19,562								907			
3990007978	HARRIS	MN		10/18/2012		123,009								2,611			
3990007981	TILLAMOOK	OR		10/18/2012		71								71			
3990007982	DEER PARK	NY		10/18/2012		75,844								868			
3990007989	CROSSLAKE	MN		10/18/2012		98,532								350			
3990008003	NAPLES	FL		10/18/2012		253,387								420			
3990008010	SIMI VALLEY	CA		10/18/2012		242,416								639			
3990008014	CHICAGO	IL		10/18/2012		16,266								721			
3990008015	ARLEE	MT		10/18/2012		48,886								1,500			
3990008018	INCLINE VILLAGE	NV		10/18/2012		63,467								661			
3990008021	CORNWALL ON HUDSON	NY		10/18/2012		64,788								31			
3990008022	BROKEN ARROW	OK		10/18/2012		43,667								154			
3990008024	LOS ANGELES	CA		10/18/2012		70,298								400			
3990008028	EDINA	MN		10/18/2012		25,710								1,379			
3990008032	EDMONDS	WA		10/18/2012		48,767								189			
3990008036	RUTHERFORD	NJ		10/18/2012		165,044								2,203			
3990008049	LOS ANGELES	CA		10/18/2012		4,954								4,954			
3990008060	BEACON	NY		10/18/2012		64,237								952			
3990008062	LOUISVILLE	CO		10/18/2012		17,719								3,458			
3990008068	HADDON TWP	NJ		10/18/2012		2,009								41			
3990008077	MCGREGOR	MN		10/18/2012		47,124								1,551			
3990008078	PRESTON	MD		10/18/2012		64,000								15,000			
3990008083	NORFOLK	VA		10/18/2012		24,134								915			
3990008085	COLORADO SPRINGS	CO		10/18/2012		5,876								5,876			
3990008087	HAMPTON	CT		10/18/2012		10,330								628			
3990008091	HIGHLAND PARK	IL		10/18/2012		99,993								295			
3990008094	DANIELSON	CT		10/18/2012		49,576								785			
3990008096	RALEIGH	NC		10/18/2012		37,428								650			
3990008106	SWARTHMORE	PA		10/18/2012		70,791								165			
3990008119	THOMASTON	CT		10/18/2012		42,964								127			
3990008121	HOLLY	MI		10/18/2012		23,049								1,639			
3990008130	GRESHAM	OR		10/18/2012		132,612								4,200			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3990008131	FREEHOLD TWP	NJ		10/18/2012		49,109								294			
3990008141	BASKING RIDGE	NJ		10/18/2012		71,241								374			
3990008168	BIRMINGHAM TWP	PA		10/18/2012		47,836								1,500			
3990008173	MASSAPEQUA	NY		10/18/2012		42,517								142			
3990008185	YARDLEY	PA		10/18/2012		14,728								2,540			
3990008191	LAWRENCE TWP	NJ		10/18/2012		27,862								1,212			
3990008195	WASHINGTON	DC		10/18/2012		84,905								228			
3990008197	SALT LAKE CITY	UT		10/18/2012		2,549								703			
3990008201	LADY LAKES	FL		10/18/2012		21,535								983			
3990008210	DAYTONA BEACH	FL		10/18/2012		15,463								1,200			
3990008212	MANHATTAN BEACH	CA		10/18/2012		220,730								15,000			
3990008215	CHICAGO	IL		10/18/2012		20,930								518			
3990008218	LA CANADA FLINTRID	CA		10/18/2012		184,504								400			
3990008225	SARATOGA SPRINGS	NY		10/18/2012		34,061								31			
3990008238	HICKORY	NC		10/18/2012		11,765								1,323			
3990008240	FORESTVILLE	MD		10/18/2012		47,905								55			
3990008253	LARGO	FL		10/18/2012		11,744								32			
3990008266	SAN JOSE	CA		10/18/2012		65,899								1,749			
3990008270	NEW FAIRFIELD	CT		10/18/2012		28,754								427			
3990008271	ISLAND HEIGHTS	NJ		10/18/2012		68,761								1			
3990008272	NORWOOD YOUNG AMER	MN		10/18/2012		1,423								591			
3990008281	BEDFORD	NH		10/18/2012		40,354								554			
3990008295	COLUMBUS	OH		10/18/2012		23,481								23,481			
3990008309	MARRERO	LA		10/18/2012		43,428								845			
3990008321	STAFFORD	VA		10/18/2012		24,211								935			
3990008323	TIPTON	IA		10/18/2012		24,862								30			
3990008325	CHICAGO	IL		10/18/2012		49,189								10			
3990008329	MENTOR	OH		10/18/2012		87,083								2,411			
3990008334	ATLANTA	GA		10/18/2012		29,148								567			
3990008342	OCEAN VIEW	HI		10/18/2012		25,658								258			
3990008348	MACON	GA		10/18/2012		59,970								8			
3990008369	DECATUR	GA		10/18/2012		1,825								1,825			
3990008376	PENNS GROVE	NJ		10/18/2012		24,141								657			
3990008377	NORCROSS	GA		10/18/2012		93,909								263			
3990008382	SOLEBURY	PA		10/18/2012		32,451								15,539			
3990008389	FREEPORT	NY		10/18/2012		60,076								687			
3990008391	NOVI	MI		10/18/2012		15,839								5,909			
3990008396	MOUNT EATON	OH		10/18/2012		17,214								400			
3990008398	NORMAN	OK		10/18/2012		73,906								224			
3990008402	SHAKOPEE	MN		10/18/2012		36,162								1,057			
3990008411	GRANGER	IN		10/18/2012		2,630								58			
3990008414	WESTMINSTER	MD		10/18/2012		15,998								189			
3990008415	ANSONIA	CT		10/18/2012		18,057								673			
3990008421	BOYNTON BEACH	FL		10/18/2012		11,157								467			
3990008423	MARSHFIELD	WI		10/18/2012		27,011								861			
3990008429	WOODSTOCK	GA		10/18/2012		29,346								84			
3990008432	LAS VEGAS	NV		10/18/2012		14,448								202			
3990008433	MIAMI BEACH	FL		10/18/2012		39,899								139			
3990008447	ADDISON	IL		10/18/2012		36,040								1,287			
3990008450	FALLS CHURCH	VA		10/18/2012		73,750								567			
3990008458	PHOENIX	AZ		10/18/2012		24,796								1,330			
3990008460	SOMERS POINT	NJ		10/18/2012		46,342											
3990008465	PLEASANTON	CA		10/18/2012		49,225								35			
3990008470	TYRONE	GA		10/18/2012		11,835								3,372			
3990008474	JACKSON	MS		10/18/2012		35,641								820			
3990008477	HONOLULU	HI		10/18/2012		39,835								155			
3990008478	TULSA	OK		10/18/2012		3,918								359			
3990008480	SPOKANE	WA		10/18/2012		156,738								3,282			
3990008490	SOUTHBURY	CT		10/18/2012		105,941								1,643			
3990008498	STONEVILLE	NC		10/18/2012		8,522								3,423			
3990008505	PLEASANTON	CA		10/18/2012		127,266								12,293			
3990008509	FAIR OAKS	CA		10/18/2012		95,926								290			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3990008512	MIAMI SHORES	FL		10/18/2012		188,112								798			
3990008513	WANTAGH	NY		10/18/2012		198,627								205			
3990008515	SMITHTOWN	NY		10/18/2012		92,025								216			
3990008517	SAND SPRINGS	OK		10/18/2012		69,748								1,703			
3990008530	ALPHARETTA	GA		10/18/2012		20,938								1			
3990008536	SAVAGE	MN		10/18/2012		48,500								44,921			
3990008567	SPRING HILL	FL		10/18/2012		20,868								1,184			
3990008569	MIAMI	FL		10/18/2012		12,824								5			
3990008581	HOUSE SPRINGS	MO		10/18/2012		18,047								878			
3990008584	INDIAN HILLS	CO		10/18/2012		56,574								548			
3990008596	JEFFERSON TWP	NJ		10/18/2012		49,532								564			
3990008598	IRVINE	CA		10/18/2012		32,991								32,991			
3990008606	ATLANTIC BEACH	FL		10/18/2012		59,627								113			
3990008612	ATLANTA	GA		10/18/2012		145,608								362			
3990008613	PRINCETON	MN		10/18/2012		14,712								485			
3990008616	ATASCADERO	CA		10/18/2012		83,157								1,211			
3990008619	DARIEN	CT		10/18/2012										10			
3990008625	MIAMI	FL		10/18/2012		34,454								1,248			
3990008636	SEAFORD	NY		10/18/2012		79,639								78			
3990008651	VOORHEES TWP	NJ		10/18/2012		28,039								371			
3990008659	PITTSFORD	NY		10/18/2012		22,574								1,024			
3990008660	ST LOUIS	MO		10/18/2012		2,258								39			
3990008667	VIRGINIA BEACH	VA		10/18/2012		46,586								600			
3990008669	SCOTTS VALLEY	CA		10/18/2012		49,561								90			
3990008671	MERRICK	NY		10/18/2012		54,005								108			
3990008674	SCOTCH PLAINS TWP	NJ		10/18/2012		39,878								388			
3990008687	AMSTERDAM	NY		10/18/2012		37,778								365			
3990008690	STONY POINT	NY		10/18/2012		49,031								400			
3990008695	KANKAKEE	IL		10/18/2012		21,264								742			
3990008701	MINNEAPOLIS	MN		10/18/2012		35,847								191			
3990008702	VERNON TWP	NJ		10/18/2012		49,116								600			
3990008705	ST LOUIS PARK	MN		10/18/2012		34,909								92			
3990008707	FAIRFIELD	CA		10/18/2012		38,700								595			
3990008709	STATEN ISLAND	NY		10/18/2012		15,205								533			
3990008712	VIRGINIA BEACH	VA		10/18/2012		44,017								417			
3990008713	REHOBOTH	MA		10/18/2012		46,907								476			
3990008718	PORT ST LUCIE	FL		10/18/2012		22,068											
3990008723	ROYAL OAK	MI		10/18/2012		30,054								375			
3990008725	SEASIDE	OR		10/18/2012		178,429								51			
3990008731	TUCSON	AZ		10/18/2012		34,879								14			
3990008736	WINDSOR	CT		10/18/2012		26,529								300			
3990008740	EDISON	NJ		10/18/2012		25,201								928			
3990008745	ALSIP	IL		10/18/2012		11,821								187			
3990008746	MOORESVILLE	NC		10/18/2012		25,618								61			
3990008751	FLAGSTAFF	AZ		10/18/2012		155,532								37,227			
3990008754	AIEA	HI		10/18/2012		14,779								700			
3990008759	MIAMI	FL		10/18/2012		64,897								1,385			
3990008764	NANTICOKE CITY	PA		10/18/2012		45,956								96			
3990008780	LENEXA	KS		10/18/2012		37,243								3,775			
3990008786	SHADY SPRINGS TWP	WV		10/18/2012		9,342								410			
3990008793	NEW CASTLE HUNDRED	DE		10/18/2012		28,229								1,310			
3990008795	BARTLETT	IL		10/18/2012		54,479								54,479			
3990008797	OMAHA	NE		10/18/2012		32,761								1,045			
3990008798	ULSTER PARK	NY		10/18/2012		18,162								1,232			
3990008807	CLARK	NJ		10/18/2012		42,939								600			
3990008810	MORGAN HILL	CA		10/18/2012		63,299								590			
3990008825	LAS VEGAS	NV		10/18/2012		18,309								245			
3990008829	JUNO BEACH	FL		10/18/2012		157,956								3,519			
3990008834	LAUREL CITY	MD		10/18/2012		9,286								320			
3990008844	LITTLE ROCK	AR		10/18/2012		2,906								587			
3990008847	CYPRESS	CA		10/18/2012		204,730								1,500			
3990008848	GRAND FORKS	ND		10/18/2012		18,700								300			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3990008849	MONROE TWP	NJ		10/18/2012		37,676								342			
3990008853	WINDSOR	CT		10/18/2012		24,946								406			
3990008863	HECLA	SD		10/18/2012		10,908								1,835			
3990008864	LAS VEGAS	NV		10/18/2012		39,509								751			
3990008872	PHILADELPHIA	PA		10/18/2012		13,145								893			
3990008877	PLYMOUTH	MN		10/18/2012		26,778								648			
3990008883	ANCHORAGE	AK		10/18/2012		70,301								1,300			
3990008890	TUCSON	AZ		10/18/2012		17,649								606			
3990008893	CENTREVILLE	VA		10/18/2012		81,956								11			
3990008894	MAKAWAO	HI		10/18/2012		1,390								65			
3990008897	WESTCHESTER	PA		10/18/2012		73,031								47			
3990008898	STEILACOOM	WA		10/18/2012		39,855								31			
3990008900	PAROWAN	UT		10/18/2012		8,725								101			
3990008902	WHEELING	WV		10/18/2012		57,197								1,972			
3990008912	SPRING HILL	FL		10/18/2012		64,546								931			
3990008914	HARVEY	LA		10/18/2012		37,860								1,306			
3990008917	SCRANTON	PA		10/18/2012		49,641								216			
3990008918	RENO	NV		10/18/2012		198,408								288			
3990008929	SANDY HOOK	CT		10/18/2012		17,716								1,727			
3990008931	CLEVELAND	TN		10/18/2012		34,735								799			
3990008934	GENESEO	IL		10/18/2012		9,034								558			
3990008935	NAUGATUCK	CT		10/18/2012		38,333								389			
3990008936	LAS VEGAS	NV		10/18/2012		21,291								308			
3990008939	WILSON	NC		10/18/2012		3,966								567			
3990008942	DOWNERS GROVE	IL		10/18/2012		42,602								614			
3990008944	GRAHAM	MO		10/18/2012		8,647								197			
3990008949	CRYSTAL LAKE	IL		10/18/2012		39,745								23			
3990008950	MANSFIELD	OH		10/18/2012		30,991								1,034			
3990008952	BRONX	NY		10/18/2012		11,554								239			
3990008953	LOS ANGELES	CA		10/18/2012		166,141								599			
3990008954	BOHEMIA	NY		10/18/2012		106,639								1,531			
3990008962	BROOKLYN	NY		10/18/2012		39,707								307			
3990008965	KAILUA KONA	HI		10/18/2012		45,198								3,111			
3990008966	FARMINGTON HILLS	MI		10/18/2012		42,467								756			
3990008971	COLUMBUS	GA		10/18/2012		7,347								250			
3990008973	WASHINGTON	DC		10/18/2012		17,386								143			
3990008974	COLUMBUS	OH		10/18/2012		23,439								31			
3990008986	JERSEY CITY	NJ		10/18/2012		416,393								18,084			
3990008990	NEW HOPE	MN		10/18/2012		19,512								1,800			
3990008993	WATERTOWN	CT		10/18/2012		10,524								2,905			
3990009002	OCALA	FL		10/18/2012		44,783								646			
3990009006	DEERFIELD BEACH	FL		10/18/2012		21,646								993			
3990009010	CINNAMINSON TWP	NJ		10/18/2012		73,325								6,166			
3990009012	WEST BABYLON	NY		10/18/2012		31,355								2,115			
3990009015	LOS ANGELES	CA		10/18/2012		31,038								800			
3990009016	TUSTIN	MI		10/18/2012		131,055								400			
3990009020	UPPER DARBY TWP	PA		10/18/2012		64,349								247			
3990009027	PRINCETON	NJ		10/18/2012		36,011								2,079			
3990009031	RUSSELL	NY		10/18/2012		7,660								809			
3990009035	GREGORY	SD		10/18/2012		43,962								15,202			
3990009038	STOCKTON	CA		10/18/2012		113,388								131			
3990009051	TAMPA	FL		10/18/2012		32,625								477			
3990009052	STATEN ISLAND	NY		10/18/2012		84,602								101			
3990009054	LEXINGTON	MN		10/18/2012		57,266								433			
3990009059	BURLINGAME	CA		10/18/2012		66,592								2,312			
3990009063	BROOKLYN	NY		10/18/2012		15,676								2,893			
3990009064	RENO	NV		10/18/2012		29,644								746			
3990009078	STERLING HEIGHTS	MI		10/18/2012		123,745								235			
3990009083	ARGYLE	NY		10/18/2012		122,285								52			
3990009091	MARIETTA	GA		10/18/2012		26,215								378			
3990009092	WASHINGTON	IA		10/18/2012		17,832								608			
3990009094	VINELAND	NJ		10/18/2012		80,512								2,745			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990009098	SOLEBURY TWP	PA		10/18/2012		47,045								2,676			
3990009102	BAKER CITY	OR		10/18/2012		59,946								4			
3990009107	LIVINGSTON	NJ		10/18/2012		20,172								359			
3990009108	PORT WASHINGTON	NY		10/18/2012		145,517								309			
3990009115	HATTIESBURG	MS		10/18/2012		29,325								16,631			
3990009123	NORMAN	OK		10/18/2012		22,936								232			
3990009124	CONCORD	CA		10/18/2012		18,771								600			
3990009127	MAPLE VALLEY	WA		10/18/2012		17,326								650			
3990009128	RIPON	CA		10/18/2012		74,696								315			
3990009138	LA CONNER	WA		10/18/2012		3,649								498			
3990009140	CITY OF MOUNT AIRY	MD		10/18/2012		91,789								82			
3990009141	LA PORTE	IN		10/18/2012		15,210								519			
3990009143	PLANTERSVILLE	AL		10/18/2012		13,968								300			
3990009146	HERTFORD	NC		10/18/2012		46,665								2,207			
3990009151	SONORA	CA		10/18/2012		74,662								5,342			
3990009154	SHREWSBURY	MA		10/18/2012		43,326								1,162			
3990009157	TRACY	CA		10/18/2012		154,101								6,297			
3990009160	RIVA	MD		10/18/2012		123,175								2,404			
3990009163	TINLEY PARK	IL		10/18/2012		49,165								12			
3990009165	ARLINGTON	WA		10/18/2012		18,732								176			
3990009171	LOS ANGELES	CA		10/18/2012		49,519								30			
3990009176	CAPE CORAL	FL		10/18/2012		43,567								900			
3990009181	STATEN ISLAND	NY		10/18/2012		16,971								290			
3990009183	BETHESDA	MD		10/18/2012		63,403								2,137			
3990009184	CENTREVILLE	VA		10/18/2012		102,349								1,491			
3990009188	BELLE PLAINE	MN		10/18/2012		23,833								105			
3990009192	FREDERICKSBURG	VA		10/18/2012										50			
3990009194	MUNDELEIN	IL		10/18/2012		42,238								806			
3990009206	GENEVA	IL		10/18/2012		21,450								450			
3990009208	FRANKLIN TWP	NJ		10/18/2012		45,136								20			
3990009214	CLAY CENTER	KS		10/18/2012		18,271								261			
3990009219	STAMFORD	CT		10/18/2012		81,714								70,352			
3990009221	STATEN ISLAND	NY		10/18/2012		101,885								675			
3990009224	MIDDLEBORO	MA		10/18/2012		28,420								409			
3990009227	FORT WASHINGTON	MD		10/18/2012		62,300								300			
3990009239	PLEASANT HILL	CA		10/18/2012		27,047								1,500			
3990009241	CHESTERFIELD	VA		10/18/2012		46,335								3,494			
3990009242	READINGTON TWP	NJ		10/18/2012		8,272								795			
3990009245	SHAKOPEE	MN		10/18/2012		20,895								296			
3990009251	EVERETT	WA		10/18/2012		31,721								1,130			
3990009253	SANTA FE	NM		10/18/2012		105,601								1,369			
3990009255	COPIAGUE	NY		10/18/2012		6,599								101			
3990009257	AUGUSTA	ME		10/18/2012		15,674								374			
3990009259	MINNETONKA	MN		10/18/2012		62,926								74			
3990009260	ELLICOTT CITY	MD		10/18/2012		136,733								40,410			
3990009262	WILKINSBURG BORO	PA		10/18/2012		16,881								384			
3990009268	BALTIMORE	MD		10/18/2012		82,395								2,747			
3990009278	BLAUVELT	NY		10/18/2012		23,475								110			
3990009279	NORTH BRUNSWICK TW	NJ		10/18/2012		53,336								3,000			
3990009281	AUBURN	IN		10/18/2012		36,383								320			
3990009283	DELAND	FL		10/18/2012		83,681								405			
3990009288	MASSAPEQUA	NY		10/18/2012		18,055								1,817			
3990009290	PLAINSBORO TWP	NJ		10/18/2012		47,982								220			
3990009300	BROOKLYN	NY		10/18/2012		69,958								214			
3990009306	JACKSONVILLE	FL		10/18/2012		29,507								1,199			
3990009318	HOLLIS	NY		10/18/2012		42,055								604			
3990009325	DOWAGIAC	MI		10/18/2012		80,362								7,300			
3990009327	PHOENIX	AZ		10/18/2012		18,907								188			
3990009330	KIMMELL	IN		10/18/2012		3,820								706			
3990009331	CHEYENNE	WY		10/18/2012		32,412								755			
3990009333	FORESTBURG	NY		10/18/2012		34,875								3,102			
3990009336	ANAHEIM	CA		10/18/2012		150,814								149			

SCHEDULE B - PART 3

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

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3990009342	ST BONIFACIUS	MN		10/18/2012		17,798								3,000			
3990009344	PICKERINGTON	OH		10/18/2012		20,572								693			
3990009345	LAS VEGAS	NV		10/18/2012		21,970								243			
3990009346	BOCA RATON	FL		10/18/2012		91,440								3,048			
3990009353	STERLING	CT		10/18/2012		2,527								624			
3990009360	DAYTON	KY		10/18/2012		21,177								755			
3990009361	MIAMI	FL		10/18/2012		24,225								360			
3990009365	SALEM TWP	PA		10/18/2012		19,405								13,078			
3990009366	DANBURY	CT		10/18/2012		20,755								354			
3990009367	TONAWANDA	NY		10/18/2012		19,775								842			
3990009386	NEWTOWN TWP	PA		10/18/2012		37,858								815			
3990009391	MANHATTAN BEACH	CA		10/18/2012		236,124								1,431			
3990009395	TULALIP	WA		10/18/2012		74,910								45			
3990009409	CRYSTAL LAKE	IL		10/18/2012		12,025								2,453			
3990009411	HARLAN	KY		10/18/2012		23,246								2,283			
3990009416	FRANKLIN	NH		10/18/2012		15,781								122			
3990009417	CHICAGO	IL		10/18/2012		55,418								1,000			
3990009418	RIVER VALE TWP	NJ		10/18/2012		233,726								1,200			
3990009422	BAYSHORE	NY		10/18/2012		193,375								4,042			
3990009423	BRADENTON	FL		10/18/2012		80,821								145			
3990009438	SCHAUMBURG	IL		10/18/2012		21,596								1,295			
3990009439	PLANTATION	FL		10/18/2012		20,517								768			
3990009444	MIAMI BEACH	FL		10/18/2012		30,549								600			
3990009445	PITTSBURGH	PA		10/18/2012		34,230								17			
3990009447	OAKTON	VA		10/18/2012		138,560								4,772			
3990009452	WAYNE TWP	NJ		10/18/2012		75,310								4,500			
3990009456	CHANDLER	AZ		10/18/2012		49,201								456			
3990009466	COOPER CITY	FL		10/18/2012		38,510								1,763			
3990009468	RAMSEY	MN		10/18/2012		28,456								961			
3990009473	NORTH PORT	FL		10/18/2012		42,000								75			
3990009482	HASTINGS	MN		10/18/2012		135,117								1,140			
3990009491	MASPETH	NY		10/18/2012		57,386								359			
3990009494	ATLANTA	GA		10/18/2012		149,516								138			
3990009499	HUNTINGTON BEACH	CA		10/18/2012		53,701								3,153			
3990009506	COCONUT CREEK	FL		10/18/2012		95,748								1,438			
3990009512	HARTSDALE	NY		10/18/2012		90,612								286			
3990009518	SONOMA	CA		10/18/2012		29,311								1,138			
3990009521	MIAMI	FL		10/18/2012		172,632								1,800			
3990009524	BIRMINGHAM	AL		10/18/2012		16,523								303			
3990009540	NEWCOMERSTOWN	OH		10/18/2012		19,242								1,375			
3990009541	CAMDEN	ME		10/18/2012		58,738								193			
3990009542	AUBURN	NY		10/18/2012		18,791								7			
3990009543	GLEN ALLEN	VA		10/18/2012		173,374								322			
3990009549	DUDLEY	MA		10/18/2012		48,650								(96)			
3990009552	SANTA ROSA	CA		10/18/2012		198,338								219			
3990009555	BELCHER	KY		10/18/2012		14,650								1,500			
3990009556	WEXFORD	PA		10/18/2012		14,844								6,000			
3990009557	SYKESVILLE	MD		10/18/2012		10,251								675			
3990009565	HONOLULU	HI		10/18/2012		20,875								5,014			
3990009573	MANCHESTER	CT		10/18/2012		6,627								176			
3990009575	BURNSVILLE	MN		10/18/2012		51,247								780			
3990009591	ASHVILLE	NY		10/18/2012		191,396								1,772			
3990009593	WAIKOLOA	HI		10/18/2012		67,273								961			
3990009596	MANORVILLE	NY		10/18/2012		49,493								185			
3990009607	WOODBRIDGE	VA		10/18/2012		15,189								315			
3990009609	CHAMPLIN	MN		10/18/2012		94,452								625			
3990009612	STONINGTON	CT		10/18/2012		36,169								519			
3990009618	PALM BEACH GARDENS	FL		10/18/2012		106,987								7,000			
3990009619	WHITE PLAINS	NY		10/18/2012		15,693								517			
3990009624	CORNING	NY		10/18/2012		35,497								291			
3990009625	LOS ANGELES	CA		10/18/2012		47,520								8,542			
3990009629	SAN JOSE	CA		10/18/2012		90,385								138			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990009632	UPPER MAKEFIELD	PA		10/18/2012		144,084								1,924			
3990009634	BELLPORT	NY		10/18/2012		199,932								3,000			
3990009643	BUCKINGHAM TWP	PA		10/18/2012		20,790								2,842			
3990009651	HAMPTON	VA		10/18/2012		73,730								2,503			
3990009653	MECHANICSVILLE	VA		10/18/2012		33,261								400			
3990009654	GLENWOOD	IL		10/18/2012		17,055								139			
3990009657	QUEENSTOWN CITY	MD		10/18/2012		53,007								1,770			
3990009658	WINTHROP	MA		10/18/2012		187,592								38,268			
3990009661	COLORADO SPRINGS	CO		10/18/2012		7,564								723			
3990009664	CHELTENHAM TWP	PA		10/18/2012		2,304								1,284			
3990009665	LAKE FOREST	CA		10/18/2012		102,087								149			
3990009673	CASTROVILLE	CA		10/18/2012		17,281								2,427			
3990009674	UNION CITY	NJ		10/18/2012		7,571								811			
3990009681	DEERFIELD BEACH	FL		10/18/2012		4,233								691			
3990009690	WAIPAHU	HI		10/18/2012		49,097								317			
3990009692	MOUNT LEBANON TWP	PA		10/18/2012		53,351								1,759			
3990009697	POMPTON LAKES BORO	NJ		10/18/2012		24,015								750			
3990009700	SOUTH PLAINFIELD B	NJ		10/18/2012		42,934								610			
3990009712	ST LOUIS	MO		10/18/2012		61,283								940			
3990009716	CHANHASSEN	MN		10/18/2012		7,765								55			
3990009726	LOUISVILLE	KY		10/18/2012		15,115								285			
3990009728	BELLE MEAD	NJ		10/18/2012		66,514								2,050			
3990009731	STERLING	AK		10/18/2012		59,395								1,025			
3990009734	MARION	NY		10/18/2012		43,258								1,481			
3990009736	SEATTLE	WA		10/18/2012		2,692								563			
3990009740	HENDERSON	NV		10/18/2012		94,805								305			
3990009741	LAKEVILLE	MN		10/18/2012		48,945								4,000			
3990009744	MAYER	MN		10/18/2012		27,980								67			
3990009745	POLLOCK PINES	CA		10/18/2012		68,469								424			
3990009749	MORA	MN		10/18/2012		27,000								949			
3990009754	CINCINNATI	OH		10/18/2012		41,744								685			
3990009759	SAN CLEMENTE	CA		10/18/2012		62,721								151			
3990009772	CHESTER	VA		10/18/2012		70,686								1,121			
3990009774	MILPITAS	CA		10/18/2012		245,220								355			
3990009776	GLENDALE	AZ		10/18/2012		64,063								1,426			
3990009778	KIRTLAND	NM		10/18/2012		7,576								1,299			
3990009779	CITY OF BALTIMORE	MD		10/18/2012		45,591								563			
3990009783	ROANOKE	VA		10/18/2012		19,230								639			
3990009787	BROOKLINE	MA		10/18/2012		74,616								2,433			
3990009788	NAPLES	FL		10/18/2012		29,611								23			
3990009803	EAST POINT	GA		10/18/2012		20,884								451			
3990009807	COLLEGE TYP	PA		10/18/2012		10,393								363			
3990009809	NEWPORT	NH		10/18/2012		18,800								613			
3990009818	MINNEAPOLIS	MN		10/18/2012		41,141								600			
3990009822	CEDARGROVE	IN		10/18/2012		55,105								42			
3990009823	WESTMINSTER	CA		10/18/2012		121,409								3,219			
3990009827	YEADON BORO	PA		10/18/2012		25,130								2,078			
3990009834	KEIZER	OR		10/18/2012		33,449								130			
3990009840	GRAND BLANC	MI		10/18/2012		36,019								74			
3990009842	STEELEVILLE	IL		10/18/2012		2,028								634			
3990009845	AUSTIN	TX		10/18/2012		47,192								251			
3990009846	COPIAGUE	NY		10/18/2012		22,776								740			
3990009850	MAPLEWOOD	MN		10/18/2012		64,604								5,654			
3990009853	FLORENCE	MS		10/18/2012		47,776								490			
3990009857	PATTON TWP	PA		10/18/2012		120,983								1,249			
3990009859	GREAT NECK	NY		10/18/2012		3,349								376			
3990009868	LOS ANGELES	CA		10/18/2012		109,955								1,556			
3990009874	SILVER SPRING	MD		10/18/2012		7,940								1,188			
3990009885	PHILADELPHIA	PA		10/18/2012		35,152								497			
3990009887	PHILADELPHIA	PA		10/18/2012		49,551								66			
3990009889	LEVITTOWN	NY		10/18/2012		47,976								319			
3990009898	HOUSTON	TX		10/18/2012		22,438								734			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3990009902	NORTH BENTON	OH		10/18/2012		76,017								3,287			
3990009903	KAUFMAN	TX		10/18/2012		42,123								413			
3990009907	PLAINFIELD	NJ		10/18/2012		46,388								136			
3990009912	LOWELL	IN		10/18/2012		8,193								267			
3990009924	DALLAS	TX		10/18/2012		125,604								641			
3990009930	EDEN	NY		10/18/2012		57,139								2,658			
3990009934	STATEN ISLAND	NY		10/18/2012		75,861								351			
3990009935	STONEHAM	MA		10/18/2012		36,344								1,462			
3990009937	FLUSHING	NY		10/18/2012		23,023								1,043			
3990009938	DALLAS	TX		10/18/2012		82,050								4,000			
3990009939	FREDERICK	MD		10/18/2012		53,444								376			
3990009951	STOCKTON	CA		10/18/2012		153,000								29,000			
3990009956	BROOKLYN	NY		10/18/2012		33,931								70			
3990009958	UPPER MARLBORO	MD		10/18/2012		57,623								254			
3990009962	ANN ARBOR	MI		10/18/2012		74,012								27			
3990009964	SARASOTA	FL		10/18/2012		23,735								43			
3990009972	LAWRENCEVILLE	GA		10/18/2012		16,048								369			
3990009987	QUEEN CREEK	AZ		10/18/2012		54,623								1,247			
3990009992	JUPITER	FL		10/18/2012		98,327								91			
3990009999	CHESTERFIELD	NJ		10/18/2012		99,942								30			
3990010007	PORTSMOUTH	VA		10/18/2012		98,957								6,000			
3990010010	FLORIDA	NY		10/18/2012		34,646								246			
3990010035	LAKEWAY	TX		10/18/2012		57,500								1,500			
3990010037	OMAHA	NE		10/18/2012		22,602								111			
3990010048	PLANTATION	FL		10/18/2012		42,120								622			
3990010052	CHESTERFIELD	VA		10/18/2012		28,050								2,376			
3990010055	MOUNT PLEASANT	SC		10/18/2012		141,406								399			
3990010062	NEW YORK	NY		10/18/2012		248,237								80			
3990010063	MILL VALLEY	CA		10/18/2012		140,585								766			
3990010065	CINCINNATI	OH		10/18/2012		61,197								14,865			
3990010073	SALEM	NJ		10/18/2012		15,337								900			
3990010074	LOUISVILLE	KY		10/18/2012		75,286								1			
3990010091	HILO	HI		10/18/2012		45,639								190			
3990010093	STATEN ISLAND	NY		10/18/2012		112,259								5,695			
3990010098	HANSON	MA		10/18/2012		47,520								34			
3990010105	PASADENA	CA		10/18/2012		38,091								833			
3990010106	EAST HAMPTON	NY		10/18/2012		94,902								460			
3990010110	ANTIOCH	CA		10/18/2012		147,071								460			
3990010113	WILLIAMSTOWN	KY		10/18/2012		31,872								2,270			
3990010115	CANTON	OH		10/18/2012		16,953								204			
3990010117	BROOKLYN	NY		10/18/2012		24,898								820			
3990010119	JACKSON TWP	PA		10/18/2012		149,336								4			
3990010123	CARMICHAEL	CA		10/18/2012		45,696								1,313			
3990010124	SANTA ANA	CA		10/18/2012		237,653								128			
3990010126	HAMPTON	NH		10/18/2012		71,911								400			
3990010132	NAPLES	FL		10/18/2012		1,782								6,462			
3990010134	GRAYLING	MI		10/18/2012		7,489								182			
3990010137	CHESTERFIELD	MO		10/18/2012		72,947								2,353			
3990010138	BLACKBIRD HUNDRED	DE		10/18/2012		98,018								1,234			
3990010144	CHINO HILLS	CA		10/18/2012		51,275								1,636			
3990010155	LAKE ELSINORE	CA		10/18/2012		135,052								824			
3990010163	SCOTTSDALE	AZ		10/18/2012		9,182								88			
3990010166	MADISON	CT		10/18/2012		72,336								4,159			
3990010174	FALLBROOK	CA		10/18/2012		56,335								895			
3990010182	ROCHESTER	MN		10/18/2012		98,104								84			
3990010187	DANVILLE	CA		10/18/2012		220,115								3,866			
3990010197	HARLAN	IA		10/18/2012		28,145								154			
3990010201	SAN ANTONIO	TX		10/18/2012		33,879								99			
3990010207	NASHUA	NH		10/18/2012		11,960								900			
3990010208	ROCKLIN	CA		10/18/2012		58,012								80			
3990010211	SPARKS	NV		10/18/2012		44,135								1,500			
3990010224	SEATTLE	WA		10/18/2012		50,040								62,040			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990010231	GREENE TWP	PA		10/18/2012		48,886								231			
3990010237	KIHEI	HI		10/18/2012		199,601								54			
3990010238	PLANTATION	FL		10/18/2012		46,809								480			
3990010246	PASADENA	CA		10/18/2012		130,924								2,070			
3990010248	BROOKLYN	NY		10/18/2012		14,731								473			
3990010265	OAKLAND	CA		10/18/2012		115,474								3,725			
3990010266	LANEXA	VA		10/18/2012		51,698								704			
3990010275	WEST HILLS	CA		10/18/2012		42,657								601			
3990010279	CEDAR FALLS	IA		10/18/2012		2,186								781			
3990010280	LONE TREE	CO		10/18/2012		99,289								329			
3990010286	COLUMBUS	OH		10/18/2012		46,311								1,945			
3990010287	FLAT ROCK	MI		10/18/2012		48,598								40			
3990010289	LIBERTYVILLE	IL		10/18/2012		47,509								109			
3990010290	STATEN ISLAND	NY		10/18/2012		23,060								475			
3990010291	VIRGINIA	MN		10/18/2012		24,699								19			
3990010294	WEST NEWBURY	MA		10/18/2012		32,826								1,318			
3990010296	CHITTENANGO	NY		10/18/2012		69,510								632			
3990010297	MEADOWBROOK	PA		10/18/2012		14,818								4,401			
3990010301	TULSA	OK		10/18/2012		41,193								216			
3990010303	CAMPBELL	CA		10/18/2012		22,395								1,105			
3990010308	GENEVA	IL		10/18/2012		34,928								859			
3990010313	THE WOODLANDS	TX		10/18/2012		73,531								452			
3990010322	LAWRENCE	KS		10/18/2012		30,735								1,142			
3990010324	BOWLING GREEN	OH		10/18/2012		19,200								683			
3990010329	LOS ANGELES	CA		10/18/2012		98								74			
3990010346	FRIDAY HARBOR	WA		10/18/2012		5,155								784			
3990010348	LOS ANGELES	CA		10/18/2012		23,773								134			
3990010350	SYLMAR	CA		10/18/2012		123,856								225			
3990010352	BLOOMINGTON	MN		10/18/2012		46,723								16,073			
3990010359	COLUMBIA	MD		10/18/2012		71,181								466			
3990010360	LAS VEGAS	NV		10/18/2012		99,431								1,572			
3990010371	CARY	NC		10/18/2012		5,264								167			
3990010373	SILVER SPRING	MD		10/18/2012		36,314								28			
3990010374	WEST DEPTFORD TWP	NJ		10/18/2012		46,817								409			
3990010384	CAPITAL HEIGHTS	MD		10/18/2012		47,885								173			
3990010386	VIENNA	VA		10/18/2012		110,775								3,498			
3990010406	MESA	AZ		10/18/2012		114,998								1,775			
3990010409	GREENACRES	FL		10/18/2012		36,283								44			
3990010411	SPOKANE	WA		10/18/2012		43,393								695			
3990010418	BALTIMORE HUNDRED	DE		10/18/2012		49,800								533			
3990010432	CHICAGO	IL		10/18/2012		44,103								26,000			
3990010439	OMAHA	NE		10/18/2012		84,950								35,502			
3990010445	ROMEOVILLE	IL		10/18/2012		41,925								20			
3990010454	ROUND HILL	VA		10/18/2012		113,538								1,774			
3990010458	MCLEAN	VA		10/18/2012		72,044								2,299			
3990010459	LONGWOOD	FL		10/18/2012		130,803								1,825			
3990010463	HOLLYWOOD	MD		10/18/2012		41,357								677			
3990010464	WAKE FOREST	NC		10/18/2012		9,654								349			
3990010468	AMHERST	VA		10/18/2012		69,420								967			
3990010479	GLENDALE	AZ		10/18/2012		98,393								228			
3990010483	SAN MATEO	CA		10/18/2012		26,315								438			
3990010488	STAMFORD	CT		10/18/2012		43,862								1,298			
3990010495	CAVE CREEK	AZ		10/18/2012		144,828								189			
3990010502	DAYTON	NJ		10/18/2012		39,366								1,243			
3990010503	PHILADELPHIA	PA		10/18/2012		163,281								231			
3990010509	RIVERHEAD	NY		10/18/2012		7,606								1,142			
3990010515	MESA	AZ		10/18/2012		84,540								853			
3990010516	SEMINOLE	FL		10/18/2012		34,032								371			
3990010518	CHESTER HEIGHTS	PA		10/18/2012		87,157								158			
3990010522	MASON	MI		10/18/2012		30,245								980			
3990010525	WYNDMOOR	PA		10/18/2012		16,820								150			
3990010526	LAKE FOREST	CA		10/18/2012		95,737								934			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990010533	BLOOMINGTON	MN		10/18/2012		25,540								300			
3990010536	HAMPTON	VA		10/18/2012		19,230								771			
3990010538	FORT LAUDERDALE	FL		10/18/2012		82,758								294			
3990010541	HAMMOND	IN		10/18/2012		10,558								147			
3990010544	NEVADA	OH		10/18/2012		28,798								96			
3990010548	KANSAS CITY	MO		10/18/2012		14,982								13			
3990010549	BOCA RATON	FL		10/18/2012		15,921								672			
3990010551	STATEN ISLAND	NY		10/18/2012		91,921								664			
3990010558	COSTA MESA	CA		10/18/2012		46,206								337			
3990010561	KEARNY TOWN	NJ		10/18/2012		32,507								50			
3990010564	GARDEN CITY	NY		10/18/2012		61,873								867			
3990010565	ARLINGTON	VA		10/18/2012		35,654								1,256			
3990010575	BALLWIN	MO		10/18/2012		15,716								3,813			
3990010578	WHEATON	IL		10/18/2012		19,667								19,791			
3990010580	GREENACRES	FL		10/18/2012		45,748								10			
3990010582	NORWALK	CT		10/18/2012		25,536								351			
3990010587	DALLAS	TX		10/18/2012		53,444								308			
3990010590	BELTSVILLE	MD		10/18/2012		55,311								473			
3990010601	HURRICANE	WV		10/18/2012		46,673								1,474			
3990010602	LOS ANGELES	CA		10/18/2012		136,281								1,716			
3990010606	CHARLOTTE	NC		10/18/2012		89,873								1,346			
3990010612	SWANZEY	NH		10/18/2012		76,871								813			
3990010613	HIAWASSEE	GA		10/18/2012		4,725								268			
3990010615	BRANDON	FL		10/18/2012		44,511								618			
3990010618	BENNINGTON	NH		10/18/2012		62,864								9,000			
3990010619	SEAL BEACH	CA		10/18/2012		136,024								2,247			
3990010620	WELDON	NC		10/18/2012		37,042								896			
3990010623	LIVONIA	MI		10/18/2012		21,038								169			
3990010625	GILBERT	AZ		10/18/2012		68,692								3			
3990010632	DEERFIELD	IL		10/18/2012		8,493								3,019			
3990010635	OAKLAND	CA		10/18/2012		143,543								584			
3990010638	COCONUT CREEK	FL		10/18/2012		33,326								200			
3990010641	CHEBOYGAN	MI		10/18/2012		9,225								32			
3990010646	LOWELL	IN		10/18/2012		94,506								159			
3990010653	LAUREL	MD		10/18/2012		124,544								202			
3990010658	EAST PENNSBORO	PA		10/18/2012		110,442								3,300			
3990010669	DARIEN	CT		10/18/2012		180,372								5,947			
3990010684	JACKSONVILLE	FL		10/18/2012		35,103								521			
3990010687	PORTSMOUTH	VA		10/18/2012		83,686								471			
3990010692	STOUGHTON	WI		10/18/2012		23,092								240			
3990010693	ST LOUIS	MO		10/18/2012		40,428								1,250			
3990010697	CICERO	NY		10/18/2012		62,705								700			
3990010700	LYNN	MA		10/18/2012		129,126								507			
3990010703	WEST PALM BEACH	FL		10/18/2012		54,403								323			
3990010704	BRIGHTON	MI		10/18/2012		197,537								1,277			
3990010713	PACIFICA	CA		10/18/2012		17,293								2,881			
3990010714	DOUGLASTON	NY		10/18/2012		30,819								985			
3990010715	CAPE CORAL	FL		10/18/2012		19,026								1,107			
3990010737	SCOTTSDALE	AZ		10/18/2012		30,733								2			
3990010753	ORLANDO	FL		10/18/2012		14,106								1,284			
3990010757	HERNDON	VA		10/18/2012		43,621								2,117			
3990010758	ST LOUIS	MO		10/18/2012		21,725								7,054			
3990010768	UNION TWP	NJ		10/18/2012		74,511								50			
3990010772	HYATTSVILLE CITY	MD		10/18/2012		47,957								384			
3990010776	LAKE HAVASU CITY	AZ		10/18/2012		248,009								1,109			
3990010780	NEW HOPE	MN		10/18/2012		2,281								2,281			
3990010788	ELMORE	MN		10/18/2012		35,669								1,115			
3990010790	PALM COAST	FL		10/18/2012		47,279								1,116			
3990010791	PEORIA	AZ		10/18/2012		48,206								406			
3990010795	HURON	OH		10/18/2012		22,299								309			
3990010805	NEW FAIRFIELD	CT		10/18/2012		139,045								6,066			
3990010806	SAN MARCOS	CA		10/18/2012		41,192								114			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3990010812	COCONUT CREEK	FL		10/18/2012		31,640								2			
3990010818	DAYTON	OH		10/18/2012		12,911								419			
3990010835	SOUTH RICHMOND HIL	NY		10/18/2012		230,972								1,420			
3990010842	WILDWOOD	GA		10/18/2012		54,798								1,300			
3990010850	RALEIGH	NC		10/18/2012		4,076								165			
3990010868	TAMPA	FL		10/18/2012		30,655								708			
3990010870	LINCOLN	NE		10/18/2012		81,229								5,123			
3990010872	BOCA RATON	FL		10/18/2012		101,853								909			
3990010873	COROLLA	NC		10/18/2012		44,216								1,202			
3990010878	FAIR HAVEN BORO	NJ		10/18/2012		60,000								65			
3990010881	UNIVERSITY PLACE	WA		10/18/2012		20,062								918			
3990010885	GAITHERSBURG	MD		10/18/2012		42,940								900			
3990010887	RED BANK BORO	NJ		10/18/2012		31,430								725			
3990010890	GRANTS	NM		10/18/2012		24,824								752			
3990010892	EAST ISLIP	NY		10/18/2012		83,008								1,146			
3990010898	MAPLE GROVE	MN		10/18/2012		242,546								109			
3990010904	AMHERST	MA		10/18/2012		44,255								795			
3990010910	DELRAY BEACH	FL		10/18/2012		49,763								548			
3990010913	FORT LAUDERDALE	FL		10/18/2012		121,399								905			
3990010914	DAVISON	MI		10/18/2012		101,683								85			
3990010926	BRIDGEWATER	NJ		10/18/2012		140,481								1,437			
3990010930	ALBUQUERQUE	NM		10/18/2012		55,696								1,705			
3990010939	REGO PARK	NY		10/18/2012		43,777								602			
3990010942	KEENE	NH		10/18/2012		6,674								126			
3990010945	LAS VEGAS	NV		10/18/2012		48,000								2,000			
3990010946	LAKE HAVASU CITY	AZ		10/18/2012		36,000								9,900			
3990010949	DETROIT	MI		10/18/2012		71,965								44			
3990010952	ALEXANDRIA	VA		10/18/2012		74,841								623			
3990010955	MAKAWAO	HI		10/18/2012		99,956								75			
3990010964	COLUMBIA	MD		10/18/2012		140,000								300			
3990010968	CHANDLER	AZ		10/18/2012		71,510								200			
3990010972	WATERFORD	MI		10/18/2012		11,423								347			
3990010986	SAINT LOUIS	MO		10/18/2012		43,960								1,802			
3990010987	ASTON	PA		10/18/2012		48,638								46			
3990010991	HIGHLAND FALLS	NY		10/18/2012		8,445								4,546			
3990010994	SWANSEA	MA		10/18/2012		34,513								1,050			
3990010997	SCOTCH PLAINS	NJ		10/18/2012		189,258								143			
3990010998	NORTH READING	MA		10/18/2012		106,547								1,933			
3990011008	GRANITE CITY	IL		10/18/2012		85,366								1,557			
3990011009	ANCHORAGE	AK		10/18/2012		217,231								826			
3990011011	ALBUQUERQUE	NM		10/18/2012		94,479								634			
3990011014	CORAL GABLES	FL		10/18/2012		46,972								2,057			
3990011017	GALLOWAY	NJ		10/18/2012		5,049								1,027			
3990011024	INDIANAPOLIS	IN		10/18/2012		26,734								113			
3990011028	WOOSTER	OH		10/18/2012		26,226								1,336			
3990011033	TOPANGA	CA		10/18/2012		48,225								2,103			
3990011035	ALEXANDRIA	VA		10/18/2012		242,200								623			
3990011054	SAN FRANCISCO	CA		10/18/2012		6,787								1,144			
3990011057	BLOOMFIELD	NJ		10/18/2012		43,779								147			
3990011061	ROSEVILLE	CA		10/18/2012		44,872								68			
3990011062	NORFOLK	VA		10/18/2012		61,463								114			
3990011064	MONTVILLE TWP	NJ		10/18/2012		72,838								29			
3990011069	HAILEY	ID		10/18/2012		38,428								825			
3990011078	DAVIE	FL		10/18/2012		84,608								68			
3990011086	BRIMFIELD	MA		10/18/2012		21,800								680			
3990011088	WEST ISLIP	NY		10/18/2012		64,839								2,558			
3990011090	HENDERSON	NV		10/18/2012		113,693								719			
3990011091	WEST CARROLLTON	OH		10/18/2012		44,541								600			
3990011096	ROSENDALE	NY		10/18/2012		202,706								719			
3990011103	JEFFERSON TWP	NJ		10/18/2012		60,497								427			
3990011106	CONEWAGO TWP	PA		10/18/2012		28,941								10,000			
3990011109	CLEVELAND	MN		10/18/2012		28,417								2,205			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3990011111	AUGUSTA	ME		10/18/2012		24,549								1,012			
3990011115	NEVADA CITY	CA		10/18/2012		30,350								3,792			
3990011118	PHOENIX	AZ		10/18/2012		70,311								63			
3990011123	SAN RAFAEL	CA		10/18/2012		42,477								2,550			
3990011124	SACRAMENTO	CA		10/18/2012		74,273								1,013			
3990011128	SCIENCE HILL	KY		10/18/2012		32,757								1,974			
3990011131	WINDSOR	CT		10/18/2012		12,926								4			
3990011138	AVONDALE	AZ		10/18/2012		84,293								192			
3990011139	DISCOVERY BAY	CA		10/18/2012		249,475								300			
3990011143	SANTA CLARA	CA		10/18/2012		245,887								47			
3990011147	LANCASTER	CA		10/18/2012		149,629								3,177			
3990011152	POMPTON PLAINS	NJ		10/18/2012		223,325								887			
3990011155	SALT LAKE CITY	UT		10/18/2012		27,500								7,500			
3990011160	CHESTERFIELD	MO		10/18/2012		45,452								299			
3990011163	STOCKTON	CA		10/18/2012		187,429								5,305			
3990011166	WOODSTOCK	GA		10/18/2012		96,353								229			
3990011173	ELLENVILLE	NY		10/18/2012		44,589								605			
3990011175	WEST ROXBURY	MA		10/18/2012		48,740								671			
3990011178	SOUTH RIDING	VA		10/18/2012		47,935								1,424			
3990011188	TUCSON	AZ		10/18/2012		170,509								1,497			
3990011193	DANVILLE	CA		10/18/2012		240,107								5,063			
3990011195	STURBRIDGE	MA		10/18/2012		173,943								2,000			
3990011204	FORKS TWP	PA		10/18/2012		86,057								38			
3990011209	CORONA	CA		10/18/2012		110,592								1,457			
3990011210	TALLAHASSEE	FL		10/18/2012		47,382								576			
3990011215	SOUTH HAMILTON	MA		10/18/2012		37,685								1,131			
3990011217	TAUNTON	MA		10/18/2012		40,169								1,205			
3990011221	YONKERS	NY		10/18/2012		39,203								1,164			
3990011224	PALMER	MA		10/18/2012		63,488								1,287			
3990011227	LOS ANGELES	CA		10/18/2012		82,315								1,112			
3990011235	WAKEFIELD	MA		10/18/2012		48,206								300			
3990011236	PLYMOUTH	MI		10/18/2012		54,870								2,053			
3990011262	MIAMI	FL		10/18/2012		136,438								1,844			
3990011270	CRAFTON BORO	PA		10/18/2012		8,710								316			
3990011276	FALMOUTH	ME		10/18/2012		23,732								34			
3990011287	MODESTO	CA		10/18/2012		17,600								341			
3990011294	ESCONDIDO	CA		10/18/2012		58,395								600			
3990011305	ROELAND PARK	KS		10/18/2012		11,013								563			
3990011317	MARION	IL		10/18/2012		2,212								2,207			
3990011319	ROCK HILL	SC		10/18/2012		22,343								54			
3990011322	PRINCE GEORGE	VA		10/18/2012		44,794								614			
3990011323	DURHAM	NC		10/18/2012		9,463								189			
3990011326	WENTZVILLE	MO		10/18/2012		40,615								1,899			
3990011332	ANTELOPE	CA		10/18/2012		141,002								365			
3990011335	YORKVILLE	IL		10/18/2012		61,372								482			
3990011336	DEWITT	MI		10/18/2012		36,141								26,740			
3990011337	NAPLES	FL		10/18/2012		49,043								50			
3990011339	LONGVILLE	MN		10/18/2012		32,221								5,835			
3990011348	TRIANGLE	VA		10/18/2012		36,130								627			
3990011349	AVONDALE ESTATES	GA		10/18/2012		87,199								71			
3990011353	STAUNTON	VA		10/18/2012		49,270								158			
3990011358	BETHEL	CT		10/18/2012		49,971								1,465			
3990011359	MIAMI BEACH	FL		10/18/2012		85,879								2,571			
3990011370	SADDLE BROOK TWP	NJ		10/18/2012		75,821								79			
3990011377	PHOENIX	AZ		10/18/2012		51,056								46,773			
3990011380	HENDERSON	NV		10/18/2012										10,000			
3990011390	DANBURY	CT		10/18/2012		17,908								779			
3990011395	RIDGE CREST	CA		10/18/2012		7,004								553			
3990011400	SEATTLE	WA		10/18/2012		21,817								2,817			
3990011415	KALAHEO	HI		10/18/2012		65,574								4,447			
3990011419	ANDOVER	MN		10/18/2012		45,327								939			
3990011424	PARAMUS	NJ		10/18/2012		86,517								276			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990011435	GAINESVILLE	VA		10/18/2012		38,695								825			
3990011437	SACRAMENTO	CA		10/18/2012		18,334								400			
3990011441	EAST BERLIN	CT		10/18/2012		89,558								3,460			
3990011444	DAVIE	FL		10/18/2012		26,108								1,000			
3990011445	NEWPORT	NC		10/18/2012		41,431								2,950			
3990011450	CASTLE ROCK	CO		10/18/2012		17,198								401			
3990011451	SHELBY TWP	MI		10/18/2012		59,969								600			
3990011453	GAITHERSBURG	MD		10/18/2012		29,070								861			
3990011457	BONNERS FERRY	ID		10/18/2012		135,266								1,836			
3990011464	KETCHUM	ID		10/18/2012		95,371								261			
3990011465	MANTUA	NJ		10/18/2012		3,003								3,253			
3990011467	BREWTON	AL		10/18/2012		11,891								469			
3990011470	WOODSTOCK	GA		10/18/2012		72,144								6,849			
3990011474	RICHMOND	VA		10/18/2012		99,252								430			
3990011484	CHESTERFIELD	NJ		10/18/2012		58,410								1,718			
3990011493	SICKLERVILLE	NJ		10/18/2012		46,176								624			
3990011494	CHELTENHAM TWP	PA		10/18/2012		27,744								4,889			
3990011497	NEWBERRY PARK	CA		10/18/2012		60,013								550			
3990011498	LOS ANGELES	CA		10/18/2012		241,684								124			
3990011499	HAVERHILL	MA		10/18/2012		178,589								200			
3990011501	CORVALLIS	OR		10/18/2012		105,907								1,500			
3990011503	COCOA	FL		10/18/2012		17,097								3,600			
3990011507	LOS ANGELES	CA		10/18/2012		243,804								1,051			
3990011511	DEERFIELD BEACH	FL		10/18/2012		49,442								373			
3990011512	CORVALLIS	OR		10/18/2012		23,564								689			
3990011523	MONTGOMERY	AL		10/18/2012		30,506								1,523			
3990011526	GRANGER	IN		10/18/2012		5,000								2,000			
3990011529	MANHATTAN	KS		10/18/2012		38,881								84			
3990011536	CORONA	CA		10/18/2012		250,300								300			
3990011538	LOS ANGELES	CA		10/18/2012		170,654								7,939			
3990011541	PEMBROKE PINES	FL		10/18/2012		39,419								503			
3990011543	TEMECULA	CA		10/18/2012		99,722								77			
3990011555	ST CLAIR SHORES	MI		10/18/2012		61,084								49			
3990011556	SYOSSET	NY		10/18/2012		133,464								125,000			
3990011557	CORTLANDT MANOR	NY		10/18/2012		34,546								13			
3990011568	CLAREMONT	CA		10/18/2012		159,310								5			
3990011575	CROWN POINT	IN		10/18/2012		14,112								255			
3990011580	PHOENIX	AZ		10/18/2012		83,166								2,422			
3990011583	SAN DIEGO	CA		10/18/2012		90,098								20,487			
3990011585	GLENDALE	CA		10/18/2012		179,808								2,200			
3990011586	LAKE ZURICH	IL		10/18/2012		27,284								1,165			
3990011587	RANCHO PALOS VERDE	CA		10/18/2012		12,283								409			
3990011589	PLACERVILLE	CA		10/18/2012		223,601								23			
3990011591	GENEVA	IL		10/18/2012		95,534								600			
3990011595	SAN DIEGO	CA		10/18/2012		245,397								657			
3990011604	SAN DIEGO	CA		10/18/2012		8,155								19			
3990011611	CLAREMORE	OK		10/18/2012		20,584								603			
3990011613	MANASSAS	VA		10/18/2012		37,690								810			
3990011620	MELVILLE	NY		10/18/2012		196,747								613			
3990011625	EDISON	NJ		10/18/2012		84,128								2,450			
3990011634	SANTA BARBARA	CA		10/18/2012		46,623								630			
3990011636	LIVERMORE	CA		10/18/2012		57,314								150			
3990011639	APTOS	CA		10/18/2012		152,500								3,099			
3990011640	PUYALLUP	WA		10/18/2012		41,900								50			
3990011643	SOMERVILLE	NJ		10/18/2012		38,487								2,151			
3990011648	MECHANICSBURG	PA		10/18/2012		79,399								398			
3990011649	RIVERSIDE	CA		10/18/2012		22,632								747			
3990011656	ALAMO	CA		10/18/2012		44,487								150			
3990011659	SAINT LOUIS	MO		10/18/2012		54,390								1,067			
3990011662	CHANDLER	AZ		10/18/2012		94,604								2,149			
3990011668	NEW FREEDOM BORO	PA		10/18/2012		74,647								61			
3990011669	LAS VEGAS	NV		10/18/2012		73,284								1,205			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3990011670	WALESKA	GA		10/18/2012		27,046								1,201			
3990011676	ROSSVILLE	KS		10/18/2012		18,724								545			
3990011678	ELLENWOOD	GA		10/18/2012		24,580								172			
3990011681	SANTA CLARITA	CA		10/18/2012		101,714								14,000			
3990011682	SPENCER	NC		10/18/2012		28,818								771			
3990011687	OAKLAND	CA		10/18/2012		50,436								944			
3990011692	PHELAN	CA		10/18/2012		63,367								538			
3990011695	ATHENS	GA		10/18/2012		96,378								950			
3990011697	DAYTON	NV		10/18/2012		80,258								100			
3990011700	SANTA FE	NM		10/18/2012		73,617								991			
3990011708	MEBANE	NC		10/18/2012		62,000								2,000			
3990011713	MANOR TWP	PA		10/18/2012		62,572								1,000			
3990011714	SANTA ROSA	CA		10/18/2012		219,278								135			
3990011722	BROOKLYN	NY		10/18/2012		18,638								477			
3990011727	ARLINGTON	VA		10/18/2012		148,520								298			
3990011728	CHAPEL HILL	NC		10/18/2012		7,504								240			
3990011732	SOUTHFIELD	MI		10/18/2012		89,143								1,748			
3990011736	NASSAU	NY		10/18/2012		66,578								3,751			
3990011738	SANTA ROSA	CA		10/18/2012		38,204								462			
3990011742	WARRENTON	VA		10/18/2012		28,061								1,560			
3990011743	RICHMOND HILL	GA		10/18/2012		5,989								609			
3990011744	FT PIERCE	FL		10/18/2012		44,998								611			
3990011750	CITY OF MITCHELLVI	MD		10/18/2012		67,331								1,548			
3990011754	APPLE VALLEY	MN		10/18/2012		25,796								1,006			
3990011764	ELMHURST	IL		10/18/2012		91,478								2,664			
3990011767	TIVERTON	RI		10/18/2012		28,595								402			
3990011770	ROANOKE	VA		10/18/2012		14,980								54			
3990011771	DEARBORN	MI		10/18/2012		9,216								837			
3990011773	CHICO	CA		10/18/2012		58,643								157			
3990011779	BRENTWOOD	NY		10/18/2012		46,314								627			
3990011791	NEWNAN	GA		10/18/2012		93,995								482			
3990011796	GROVELAND	FL		10/18/2012		49,198								124			
3990011803	SCOTTSDALE	AZ		10/18/2012		42,125								807			
3990011805	STERLING HEIGHTS	MI		10/18/2012		34,203								142			
3990011811	JACKSON TWP	NJ		10/18/2012		28,742								1,126			
3990011815	LAKE WORTH	FL		10/18/2012		49,036								142			
3990011819	NEW YORK	NY		10/18/2012		138,023								1,840			
3990011820	GRAND LAKE	CO		10/18/2012		56,116								1			
3990011822	SUNRISE BEACH	MO		10/18/2012		26,300								1,800			
3990011824	WEST PALM BEACH	FL		10/18/2012		46,093								623			
3990011826	NORTH MYRTLE BEACH	SC		10/18/2012		57,919								41			
3990011833	COTO DE CAZA	CA		10/18/2012		215,020								326			
3990011835	BEVERLY HILLS	CA		10/18/2012		101,923								4,452			
3990011836	CAMPBELLSBURG	KY		10/18/2012		24,737								296			
3990011839	BETHLEHEM	PA		10/18/2012		135,422								600			
3990011841	WAYZATA	MN		10/18/2012		159,262								2,321			
3990011847	ALEXANDRIA	VA		10/18/2012		64,935								68			
3990011848	PLEASANT VIEW	TN		10/18/2012		20,546								593			
3990011849	WEST PALM BEACH	FL		10/18/2012		104,638								3			
3990011851	ST PAUL	MN		10/18/2012		47,220								1,362			
3990011858	SIMI VALLEY	CA		10/18/2012		58,889								1,699			
3990011867	WINNETKA	CA		10/18/2012		137,780								40			
3990011868	LARCHMONT	NY		10/18/2012		59,824								1,709			
3990011874	PORT ORANGE	FL		10/18/2012		144,577								53			
3990011875	WHITE PLAINS	NY		10/18/2012		108,258								3,133			
3990011893	LAWRENCEVILLE	GA		10/18/2012		15,545								350			
3990011895	RIVERSIDE	CA		10/18/2012		43,062								24			
3990011896	EAST ROCKAWAY	NY		10/18/2012		30,361								3,000			
3990011900	GREENVILLE	NY		10/18/2012		25,635								977			
3990011906	CAMAS	WA		10/18/2012		18,771								25			
3990011908	DUVALL	WA		10/18/2012		32,955								1,259			
3990011911	GROVELAND	FL		10/18/2012		48,562								68			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3990011916	OCALA	FL		10/18/2012		35,575								1,230			
3990011920	TUCSON	AZ		10/18/2012		36,102								8,762			
3990011923	ORANGEVALE	CA		10/18/2012		47,314								964			
3990011925	WINSTON SALEM	NC		10/18/2012		22,915								3,230			
3990011928	RUSTBURG	VA		10/18/2012		25,008								204			
3990011930	LINDEN	NJ		10/18/2012		101,215								2,892			
3990011931	ORMOND BEACH	FL		10/18/2012		29,016								1,200			
3990011948	CHANDLER	AZ		10/18/2012		15,631								147			
3990011952	BROOKHAVEN	PA		10/18/2012		41,937								569			
3990011954	CONYERS	GA		10/18/2012		224,396								2,151			
3990011958	SAVAGE	MN		10/18/2012		33,048								1,179			
3990011976	BENSALEM	PA		10/18/2012		33,614								625			
3990011987	CONYERS	GA		10/18/2012		18,974								1,286			
3990011991	TAMPA	FL		10/18/2012		14,057								1,071			
3990011996	LAKE WORTH	FL		10/18/2012		19,988								3,843			
3990012001	PORT SAINT LUCIE	FL		10/18/2012		24,260								387			
3990012007	JACKSONVILLE	FL		10/18/2012		24,724								389			
3990012013	DIAMOND BAR	CA		10/18/2012		19,901								95			
3990012014	BELLEROSE	NY		10/18/2012		30,379								840			
3990012016	GLEN RIDGE	NJ		10/18/2012		42,124								1,073			
3990012034	PALM BEACH GARDENS	FL		10/18/2012		16,466								462			
3990012036	WESTMINSTER	CO		10/18/2012		49,429								75			
3990012042	LAWRENCE	KS		10/18/2012		27,739								5,427			
3990012049	SAYREVILLE BORO	NJ		10/18/2012		79,844								154			
3990012059	BATON ROUGE	LA		10/18/2012		14,485								17,467			
3990012069	CHARLOTTE	NC		10/18/2012		25,897								2,002			
3990012070	EVERETT	WA		10/18/2012		31,063								179			
3990012073	PAIA	HI		10/18/2012		68,500								100			
3990012075	RIDGECREST	CA		10/18/2012		75,759								2,322			
3990012076	ROSELLE PARK BORO	NJ		10/18/2012		59,513								106			
3990012085	KIHEI	HI		10/18/2012		226,695								1,363			
3990012088	BURBANK	IL		10/18/2012		67,264								905			
3990012091	PINCKNEY	MI		10/18/2012		14,074								483			
3990012092	WASHINGTON	DC		10/18/2012		179,510								444			
3990012102	WAILUKU	HI		10/18/2012		106,383								39			
3990012109	ORLANDO	FL		10/18/2012		41,347								1,332			
3990012113	WEST PATERSON BORO	NJ		10/18/2012		21,000								2,000			
3990012114	FAIRFIELD	CA		10/18/2012		14,066								336			
3990012115	PRESCOTT	AZ		10/18/2012		38,145								264			
3990012121	SALT LAKE CITY	UT		10/18/2012		38,574								1,042			
3990012123	BOSTON	MA		10/18/2012		3,529								281			
3990012124	BENICIA	CA		10/18/2012		169,500								2,445			
3990012127	BEALETON	VA		10/18/2012		46,415								36			
3990012128	SAN DIEGO	CA		10/18/2012		41,521								29,856			
3990012130	WELLESLEY	MA		10/18/2012		145,031								4,105			
3990012131	ANSONIA	CT		10/18/2012		87,525								1,215			
3990012133	BEAVERTON	OR		10/18/2012		11,174								1,701			
3990012136	WINFIELD	WV		10/18/2012		16,693								6,000			
3990012142	SAN RAFAEL	CA		10/18/2012		217,474								1,500			
3990012144	FARGO	ND		10/18/2012		7,262								65			
3990012148	COLUMBIA	SC		10/18/2012		87,481								1			
3990012151	WILSON	WY		10/18/2012		138,536								300			
3990012154	MIDDLE GROVE	NY		10/18/2012		30,813								3,801			
3990012168	LENOIR	NC		10/18/2012		10,132								8,245			
3990012170	CHARLOTTE	NC		10/18/2012		86,800								1,268			
3990012171	LOS ANGELES	CA		10/18/2012		38,171								663			
3990012174	BELLEVILLE	IL		10/18/2012		55,138								36			
3990012176	BAKERSFIELD	CA		10/18/2012		131,023								5,031			
3990012178	CRESTVIEW HILLS	KY		10/18/2012		115,434								718			
3990012183	WINTER GARDEN	FL		10/18/2012		97,202								334			
3990012184	PHOENIX	AZ		10/18/2012		77,363								619			
3990012189	VADNAIS HEIGHTS	MN		10/18/2012		95,963								200			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3990012191	DURHAM	NC		10/18/2012		62,397								553			
3990012192	ANNANDALE	VA		10/18/2012		74,548								84			
3990012194	HANOVER	NH		10/18/2012		46,575								450			
3990012197	ELIZABETH	PA		10/18/2012		43,859								587			
3990012228	WARREN	MI		10/18/2012		31,171								1,835			
3990012232	POULSBO	WA		10/18/2012		18,113								827			
3990012242	WOODSTOCK	GA		10/18/2012		23,345								2,091			
3990012250	DRAPER	VA		10/18/2012		14,888								512			
3990012258	GLENDALE CITY	CA		10/18/2012		500								500			
3990012260	INDIAN ORCHARD	MA		10/18/2012		2,000								600			
3990012281	GAINESVILLE CITY	FL		10/18/2012		14,485								400			
3990012302	ELBERTA	AL		10/18/2012		14,498								251			
3990012319	NAMPA	ID		10/18/2012		8,323								48,070			
3990012325	MIDDLETOWN	RI		10/18/2012		80,049								420			
3990012326	LOS ANGELES	CA		10/18/2012		39,390								1,689			
3990012335	SANDY	OR		10/18/2012		16,173								798			
3990012339	CLOVIS	CA		10/18/2012		146,836								466			
3990012361	PACIFIC PALISADES	CA		10/18/2012		148,804								39			
3990012364	LA FARGE	WI		10/18/2012		48,235								9,911			
3990012375	AUBURN	CA		10/18/2012		46,237								300			
3990012378	DOVER	NJ		10/18/2012		38,731								1,500			
3990012380	HICKORY HILLS	IL		10/18/2012		13,500								1,174			
3990012381	MONTEREY PARK	CA		10/18/2012		69,876								9,829			
3990012383	PEMBROKE PINES	FL		10/18/2012		61,060								5,582			
3990012385	WAIANAE	HI		10/18/2012		20,004								905			
3990012396	HAIKU	HI		10/18/2012		126,928								1,913			
3990012410	SAN JUAN BAUTISTA	CA		10/18/2012		248,000								750			
3990012412	BUENA PARK	CA		10/18/2012		89,881								2,247			
3990012445	LOXAHATCHEE	FL		10/18/2012		89,371								184			
3990012457	SAN HOSE	CA		10/18/2012		113,218								16			
3990012458	PONTE VEDRA BEACH	FL		10/18/2012		218,521								300			
3990012465	POULSBO	WA		10/18/2012		94,467								495			
3990012483	WALL TWP	NJ		10/18/2012		93,345								18,106			
3990012484	MIAMI	FL		10/18/2012		150,107								568			
3990012486	MILLINGTON	NJ		10/18/2012		15,562								2,895			
3990012488	MIAMI	FL		10/18/2012		85,435								692			
3990012490	BOONTON TWP	NJ		10/18/2012		116,165								532			
3990012491	OJAI	CA		10/18/2012		151,871								44			
3990012495	MIAMI SHORES	FL		10/18/2012		119,998								1			
3990012499	SAN DIEGO	CA		10/18/2012		8,826								330			
6610019830	MAGNOLIA	TX		10/18/2012		30,509								732			
6610019831	LAKE HIAWATHA	NJ		10/18/2012		28,716								792			
6610019833	WILMINGTON	DE		10/18/2012		22,798								3,241			
6610019839	ALPHARETTA	GA		10/18/2012		10,874								5,026			
6610019841	PLAQUEMINE	LA		10/18/2012		37,752								1,800			
6610019842	BELLFLOWER	CA		10/18/2012		55,820								569			
6610019843	PHOENIX	AZ		10/18/2012		11,828								1,766			
6610019844	SYLMAR	CA		10/18/2012		67,940								960			
6610019846	ELK RIVER	MN		10/18/2012		24,461								641			
6610019847	DEFIANCE	MO		10/18/2012		40,369								193			
6610019848	PORTSMOUTH	NH		10/18/2012		38,788								686			
6610019849	BLOOMINGTON	MN		10/18/2012		25,419								187			
6610019852	ALBUQUERQUE	NM		10/18/2012										2,000			
6610019854	NEWPORT	TN		10/18/2012										1,927			
6610019856	LAKE FOREST PARK	WA		10/18/2012		5,198								1,447			
6610019857	APPLETON	WI		10/18/2012		38,342								27,092			
6610019860	BLAINE	MN		10/18/2012		9,419								1,698			
6610019861	PORT HUENEME	CA		10/18/2012		92,473								570			
6610019864	AVONDALE	AZ		10/18/2012		54,046								117			
6610019865	LEAVENWORTH	KS		10/18/2012		59,814								160			
6610019868	NORTH CALDWELL	NJ		10/18/2012		20,391								1,330			
6610019871	GRAND PRAIRIE	TX		10/18/2012		21,335								1,841			

SCHEDULE B - PART 3

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

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6610019872	LAKEVILLE	MN		10/18/2012		27,046								26,502			
6610019874	APALACHIN	NY		10/18/2012		39,420								352			
6610019875	NEW BERLIN	WI		10/18/2012		20,089								2,000			
6610019876	SHERRILLS FORD	NC		10/18/2012		12,733								133			
6610019878	GRASS VALLEY	CA		10/18/2012		41,454								1,200			
6610019881	LA MESA	CA		10/18/2012		5,627								344			
6610019883	LAS VEGAS	NV		10/18/2012		41,007								463			
6610019884	RANCHO SANTA FE	CA		10/18/2012		64,683								64,683			
6610019885	SILVER SPRING	MD		10/18/2012		36,237								1,392			
6610019886	SAN JOSE	CA		10/18/2012										5			
6610019888	OXFORD	IA		10/18/2012		99,487								57			
6610019891	EXTON	PA		10/18/2012		34,544								77			
6610019893	HAPPY VALLEY	OR		10/18/2012		22,961								2,400			
6610019894	BURLINGAME	CA		10/18/2012		217,739								11,814			
6610019895	HAMPTON	VA		10/18/2012		25,681								127			
6610019896	ATLANTA	GA		10/18/2012		44,272								269			
6610019899	GOLDEN	CO		10/18/2012		11,387								11,437			
6610019900	KETCHIKAN	AK		10/18/2012		93,522								1,461			
6610019901	BEAVERTON	OR		10/18/2012		11,945								142			
6610019902	NEW HOPE	MN		10/18/2012		97,525								500			
6610019903	BLOOMINGDALE	IL		10/18/2012		1,077								1,077			
6610019905	BALATON	MN		10/18/2012		23,108								200			
6610019907	LANCASTER	PA		10/18/2012		6,594								642			
6610019908	AZLE	TX		10/18/2012		77,358								5,230			
6610019910	SAN LEON	TX		10/18/2012		4,291								1,703			
6610019911	BROOKLYN	NY		10/18/2012		320,646								169,595			
6610019913	ADRIAN	MI		10/18/2012		29,435								1,627			
6610019914	WEST ISLIP	NY		10/18/2012		4,939								376			
6610019915	BLUFFTON	SC		10/18/2012		2,545								1,527			
6610019916	CASCADE LOCKS	OR		10/18/2012		34,845								391			
6610019917	ELSMERE	DE		10/18/2012		29,043								620			
6610019918	CASTLE ROCK	CO		10/18/2012		87,300								354			
6610019919	GLENDALE	NY		10/18/2012		4,017								711			
6610019924	SMITHFIELD	VA		10/18/2012		14,001								261			
6610019926	MINNEAPOLIS	MN		10/18/2012		23,566								2,266			
6610019928	MANZANITA	OR		10/18/2012		87,022								19			
6610019929	FLANDERS	NJ		10/18/2012		187,000								6,000			
6610019931	MURRYSVILLE	PA		10/18/2012		1,857								282			
6610019933	BOW	WA		10/18/2012		135,233								143			
6610019934	SCARSDALE	NY		10/18/2012		27,000								6,499			
6610019935	SANTA BARBARA	CA		10/18/2012		31,407								120			
6610019936	COPLEY	OH		10/18/2012		6,303								1,258			
6610019938	JEFFERSONVILLE	VT		10/18/2012		37,095								292			
6610019941	GREER	SC		10/18/2012		19,839								1,280			
6610019942	OVERLAND PARK	KS		10/18/2012		57,853								618			
6610019944	PORTLAND	OR		10/18/2012		92,823								219			
6610019946	EDINA	MN		10/18/2012		11,986								3,115			
6610019947	LAKE JACKSON	TX		10/18/2012		92,460								4,500			
6610019951	OSSINING	NY		10/18/2012		19,329								1,500			
6610019952	VANCOUVER	WA		10/18/2012		13,601								951			
6610019953	SAN JOSE	CA		10/18/2012		12,490								1,374			
6610019955	GREENSBORO	NC		10/18/2012		16,494								98			
6610019956	MELBOURNE	FL		10/18/2012		25,209								2,090			
6610019957	SAN FRANCISCO	CA		10/18/2012		198,685								999			
6610019958	DAVIS	CA		10/18/2012		80,010								16,000			
6610019959	MAQUOKETA	IA		10/18/2012		45,000								739			
6610019961	SILVER SPRING	MD		10/18/2012		5,699								21			
6610019962	SCOTIA	NY		10/18/2012		18,672								1,269			
6610019963	AROMAS	CA		10/18/2012		78,276								46			
6610019964	PARKLAND	FL		10/18/2012		255,116								1,400			
6610019968	LAKE WORTH	FL		10/18/2012		46,243								46,243			
6610019969	NAPERVILLE	IL		10/18/2012		805								517			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6610019970	COLLIERVILLE	TN		10/18/2012		4,055								179			
6610019971	ARLINGTON	VA		10/18/2012		107,991								1,296			
6610019973	BRANFORD	CT		10/18/2012		60,300								1,777			
6610019975	KINGWOOD	TX		10/18/2012		82,754								3,000			
6610019976	FALLS CHURCH	VA		10/18/2012		47,697								4,863			
6610019979	ATL	GA		10/18/2012		28,000								3,000			
6610019981	SAN DIEGO	CA		10/18/2012		37,541								378			
6610019982	LONG BEACH	NY		10/18/2012		83,300								1,260			
6610019984	SOUTHBURY	CT		10/18/2012		50,794								3,042			
6610019985	ANNAPOLIS	MD		10/18/2012		89,701								2,441			
6610019986	NEVADA CITY	CA		10/18/2012		113,075								500			
6610019989	HOCKESSIN	DE		10/18/2012		2,473								344			
6610019990	NEW MILFORD	CT		10/18/2012		23,238								631			
6610019993	CLIFTON	VA		10/18/2012		53,961								133			
6610019997	VESTAVIA	AL		10/18/2012		37,359								150			
6610019998	OVERLAND PARK	KS		10/18/2012		66,190								1,152			
6610019999	VALLEY	NE		10/18/2012		57,098								751			
6610020000	DEWITT	MI		10/18/2012		152,677								4,966			
6610020002	LANARK	IL		10/18/2012										14			
6610020003	SAN ANTONIO	TX		10/18/2012		32,224								1,344			
6610020004	BEDFORD	TX		10/18/2012		94,900								2,200			
6610020005	PORTLAND	OR		10/18/2012		83,031								450			
6610020006	ARLINGTON	VA		10/18/2012		5,873								216			
6610020007	WESTPORT	CT		10/18/2012										5,003			
6610020008	PITTSBURGH	PA		10/18/2012		88,296								3			
6610020009	KNIGHTDALE	NC		10/18/2012		1,900								317			
6610020010	POTOMAC	MD		10/18/2012		11,922								3,014			
6610020011	LOVELAND	CO		10/18/2012		101,881								2,212			
6610020013	GRAYVILLE	IL		10/18/2012		112,346								686			
6610020014	SAN DIEGO	CA		10/18/2012		9,870								751			
6610020015	BEACON FALLS	CT		10/18/2012		7,748								500			
6610020017	TULSA	OK		10/18/2012		41,284								1,102			
6610020018	SHERMAN OAKS	CA		10/18/2012		2,592								1,288			
6610020019	WILMETTE	IL		10/18/2012		99,276								355			
6610020023	SIERRA VISTA	AZ		10/18/2012		8,590								325			
6610020024	ADAMSTOWN	MD		10/18/2012		207								207			
6610020026	FAIRFIELD	IA		10/18/2012		4,200								2,700			
6610020030	SAN DIEGO	CA		10/18/2012		46,210								150			
6610020031	FLEMING ISLAND	FL		10/18/2012		25,949								1,557			
6610020032	LAKEVILLE	MN		10/18/2012		108,529								292			
6610020033	DECATUR	GA		10/18/2012		88,366								1,644			
6610020035	ROCHESTER HILLS	MI		10/18/2012		23,333								249			
6610020038	DURHAM	NC		10/18/2012		61,931								574			
6610020040	LAKELAND	FL		10/18/2012		18,143								290			
6610020041	SHALIMAR	FL		10/18/2012		55,190								1,379			
6610020043	BIRMINGHAM	AL		10/18/2012		42,522								217			
6610020044	PLYMOUTH	MN		10/18/2012		24,646								3,500			
6610020048	SOUTH PLAINFIELD	NJ		10/18/2012		42,920								13			
6610020049	NAPERVILLE	IL		10/18/2012													
6610020050	ALHAMBRA	CA		10/18/2012		118,510								1,857			
6610020051	SAPULPA	OK		10/18/2012		26,803								2,740			
6610020052	PORTER	IN		10/18/2012		51,568								2,848			
6610020054	BERWYN	PA		10/18/2012		152,614								669			
6610020060	MONTGOMERY	IL		10/18/2012		2,950								456			
6610020061	HOUMA	LA		10/18/2012		60,666								2,393			
6610020062	COOPER CITY	FL		10/18/2012		48,718								1,806			
6610020063	SAINT CHARLES	MO		10/18/2012		23,100								1,492			
6610020066	HEREFORD	PA		10/18/2012										9,971			
6610020067	LITTLEFIELD	AZ		10/18/2012		5,200								246			
6610020070	SCOTTSDALE	AZ		10/18/2012		296,502								285			
6610020072	CAMPBELL	CA		10/18/2012		26,324								312			
6610020073	KENNER	LA		10/18/2012		80,501								957			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6610020074	BASALT	CO		10/18/2012		25,020								224			
6610020075	VIRGINIA BEACH	VA		10/18/2012		10,079								2,400			
6610020076	THOMASTON	CT		10/18/2012		67,758								1,160			
6610020077	ATLANTA	GA		10/18/2012		174,989								624			
6610020079	PLANO	TX		10/18/2012		41,499								2,313			
6610020080	GROTON	MA		10/18/2012		101,150								98,932			
6610020081	OSWEGO	IL		10/18/2012		36,381								5,838			
6610020082	SCOTTSDALE	AZ		10/18/2012		240,352								1,880			
6610020083	INDEPENDENCE	MO		10/18/2012		56,683								704			
6610020084	REDWOOD CITY	CA		10/18/2012		30								30			
6610020085	TAMPA	FL		10/18/2012		17,254								443			
6610020086	GLENVIEW	IL		10/18/2012		2,291								241			
6610020087	OMAHA	NE		10/18/2012		18,125								5,450			
6610020089	ROCKFORD	IL		10/18/2012		13,493								849			
6610020090	TAPPAN	NY		10/18/2012		12,818								4,347			
6610020091	FORKED RIVER	NJ		10/18/2012		189,400								2,250			
6610020092	BENEDICT	NE		10/18/2012		5								5			
6610020095	CROWN POINT	IN		10/18/2012		34,764								24,903			
6610020097	MIMS	FL		10/18/2012		57,104								1,249			
6610020098	FARMINGTON	MN		10/18/2012		14,089								664			
6610020100	SAN DIEGO	CA		10/18/2012		11,833								601			
6610020101	CAPE CORAL	FL		10/18/2012		41,000								577			
6610020103	SAN FRANCISCO	CA		10/18/2012		136,590								9			
6610020104	SAN RAFAEL	CA		10/18/2012		1,603								1,612			
6610020107	APEX	NC		10/18/2012		10,000								5,000			
6610020108	NORTH WILKESBORO	NC		10/18/2012		21,953								1,380			
6610020109	ULYSSES	KS		10/18/2012		122,877								6,939			
6610020110	DAVIE	FL		10/18/2012		156,804								10			
6610020111	FAIR OAKS	CA		10/18/2012										69			
6610020113	BROOKLYN PARK	MN		10/18/2012		81,054								1,975			
6610020114	ARDMORE	PA		10/18/2012		26,162								800			
6610020116	EASTON	PA		10/18/2012		47,665								521			
6610020117	SOUTH ELGIN	IL		10/18/2012		2,861								673			
6610020118	BROWERVILLE	MN		10/18/2012		21,917								905			
6610020120	THE VILLAGES	FL		10/18/2012		24,583								282			
6610020121	SOUTH PORTLAND	ME		10/18/2012		28,496								2,000			
6610020124	HILLSBORO	IA		10/18/2012		19,813								595			
6610020125	SALINAS	CA		10/18/2012		1,750								38			
6610020126	SPRINGFIELD	VA		10/18/2012		17,000								1,572			
6610020127	SCOTCH PLAINS	NJ		10/18/2012		53,853								6,708			
6610020128	THOMASTON	CT		10/18/2012		44,215								1,500			
6610020129	SAN ANTONIO	TX		10/18/2012		3,597								471			
6610020130	ELK RIVER	MN		10/18/2012		10,659								1,835			
6610020131	BISMARCK	ND		10/18/2012		4,809								40			
6610020132	COLLEGE PLACE	WA		10/18/2012		62,999								62,720			
6610020134	HIGH POINT	NC		10/18/2012		26,027								2,243			
6610020137	PLEASANTON	CA		10/18/2012		23,872								438			
6610020141	LOS GATOS	CA		10/18/2012		47,816								3,355			
6610020143	MOUNT SINAI	NY		10/18/2012		35,731								834			
6610020146	MONTVILLE	NJ		10/18/2012		38,000								3,003			
6610020149	BETHEL	MN		10/18/2012		18,555								980			
6610020150	PEOTONE	IL		10/18/2012		50,679								1,479			
6610020152	MASSANUTTEN	VA		10/18/2012		35,835								749			
6610020154	GRAND JUNCTION	CO		10/18/2012		14,345								2,856			
6610020158	SUNSET BEACH	NC		10/18/2012		154,081								1,549			
6610020159	BUENA	NJ		10/18/2012		146,750								1,500			
6610020160	CROTON ON HUDSON	NY		10/18/2012		57,199								600			
6610020161	PINELLAS PARK	FL		10/18/2012		39,433								56			
6610020162	HUNTINGTON	NY		10/18/2012		99,967								32			
6610020165	MILL VALLEY	CA		10/18/2012		7,902								75			
6610020166	METAIRIE	LA		10/18/2012		6,782								6,782			
6610020168	SAVAGE	MN		10/18/2012		146,587								100			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6610020169	VIERA	FL		10/18/2012		120,000								1,500			
6610020170	MONTROSE	CO		10/18/2012		32,480								1,575			
6610020171	PERDIDO BEACH	AL		10/18/2012		198,119								900			
6610020173	LOUISVILLE	KY		10/18/2012		6,188								469			
6610020174	PORTLAND	OR		10/18/2012		41,792								1,061			
6610020175	TOPEKA	KS		10/18/2012		32,766								193			
6610020177	DUBLIN	OH		10/18/2012		10,332								2,370			
6610020178	COVENTRY	CT		10/18/2012		32,225								300			
6610020179	RINGWOOD	NJ		10/18/2012		15,964								2,959			
6610020180	SAN JOSE	CA		10/18/2012		44,750								750			
6610020182	SAPULPA	OK		10/18/2012		40,021								5,668			
6610020184	GRAND RAPIDS	MI		10/18/2012		37,299								11,099			
6610020185	RICHMOND	VA		10/18/2012		26,835								2,406			
6610020191	MONTVILLE	NJ		10/18/2012		12,574								51			
6610020194	ESCONDIDO	CA		10/18/2012		32,500								300			
6610020196	SMITHFIELD	VA		10/18/2012		22,842								2,917			
6610020198	APEX	NC		10/18/2012		64,014								129			
6610020200	PINETOP	AZ		10/18/2012		14,000								20			
6610020202	FRESNO	CA		10/18/2012		860								63			
6610020203	SAN JOSE	CA		10/18/2012		4,808								1,529			
6610020204	KETCHIKAN	AK		10/18/2012		112,712								2,331			
6610020206	MANHATTAN BCH	CA		10/18/2012		50,000								3			
6610020207	CHESTERFIELD	MO		10/18/2012		84,254								2,153			
6610020208	BAKERSFIELD	CA		10/18/2012		51,762								200			
6610020209	HOUSTON	TX		10/18/2012		10,500								208			
6610020211	TULSA	OK		10/18/2012		53,191								2,000			
6610020212	PALOS VERDES ESTATES	CA		10/18/2012		15,707								4,325			
6610020213	TEMPLE CITY	CA		10/18/2012		52,370								11			
6610020214	PEARLAND	TX		10/18/2012		66,092								2,062			
6610020215	UPLAND	CA		10/18/2012		43,096								60			
6610020216	COLBERT	WA		10/18/2012		72,376								532			
6610020217	FRANKLIN LAKES	NJ		10/18/2012		115,876								204			
6610020218	MOORESVILLE	NC		10/18/2012		23,102								372			
6610020219	PORT MONMOUTH	NJ		10/18/2012		200,000								2,403			
6610020220	NEWARK	DE		10/18/2012		1,474								579			
6610020222	MAYNARD	MA		10/18/2012		63,830								537			
6610020223	LEES SUMMIT	MO		10/18/2012		5,458								229			
6610020224	CENTREVILLE	VA		10/18/2012		84,566								459			
6610020225	FERNANDINA BEACH	FL		10/18/2012		35,215								1,337			
6610020226	BENICIA	CA		10/18/2012		2,054								1,477			
6610020228	ALEXANDRIA	VA		10/18/2012		3,935								35			
6610020230	MINNETONKA	MN		10/18/2012		19,121								16,098			
6610020232	WEST CHESTER	PA		10/18/2012		40,203								320			
6610020234	SAINT PAUL	MN		10/18/2012		30,527								1,801			
6610020235	MOUNT LAUREL	NJ		10/18/2012		2,000								2,000			
6610020236	BELLE CHASSE	LA		10/18/2012		66,011								2,742			
6610020238	COVINA	CA		10/18/2012		33,876								400			
6610020240	TULSA	OK		10/18/2012		68								5			
6610020246	HAYMARKET	VA		10/18/2012		33,959								3,000			
6610020247	COMMERCE TOWNSHIP	MI		10/18/2012										93			
6610020252	COLUMBIA	SC		10/18/2012		6,982								1,507			
6610020253	SAN PEDRO	CA		10/18/2012		15,944								1,656			
6610020254	COCONUT CREEK	FL		10/18/2012		7,529								55			
6610020255	SAN JOSE	CA		10/18/2012		4,364								1,451			
6610020258	SANTA BARBARA	CA		10/18/2012		25,619								434			
6610020259	HARWICH PORT	MA		10/18/2012		40,283								7			
6610020260	TOMBALL	TX		10/18/2012		24,372								1,106			
6610020261	CHICAGO	IL		10/18/2012		78,910								387			
6610020263	DURHAM	NC		10/18/2012		5,976								97			
6610020265	CABOT	AR		10/18/2012		31,897								400			
6610020268	ASTON	PA		10/18/2012		322,000								18,392			
6610020269	PLYMOUTH	MN		10/18/2012		1,768								279			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6610020270	OAKLAND	CA		10/18/2012		94,001								454			
6610020272	MORGAN HILL	CA		10/18/2012		68,058								24,201			
6610020273	NEW ORLEANS	LA		10/18/2012		42,425											
6610020275	SPOKANE	WA		10/18/2012		26,466								2,453			
6610020276	PALM SPRINGS	CA		10/18/2012		32,834								2,588			
6610020277	SAINT CHARLES	IL		10/18/2012		19,917								150			
6610020279	CHARLOTTE	NC		10/18/2012		39,842								373			
6610020280	CHICAGO	IL		10/18/2012		110,993								1,000			
6610020281	CHICAGO	IL		10/18/2012		3,634								576			
6610020282	CARMEL	NY		10/18/2012		96								96			
6610020286	NOVATO	CA		10/18/2012		9,315								1,690			
6610020287	FAIRFIELD	CT		10/18/2012		1,388								211			
6610020288	SEATTLE	WA		10/18/2012		118,130								1,354			
6610020289	ARDEN HILLS	MN		10/18/2012		3,874								594			
6610020292	WILMINGTON	DE		10/18/2012		121,013								3,384			
6610020293	OKLAHOMA CITY	OK		10/18/2012		10,434								2,967			
6610020295	GROVE	OK		10/18/2012		3,143								3,143			
6610020296	TULSA	OK		10/18/2012		21,726								1,500			
6610020297	PARKER	CO		10/18/2012		7,582								26			
6610020298	NEW HYDE PARK	NY		10/18/2012		9,021								994			
6610020299	GREELEY	CO		10/18/2012		35,000								1,486			
6610020300	WESTLAKE VILLAGE	CA		10/18/2012		55,645								404			
6610020301	LAS CRUCES	NM		10/18/2012		14,798								600			
6610020302	PHOENIX	AZ		10/18/2012		13,700								138			
6901000013	MERRICK	NY		10/18/2012		743								496			
6901000014	SANBORNTON	NH		10/18/2012		39,564								1,665			
6901000017	SURPRISE	AZ		10/18/2012		21,332								60			
6901000030	NORTHPORT	AL		10/18/2012		18,198								3,071			
6901000038	BOYNTON BEACH	FL		10/18/2012		59,601								827			
6901000047	PLEASANT HILL	CA		10/18/2012		49,171								90			
6901000054	KENNEWICK	WA		10/18/2012		86,156								1,527			
6901000056	COLFAX	CA		10/18/2012		15,225								329			
6901000070	STRATFORD	CT		10/18/2012		35,978								8,971			
6901000072	UNIONTOWN	OH		10/18/2012		35,867								4,865			
6901000080	LONG BEACH	CA		10/18/2012		25,226								640			
6901000082	MIDDLEBURG	FL		10/18/2012		19,172								87			
6901000098	WESLEY CHAPEL	FL		10/18/2012		24,827								113			
6901000122	SPRINGFIELD	MO		10/18/2012		27,652								99			
6901000125	ELKTON	MD		10/18/2012		26,924								38			
6901000127	OREFIELD	PA		10/18/2012		32,177								1,324			
6901000133	DELANO	MN		10/18/2012		57,675								50			
6901000154	SCOTTSDALE	AZ		10/18/2012		88,737								285			
6901000159	ALEXANDRIA	VA		10/18/2012		197,841								357			
6901000171	WOODVILLE	OH		10/18/2012		48,728								1,552			
6901000173	LOUISVILLE	KY		10/18/2012		15,600								389			
6901000184	GRAFTON	OH		10/18/2012		64,152								600			
6901000192	SAVANNAH	GA		10/18/2012		41,066								3,056			
6901000210	OSSINING	NY		10/18/2012		10,353								3,004			
6901000218	NORMAN	OK		10/18/2012		44,983								564			
6901000223	MILWAUKIE	OR		10/18/2012		79,199								464			
6901000228	CORTLANDT MANOR	NY		10/18/2012		109,146								377			
6901000232	ALBUQUERQUE	NM		10/18/2012		89,962								1,600			
6901000235	GRANT	FL		10/18/2012		86,634								2,468			
6901000258	ALPHARETTA	GA		10/18/2012		23,215								607			
6901000261	GREEN BAY	WI		10/18/2012		40,253								1,229			
6901000263	ELIZABETHTOWN	PA		10/18/2012		60,063								784			
6901000286	UNION	NJ		10/18/2012		48,402								30			
6901000302	ACTON	MA		10/18/2012		99,695								856			
6901000307	AKRON	OH		10/18/2012		21,462								132			
6901000308	COLLEGEVILLE	PA		10/18/2012		143,424								145			
6901000326	PEORIA	AZ		10/18/2012		49,443								99			
6901000328	KILLINGWORTH	CT		10/18/2012		86,284								13			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901000333	MANASSAS	VA		10/18/2012		40,337								3,000			
6901000342	WASHINGTON	DC		10/18/2012		90,742								24			
6901000345	CLARENDON HILLS	IL		10/18/2012		21,105								209			
6901000347	PARKER	CO		10/18/2012		34,044								315			
6901000354	SHERMAN OAKS	CA		10/18/2012		16,992								1,357			
6901000356	FORT MYERS	FL		10/18/2012		22,002								328			
6901000363	AUBURN	MA		10/18/2012		70,212								24,744			
6901000376	CHARLOTTESVILLE	VA		10/18/2012		42,717								196			
6901000390	GLENDORA	CA		10/18/2012		73,989								900			
6901000394	DALTON	GA		10/18/2012		38,939								1,487			
6901000395	LAS VEGAS	NV		10/18/2012		35,387								82			
6901000407	CINCINNATI	OH		10/18/2012		57,348								587			
6901000408	KANSAS CITY	MO		10/18/2012		21,401								869			
6901000409	NORMAN	OK		10/18/2012		25,180								1,346			
6901000415	ELKHART	IN		10/18/2012		72,364								286			
6901000424	BROOKLYN PARK	MN		10/18/2012		18,624								1,085			
6901000429	LA VERNE	CA		10/18/2012		110,802								3,720			
6901000434	CHANDLER	AZ		10/18/2012		97,467								4,500			
6901000448	TUPELO	MS		10/18/2012		96,305								1,048			
6901000449	LOUISA	VA		10/18/2012		123,779								2,000			
6901000451	SAN JOSE	CA		10/18/2012		43,614								900			
6901000452	FORT MYERS	FL		10/18/2012		36,507								77			
6901000461	SEATTLE	WA		10/18/2012		175,967								4,255			
6901000467	WRIGHTSVILLE BEACH	NC		10/18/2012		84,074								1,156			
6901000471	TUCSON	AZ		10/18/2012		24,898								1			
6901000474	WITTMANN	AZ		10/18/2012		35,243								1			
6901000487	SOUDERTON	PA		10/18/2012		45,857								179			
6901000488	WAYNE	NE		10/18/2012		21,161								2,142			
6901000491	ORANGE	NJ		10/18/2012		36,154								3			
6901000515	DOUGLAS	MA		10/18/2012		40,460								146			
6901000516	EAST NORWICH	NY		10/18/2012		259,461								15			
6901000519	MOBILE	AL		10/18/2012		23,819								576			
6901000521	ANOKA	MN		10/18/2012		12,242								1,418			
6901000532	SEATTLE	WA		10/18/2012		53,437								122			
6901000541	WEST CALDWELL	NJ		10/18/2012		126,947								236			
6901000548	LAS VEGAS	NV		10/18/2012		22,721								347			
6901000551	LOPATCONG TWP	NJ		10/18/2012		20,808								1,108			
6901000556	EGG HARBOR TOWNSHIP	NJ		10/18/2012		98,389								356			
6901000560	WILMINGTON	NC		10/18/2012		17,178								731			
6901000565	WEST HARTFORD	CT		10/18/2012		48,959								300			
6901000566	SPRINGFIELD	MA		10/18/2012		34,910								33			
6901000577	HONOLULU	HI		10/18/2012		23,051								150			
6901000594	SARATOGA	CA		10/18/2012		4,072								580			
6901000600	PACIFICA	CA		10/18/2012		74,056								3			
6901000602	WICHITA	KS		10/18/2012		3,364								1,554			
6901000605	NORTHPORT	AL		10/18/2012		22,000								6,000			
6901000615	GLOVERSVILLE	NY		10/18/2012		24,806								5			
6901000627	REDMOND	WA		10/18/2012		79,146								317			
6901000635	GROTON	CT		10/18/2012		30,351								410			
6901000638	ATLANTA	GA		10/18/2012		73,116								304			
6901000640	TUCSON	AZ		10/18/2012		30,438								723			
6901000641	SCOTTSDALE	AZ		10/18/2012		18,499								425			
6901000643	ELKHART	IN		10/18/2012		22,869								26			
6901000649	RICHMOND	IN		10/18/2012		21,754								407			
6901000662	ORLANDO	FL		10/18/2012		39,465								2,783			
6901000673	RALEIGH	NC		10/18/2012		8,446								2,353			
6901000674	EWA BEACH	HI		10/18/2012		126,501								4,506			
6901000682	WESTMINSTER	CO		10/18/2012		46,618								460			
6901000694	PORTLAND	OR		10/18/2012		2,481								587			
6901000702	MERIDEN	CT		10/18/2012		57,788								779			
6901000706	COLORADO SPRINGS	CO		10/18/2012		43,100								1,100			
6901000711	SANDY	UT		10/18/2012		103,590								848			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901000717	ESCONDIDO	CA		10/18/2012		82,501								26			
6901000718	JUDSONIA	AR		10/18/2012		43,729								300			
6901000720	BRANCH HILL	OH		10/18/2012		21,790								600			
6901000722	OREM	UT		10/18/2012		88,150								350			
6901000730	ROSEMOUNT	MN		10/18/2012		10,524								3,511			
6901000738	ALEXANDRIA	VA		10/18/2012		47,807								300			
6901000755	COATESVILLE	PA		10/18/2012		112,112								410			
6901000758	CHILOQUIN	OR		10/18/2012		99,169								26			
6901000760	BEACH PARK	IL		10/18/2012		32,000								137			
6901000765	JOHNSTON	RI		10/18/2012		22,445								50			
6901000768	BRANDON	FL		10/18/2012		26,447								248			
6901000773	BELLE ISLE	FL		10/18/2012		105,073								1,073			
6901000785	SAINT PETERS	MO		10/18/2012		32,395								66			
6901000790	MINFORD	OH		10/18/2012		28,795								742			
6901000791	VANCOUVER	WA		10/18/2012		5,242								5,242			
6901000793	LOS BANOS	CA		10/18/2012		4,102								1,475			
6901000798	PLYMOUTH	MN		10/18/2012		43,417								1,031			
6901000800	ELLIJAY	GA		10/18/2012		8,299								1,863			
6901000801	SHELBURNE	VT		10/18/2012		49,253								6,708			
6901000802	PITTSBURGH	PA		10/18/2012		454								454			
6901000806	SAN DIEGO	CA		10/18/2012		137,353								358			
6901000808	TRUMBULL	CT		10/18/2012		97,833								708			
6901000810	ALEXANDRIA	VA		10/18/2012		22,417								360			
6901000825	LAKE FOREST	CA		10/18/2012		73,284								4,847			
6901000832	SAINT LOUIS	MO		10/18/2012		35,426								450			
6901000834	MINNEAPOLIS	MN		10/18/2012		142,129								1,952			
6901000837	PARSIPPANY	NJ		10/18/2012		15,279								2,254			
6901000838	BOULDER	CO		10/18/2012		34,904								1,500			
6901000839	RESEDA	CA		10/18/2012		98,677								106			
6901000851	CHICAGO	IL		10/18/2012		10,457								2,082			
6901000853	MADISON	FL		10/18/2012		14,736								75			
6901000855	MOUNT PLEASANT	NC		10/18/2012		37,941								71			
6901000861	CHICAGO	IL		10/18/2012										91			
6901000862	CANTON	OH		10/18/2012										2,991			
6901000877	NORTH WALES	PA		10/18/2012		70,613								422			
6901000878	IRVINE	CA		10/18/2012		52,244								311			
6901000879	ARNOLD	MO		10/18/2012		28,081								873			
6901000882	SUMMERFIELD	NC		10/18/2012		6,354								15,410			
6901000890	NEWBERG	OR		10/18/2012		105,148								1,622			
6901000894	PARKTON	MD		10/18/2012		100,579								900			
6901000898	SYRACUSE	NY		10/18/2012		54,783								37			
6901000905	COATESVILLE	PA		10/18/2012		13,252								494			
6901000908	CAPE CORAL	FL		10/18/2012		30,022								2,400			
6901000909	MOORESTOWN	NJ		10/18/2012		399,317								757			
6901000911	DENVER	CO		10/18/2012		4,413								1,759			
6901000914	MERRITT ISLAND	FL		10/18/2012		24,683								8,339			
6901000915	CLINTON	CT		10/18/2012		46,689								816			
6901000916	FOREST GROVE	OR		10/18/2012		8,958								243			
6901000932	TAMPA	FL		10/18/2012		19,699								45			
6901000934	GOLETA	CA		10/18/2012		379,151								1,081			
6901000937	ORLANDO	FL		10/18/2012		34,566								200			
6901000942	TIGARD	OR		10/18/2012		12,678								641			
6901000945	DUBLIN	OH		10/18/2012		10,247								286			
6901000946	FISHERS	IN		10/18/2012		15,165								329			
6901000949	BLACKLICK	OH		10/18/2012		36,827								1,275			
6901000961	SAN DIEGO	CA		10/18/2012		98,551								965			
6901000964	KENMORE	WA		10/18/2012		99,165								48			
6901000972	WAUKESHA	WI		10/18/2012		49,061								156			
6901000981	WARRENVILLE	SC		10/18/2012		120,224								2,015			
6901000982	WILDWOOD	MO		10/18/2012		15,034								55			
6901000984	REDMOND	WA		10/18/2012		432,222								5,267			
6901000988	CORNELIUS	NC		10/18/2012		18,012								5,288			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901000990	LOS ALAMITOS	CA		10/18/2012		24,737								2,850			
6901000997	NORWOOD YOUNG AMERIC	MN		10/18/2012		34,670								20			
6901001003	CHELAN	WA		10/18/2012		342,233								152			
6901001007	LYNCHBURG	VA		10/18/2012		45,211								37			
6901001010	JOHNSTOWN	NY		10/18/2012		27,100								1,042			
6901001012	MEREDITH	NH		10/18/2012		48,783								700			
6901001013	ANDOVER	MN		10/18/2012		53,435								1,200			
6901001017	INDIANAPOLIS	IN		10/18/2012		34,011								3,325			
6901001026	KENOSHA	WI		10/18/2012		20,000								19,918			
6901001028	TAMPA	FL		10/18/2012		106,993								2,395			
6901001038	ROCKLIN	CA		10/18/2012		39,543								427			
6901001042	PARKVILLE	MD		10/18/2012		49,586								160			
6901001043	SAN BERNARDINO	CA		10/18/2012		31,993								14			
6901001046	MIAMI	FL		10/18/2012		35,624								21			
6901001047	LOS ALAMITOS	CA		10/18/2012		69,503								510			
6901001049	NORTHWOOD	OH		10/18/2012		29,758								118			
6901001053	CORRECTIONVILLE	IA		10/18/2012		8,889								458			
6901001057	THORTON	CO		10/18/2012		40,335								228			
6901001058	PINELLAS PARK	FL		10/18/2012		13,379								535			
6901001064	LOS ANGELES	CA		10/18/2012		83,124								647			
6901001072	DOUGLASVILLE	GA		10/18/2012		17,433								435			
6901001075	ROCKVILLE	MD		10/18/2012		84,817								893			
6901001081	HEWITT	NJ		10/18/2012		43,064								150			
6901001083	BOULDER	CO		10/18/2012		17,210								16,865			
6901001091	CORNVILLE	AZ		10/18/2012		23,181								100			
6901001095	WEST BABYLON	NY		10/18/2012		100,932								142			
6901001101	FLUSHING	MI		10/18/2012		49,213								10			
6901001102	PORTLAND	OR		10/18/2012		20,445								704			
6901001105	MAPLEWOOD	MN		10/18/2012		11,307								950			
6901001106	MONROE	NC		10/18/2012		26,122								200			
6901001108	KING OF PRUSSIA	PA		10/18/2012		14,306								195			
6901001109	JACKSONVILLE	FL		10/18/2012		15,646								11,000			
6901001110	YUCAIPA	CA		10/18/2012		30,646								229			
6901001113	EDINA	MN		10/18/2012		67,791								1,282			
6901001118	HOLUALOA	HI		10/18/2012		46,360								529			
6901001126	HENDERSONVILLE	NC		10/18/2012		134,543								1,067			
6901001131	GLENDALE	AZ		10/18/2012		34,500								1,268			
6901001134	CAVE CREEK	AZ		10/18/2012		37,521								369			
6901001149	LEHIGH ACRES	FL		10/18/2012		78,326								300			
6901001151	GRAND BLANC	MI		10/18/2012		59,590								52			
6901001152	DERBY	KS		10/18/2012		13,708								150			
6901001153	WASHINGTON	DC		10/18/2012		98,686								50			
6901001173	AVON LAKE	OH		10/18/2012		82,828								1,090			
6901001188	MAPLE GROVE	MN		10/18/2012		100,595								594			
6901001189	HOLLYWOOD	FL		10/18/2012		34,717								515			
6901001195	SOUTHINGTON	CT		10/18/2012		11,917								1,011			
6901001202	LAUREL	MD		10/18/2012		68,799								391			
6901001204	EAST SANDWICH	MA		10/18/2012		43,547								90			
6901001211	SAINT PAUL	MN		10/18/2012		25,676								679			
6901001213	GLOVERSVILLE	NY		10/18/2012		44,110								793			
6901001215	HAMBURG	PA		10/18/2012		44,932								365			
6901001217	NAPERVILLE	IL		10/18/2012		11,662								400			
6901001222	FAIRHAVEN	MA		10/18/2012		21,933								477			
6901001223	ROSEMOUNT	MN		10/18/2012		35,802								10			
6901001224	RIVERSIDE	CA		10/18/2012		46,412								366			
6901001228	TEMPERANCE	MI		10/18/2012		72,590								6,003			
6901001246	MECHANICSVILLE	VA		10/18/2012		73,427								2,000			
6901001251	PALM HARBOR	FL		10/18/2012		49,980								801			
6901001253	TRUSSVILLE	AL		10/18/2012		2,211								909			
6901001254	ZIONSVILLE	IN		10/18/2012		91,702								185			
6901001256	GROSSE POINTE SHORES	MI		10/18/2012		126,437								1,382			
6901001259	DOUGLASVILLE	GA		10/18/2012		24,535								279			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901001260	DEEP RIVER	CT		10/18/2012		254,059								697			
6901001261	DOVER	NH		10/18/2012		49,293								72			
6901001267	STILLWATER	MN		10/18/2012		67,316								1,044			
6901001274	SILVER SPRING	MD		10/18/2012		101,161								1,226			
6901001275	RICHMOND	VA		10/18/2012		2,656								781			
6901001282	CAMPBELL	CA		10/18/2012		95,335								2,879			
6901001283	APTOS	CA		10/18/2012		135,098								1,050			
6901001285	NORTH YARMOUTH	ME		10/18/2012		23,367								5,344			
6901001292	SEATTLE	WA		10/18/2012		67,348								495			
6901001293	TROY	VA		10/18/2012		1,760								1,760			
6901001295	FEASTERVILLE TREVOSE	PA		10/18/2012		77,979								66			
6901001303	HAYWARD	WI		10/18/2012		38,553								420			
6901001313	PHOENIX	AZ		10/18/2012		19,203								2			
6901001320	HANOVER	MD		10/18/2012		119,693								41			
6901001333	EVANSTON	IL		10/18/2012		46,761								101			
6901001338	WHITEHALL	PA		10/18/2012		60,542								642			
6901001340	BOYNE CITY	MI		10/18/2012		135,517								450			
6901001341	MIAMI	FL		10/18/2012		10,753								7			
6901001344	MINNEAPOLIS	MN		10/18/2012		101,795								65			
6901001346	STARKVILLE	MS		10/18/2012		49,483								40			
6901001356	MARIETTA	GA		10/18/2012		33,033								3,000			
6901001358	OAK RIDGE	NJ		10/18/2012		43,344								1,131			
6901001362	MADISON	FL		10/18/2012		88,000								6,000			
6901001366	PHILADELPHIA	PA		10/18/2012		92,249								509			
6901001369	WEST LINN	OR		10/18/2012		22,204								471			
6901001380	SCHENECTADY	NY		10/18/2012		49,966								300			
6901001382	KEENE	NH		10/18/2012		148,520								784			
6901001383	PLAINFIELD	IL		10/18/2012		96,950								1,979			
6901001385	FERGUSON	NC		10/18/2012		128,593								1,500			
6901001398	SIERRA VISTA	AZ		10/18/2012		1,021								591			
6901001400	BOYERTOWN	PA		10/18/2012		95,660								2,000			
6901001405	HILLIARD	OH		10/18/2012		33,378								643			
6901001413	ELK GROVE VILLAGE	IL		10/18/2012		29,576								63			
6901001422	SHAFER	MN		10/18/2012		111,949								72			
6901001424	CHARLOTTE	NC		10/18/2012		69,543								472			
6901001432	JEFFERSONVILLE	IN		10/18/2012		106,304								13,978			
6901001433	DELANO	MN		10/18/2012		47,662								600			
6901001435	BATTLE GROUND	WA		10/18/2012		21,741								153			
6901001442	SALT LAKE CITY	UT		10/18/2012		243,280								4,349			
6901001446	LOS ANGELES	CA		10/18/2012		79,029								1,044			
6901001448	SAINT PETERS	MO		10/18/2012		33,543								1,221			
6901001449	DES MOINES	IA		10/18/2012		38,914								4			
6901001459	LOS ANGELES	CA		10/18/2012		31,231								524			
6901001473	SAINT LOUIS	MO		10/18/2012		38,729								13			
6901001476	CHARLOTTE	NC		10/18/2012		25,955								230			
6901001485	BELLEVILLE	MI		10/18/2012		10,566								792			
6901001489	PHILADELPHIA	PA		10/18/2012		97,578								5			
6901001490	VALRICO	FL		10/18/2012		61,397								1,786			
6901001499	GROSSE POINTE WOODS	MI		10/18/2012		66,478								400			
6901001511	BELLEVUE	WA		10/18/2012		47,671								60			
6901001514	MOUNT JOY	PA		10/18/2012		27,059								533			
6901001519	SALINAS	CA		10/18/2012		49,900								202			
6901001521	MARIETTA	GA		10/18/2012		42,487								105			
6901001523	MONROVIA	CA		10/18/2012		72,308								1,263			
6901001526	NORTH MANKATO	MN		10/18/2012		101,332								2,373			
6901001531	DENVER	CO		10/18/2012		30,165								300			
6901001540	BOUNTIFUL	UT		10/18/2012		47,736								1,084			
6901001542	HONOLULU	HI		10/18/2012		21,071								1,275			
6901001548	GRAND JCT	CO		10/18/2012		39,925								2			
6901001551	VIRGINIA BEACH	VA		10/18/2012		56,298								1,500			
6901001552	SAN PEDRO	CA		10/18/2012		14,752								174			
6901001553	ROCKFORD	MN		10/18/2012		29,152								1,588			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901001557	BALLWIN	MO		10/18/2012		9,395								956			
6901001560	FAYETTEVILLE	NC		10/18/2012		68,449								1,785			
6901001567	CUMBERLAND	ME		10/18/2012		89,139								500			
6901001586	WAYNE	NJ		10/18/2012		138,698								284			
6901001595	BELLMAWR	NJ		10/18/2012		47,483								1,500			
6901001598	WAKEFIELD	RI		10/18/2012		49,765								306			
6901001601	STOCKBRIDGE	GA		10/18/2012		98,312								540			
6901001603	WILMINGTON	DE		10/18/2012		41,266								1,800			
6901001609	BATON ROUGE	LA		10/18/2012		48,707								501			
6901001617	MARIETTA	GA		10/18/2012		40,820								1,224			
6901001618	MINNEAPOLIS	MN		10/18/2012		45,234								45			
6901001622	PONTIAC	IL		10/18/2012		9,212								556			
6901001626	OFALLON	MO		10/18/2012		22,921								20,765			
6901001637	KANSAS CITY	MO		10/18/2012		696								49			
6901001642	SAN DIEGO	CA		10/18/2012		37,781								86			
6901001643	ENCINO	CA		10/18/2012		10,324								47			
6901001644	SEATTLE	WA		10/18/2012		60,666								11,177			
6901001646	PARKERS PRAIRIE	MN		10/18/2012		24,281								487			
6901001648	WESTBROOK	ME		10/18/2012		31,034								240			
6901001649	MACOMB	MI		10/18/2012		39,343								1,154			
6901001664	SIERRA VISTA	AZ		10/18/2012		91,328								10,500			
6901001673	SALT LAKE CITY	UT		10/18/2012		34,759								33			
6901001678	MERCHANTVILLE	NJ		10/18/2012		39,285								1,210			
6901001702	WESTMINSTER	CA		10/18/2012		36,961								413			
6901001706	TUCSON	AZ		10/18/2012		44,984								383			
6901001711	PISCATAWAY	NJ		10/18/2012		42,219								95			
6901001714	BOWDOINHAM	ME		10/18/2012		44,514								389			
6901001716	SANTA CLARA	CA		10/18/2012		123,713								137			
6901001719	CHICAGO	IL		10/18/2012		48,959								38			
6901001721	NAPERVILLE	IL		10/18/2012		66,979								99			
6901001722	UNION CITY	TN		10/18/2012		22,506								1,769			
6901001723	PRUNEDALE	CA		10/18/2012		54,395								1,534			
6901001733	BASSETT	NE		10/18/2012		81,842								156			
6901001736	PHOENIX	AZ		10/18/2012		35,956								632			
6901001737	ORANGE PARK	FL		10/18/2012		43,347								602			
6901001742	NOBLESVILLE	IN		10/18/2012		75,456								8,803			
6901001749	JERSEY CITY	NJ		10/18/2012		30,150								340			
6901001751	HILLSBORO	OR		10/18/2012		92,785								2,690			
6901001761	NOVATO	CA		10/18/2012		36,281								1,200			
6901001769	ORTONVILLE	MI		10/18/2012		12,806								213			
6901001775	COLUMBUS	OH		10/18/2012		25,997								17,867			
6901001777	FREMONT	CA		10/18/2012		247,232								600			
6901001781	SACRAMENTO	CA		10/18/2012		76,277								1,026			
6901001782	SANTA CLARA	CA		10/18/2012		79,542								1,600			
6901001792	CITRUS HEIGHTS	CA		10/18/2012		11,973								186			
6901001793	BONITA SPRINGS	FL		10/18/2012		56,178								4,194			
6901001797	NEWPORT NEWS	VA		10/18/2012		62,403								400			
6901001803	LEWIS CENTER	OH		10/18/2012		25,414								50			
6901001804	SEATTLE	WA		10/18/2012		143,458								14,407			
6901001810	POCATELLO	ID		10/18/2012		18,832								600			
6901001824	PROVIDENCE	RI		10/18/2012		10,342								642			
6901001828	BRISTOL	CT		10/18/2012		18,293								200			
6901001831	HONOLULU	HI		10/18/2012		32,885								1,273			
6901001837	RENTON	WA		10/18/2012		7,366								2,533			
6901001843	MITCHELL	SD		10/18/2012		13,540								923			
6901001850	BEAVERTON	OR		10/18/2012		34,243								523			
6901001852	APTOS	CA		10/18/2012		248,366								9,634			
6901001856	COTTONWOOD HEIGHTS	UT		10/18/2012		36,355								13			
6901001857	SAINT LOUIS	MO		10/18/2012		40,592								200			
6901001862	WAIALUA	HI		10/18/2012		60,107								109			
6901001865	CRANBERRY TOWNSHIP	PA		10/18/2012		25,875								25			
6901001866	MECHANICSBURG	PA		10/18/2012		76,486								288			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901001870	JERSEY CITY	NJ		10/18/2012		36,806								1,700			
6901001873	CEDAR RAPIDS	IA		10/18/2012		29,780								25			
6901001874	MEDFORD	NJ		10/18/2012		154,775								34			
6901001887	WAYNE	NE		10/18/2012		4,898								1,717			
6901001888	SOUTH HAMILTON	MA		10/18/2012		51,914								335			
6901001889	VISALIA	CA		10/18/2012		36,676								5,704			
6901001891	MAPLE GROVE	MN		10/18/2012		44,583								44,583			
6901001901	CHARLOTTE	NC		10/18/2012		75,562								1,196			
6901001904	BRIDGEWATER	VA		10/18/2012		70,226								242			
6901001906	YARDLEY	PA		10/18/2012		18,362								2,000			
6901001909	GRANTSVILLE	UT		10/18/2012		57,986								1,530			
6901001910	RENTON	WA		10/18/2012		963								594			
6901001915	PHILADELPHIA	PA		10/18/2012		6,539								571			
6901001918	KENNESAW	GA		10/18/2012		244,500								4,500			
6901001919	NOVATO	CA		10/18/2012		97,820								30			
6901001921	BRISTOL	CT		10/18/2012		20,724								760			
6901001922	BERLIN	CT		10/18/2012		17,713								6,934			
6901001924	HADDONFIELD	NJ		10/18/2012		19,236								864			
6901001930	BRISTOW	VA		10/18/2012		69,629								637			
6901001936	COATESVILLE	PA		10/18/2012		61,007								862			
6901001938	EASTON	PA		10/18/2012		15,852								138			
6901001940	HADDONFIELD	NJ		10/18/2012		144,057								49			
6901001946	STERLING HEIGHTS	MI		10/18/2012		5,600								1,600			
6901001947	FRANKLIN	NJ		10/18/2012		14,919								187			
6901001949	ELLIOTTSBURG	PA		10/18/2012		14,149								900			
6901001951	ALLENTOWN	PA		10/18/2012		37,649								800			
6901001953	EDINA	MN		10/18/2012		60,116								529			
6901001956	WEST PALM BEACH	FL		10/18/2012		39,927								1,208			
6901001958	MINNEAPOLIS	MN		10/18/2012		144,905								96			
6901001965	GARDEN CITY	NY		10/18/2012		144,204								1,500			
6901001970	ARLINGTON HEIGHTS	IL		10/18/2012		7,800								300			
6901001971	WOODSTOCK	CT		10/18/2012		23,965								1,867			
6901001974	CHICOPEE	MA		10/18/2012		24,801								135			
6901001977	LOS ALTOS	CA		10/18/2012		489,975								1,550			
6901001978	WINDSOR	CO		10/18/2012		22,669								321			
6901001979	ELLINGTON	CT		10/18/2012		41,298								1,613			
6901001980	WICHITA	KS		10/18/2012		8,001								302			
6901001982	LAS VEGAS	NV		10/18/2012		20,770								2,851			
6901001993	NORTH PROVIDENCE	RI		10/18/2012		9,942								536			
6901001994	SAN PEDRO	CA		10/18/2012		31,922								431			
6901001997	SPRINGFIELD	MO		10/18/2012		34,421								1,755			
6901001998	WHEATON	IL		10/18/2012		45,579								2,395			
6901002001	GILBERTS	IL		10/18/2012		25,032								7			
6901002005	KANSAS CITY	MO		10/18/2012		39,000								700			
6901002007	SAINT CLAIR SHORES	MI		10/18/2012		49,534								114			
6901002010	WEST GROVE	PA		10/18/2012		44,462								1,793			
6901002019	CANTON	MA		10/18/2012		30,424								990			
6901002023	GRAND ISLAND	NY		10/18/2012		24,207								3,337			
6901002025	CENTERVILLE	MA		10/18/2012		104,416								3,203			
6901002029	MACUNGIE	PA		10/18/2012		13,550								22,937			
6901002030	LEMONT	IL		10/18/2012		42,100								1,671			
6901002031	CARLISLE	PA		10/18/2012		28,198								912			
6901002033	ZEELAND	MI		10/18/2012		42,807								257			
6901002040	BATON ROUGE	LA		10/18/2012		38,987								9,334			
6901002046	LANSDALE	PA		10/18/2012		35,245								375			
6901002059	HENDERSON	NV		10/18/2012		19,125								400			
6901002062	GREENSBORO	NC		10/18/2012		18,002								13			
6901002066	PORTLAND	OR		10/18/2012		29,097								10,268			
6901002071	LAKE FOREST	CA		10/18/2012		54,486								168			
6901002078	MONROE TOWNSHIP	NJ		10/18/2012		61,882								271			
6901002080	PARLIN	NJ		10/18/2012		38,962								5,645			
6901002084	NAPLES	FL		10/18/2012		138,665								1,575			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901002086	COLORADO SPRINGS	CO		10/18/2012		34,630								77			
6901002101	SOUDERTON	PA		10/18/2012		74,802								1,386			
6901002106	HICKORY CORNERS	MI		10/18/2012		72,085								847			
6901002109	NARRAGANSETT	RI		10/18/2012		60,253								2,085			
6901002111	ADAMS	MN		10/18/2012		17,049								900			
6901002114	MINNEAPOLIS	MN		10/18/2012		35,920								786			
6901002126	SPRINGFIELD	PA		10/18/2012		28,043								1,590			
6901002128	PERKASIE	PA		10/18/2012		13,293								970			
6901002131	MANASSAS	VA		10/18/2012		141,554								1,500			
6901002134	ROCHESTER	MA		10/18/2012		59,928								45,204			
6901002141	FOSTER CITY	CA		10/18/2012		226,272								245			
6901002144	CHARLOTTE	NC		10/18/2012		26,166								315			
6901002147	PHILLIPSBURG	NJ		10/18/2012		108,458								201			
6901002149	JAMAICA	NY		10/18/2012		25,350								109			
6901002150	ELK RIVER	MN		10/18/2012		82,189								2,470			
6901002165	DELANO	MN		10/18/2012		14,624								1,402			
6901002166	TUCSON	AZ		10/18/2012		42,416								1,801			
6901002169	PARKERS PRAIRIE	MN		10/18/2012		25,532								329			
6901002173	PHOENIX	AZ		10/18/2012		20,289								970			
6901002184	ALEXANDRIA	MN		10/18/2012		56,277								244			
6901002187	LAS VEGAS	NV		10/18/2012		46,200								900			
6901002192	BALTIMORE	MD		10/18/2012		16,185								1,918			
6901002194	PHILADELPHIA	PA		10/18/2012		42,334								17			
6901002207	GUILFORD	CT		10/18/2012		18,866								59			
6901002212	NEW BOSTON	NH		10/18/2012		33,329								192			
6901002215	REDWOOD CITY	CA		10/18/2012		40,613								2,846			
6901002224	FORT LAUDERDALE	FL		10/18/2012		326,159								366			
6901002226	DENVER	CO		10/18/2012		38,024								449			
6901002229	MIAMISBURG	OH		10/18/2012		33,183								300			
6901002230	ROCHESTER HILLS	MI		10/18/2012		46,118								281			
6901002233	DETROIT	MI		10/18/2012		95,424								5,223			
6901002240	AUDUBON	NJ		10/18/2012		95,629								87			
6901002247	DALLAS	PA		10/18/2012		51,631								19,644			
6901002248	LINWOOD	NJ		10/18/2012		107,770								4,204			
6901002252	TUCSON	AZ		10/18/2012		6,821								628			
6901002254	LUTZ	FL		10/18/2012		18,791								362			
6901002257	NAPLES	FL		10/18/2012		126,457								300			
6901002260	HIGHLAND	UT		10/18/2012		484,246								317			
6901002261	HUNTERSVILLE	NC		10/18/2012		42,178								1,000			
6901002266	LOUISVILLE	KY		10/18/2012		433,920								1,723			
6901002270	GLENMONT	OH		10/18/2012		33,557								643			
6901002279	OKLAHOMA CITY	OK		10/18/2012		11,300								1			
6901002280	NOBLESVILLE	IN		10/18/2012		45,304								393			
6901002282	BUFFALO	NY		10/18/2012		13,461								68			
6901002284	OLATHE	KS		10/18/2012		25,433								832			
6901002285	RACELAND	LA		10/18/2012		32,490								300			
6901002286	NORWALK	CT		10/18/2012		71,834								1,464			
6901002287	CHARLOTTESVILLE	VA		10/18/2012		2,917								881			
6901002290	DOWNINGTOWN	PA		10/18/2012		98,866								48			
6901002296	ASHEVILLE	NC		10/18/2012		23,699								1,005			
6901002298	SALT LAKE CITY	UT		10/18/2012		17,587								159			
6901002300	FORT LAUDERDALE	FL		10/18/2012		39,430								188			
6901002303	BLOOMINGDALE	MI		10/18/2012		110,747								268			
6901002304	SUN LAKES	AZ		10/18/2012		30,663								18			
6901002305	BEVERLY	MA		10/18/2012		21,239								1,358			
6901002309	WEST GROVE	PA		10/18/2012		252,453								1,500			
6901002311	HAMDEN	CT		10/18/2012		28,521								1,299			
6901002317	PAHRUMP	NV		10/18/2012		233								233			
6901002319	VANCOUVER	WA		10/18/2012		59,811								2,228			
6901002325	STRATFORD	CT		10/18/2012		18,197								888			
6901002326	HAVERTOWN	PA		10/18/2012		130,401								1,538			
6901002329	WESTMONT	IL		10/18/2012		141,053								337			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901002332	SHERIDAN	AR		10/18/2012		45,015								1,500			
6901002333	DESTIN	FL		10/18/2012		131,420								641			
6901002335	GREENSBORO	NC		10/18/2012		49,554								45			
6901002336	STEAMBOAT SPRINGS	CO		10/18/2012		123,772								401			
6901002338	WEST HARTFORD	CT		10/18/2012		105,100								740			
6901002341	WASHINGTON	DC		10/18/2012		33,614								28			
6901002342	CHESAPEAKE	VA		10/18/2012		216,135								265			
6901002344	WEST HAVEN	CT		10/18/2012		24,758								341			
6901002347	CHARLOTTE	NC		10/18/2012		9,907								412			
6901002348	MONTEREY PARK	CA		10/18/2012		32,336								2,805			
6901002350	SEVERNA PARK	MD		10/18/2012		61,649								444			
6901002354	CAPE CORAL	FL		10/18/2012		41,928								405			
6901002355	BRECKSVILLE	OH		10/18/2012		39,113								1,000			
6901002358	WILLIAMSBURG	VA		10/18/2012		37,845								3,227			
6901002360	CHESTERFIELD	MI		10/18/2012		18,366								900			
6901002361	SAMMAMISH	WA		10/18/2012		199,822								67			
6901002363	MINNEAPOLIS	MN		10/18/2012		6,275								345			
6901002375	MOGADORE	OH		10/18/2012		16,258								1,292			
6901002377	SOUTH BEND	IN		10/18/2012		60,227								1,103			
6901002379	DOWNINGTOWN	PA		10/18/2012		29,500								2,000			
6901002384	PORTSMOUTH	NH		10/18/2012		77,336								944			
6901002388	MACUNGIE	PA		10/18/2012		76,435								345			
6901002389	ASHBURN	VA		10/18/2012		30,600								1,200			
6901002390	ORLAND PARK	IL		10/18/2012		14,143								2,404			
6901002396	FAIRFAX	VA		10/18/2012		14,481								86			
6901002403	HADDONFIELD	NJ		10/18/2012		13,804								37			
6901002405	DOWNINGTOWN	PA		10/18/2012		48,151								424			
6901002413	WHITTIER	CA		10/18/2012		35,020								663			
6901002431	MACOMB	MI		10/18/2012		3,946								849			
6901002433	ELLIJAY	GA		10/18/2012		110,369								736			
6901002440	WESTERLY	RI		10/18/2012		40,047								446			
6901002441	ATHERTON	CA		10/18/2012		197,013								4,800			
6901002449	CULVER CITY	CA		10/18/2012		167,344								324			
6901002452	WARWICK	RI		10/18/2012		8,071								1,592			
6901002458	RAPID CITY	SD		10/18/2012		36,800								300			
6901002459	LOUISVILLE	KY		10/18/2012		36,666								600			
6901002461	MENTOR	OH		10/18/2012		15,375								63			
6901002465	LOS ALTOS	CA		10/18/2012		433,000								60,000			
6901002470	VANCOUVER	WA		10/18/2012		29,546								1,135			
6901002471	LYNNWOOD	WA		10/18/2012		26,018								60			
6901002472	HONEA PATH	SC		10/18/2012		20,533								1,500			
6901002477	NORFOLK	VA		10/18/2012		6,686								1,160			
6901002478	TAMPA	FL		10/18/2012		32,375								57			
6901002481	SUNNYVALE	CA		10/18/2012		99,330								2,343			
6901002482	KENT	WA		10/18/2012		216,313								1,601			
6901002483	SEATTLE	WA		10/18/2012		73,435								757			
6901002485	SAN FRANCISCO	CA		10/18/2012		453,406								9,865			
6901002498	RICHMOND	VA		10/18/2012		7,000								1,500			
6901002504	TEHACHAPI	CA		10/18/2012		14,438								300			
6901002506	SOUTHBOROUGH	MA		10/18/2012		159,729								284			
6901002509	PROVIDENCE	RI		10/18/2012		24,550								140			
6901002510	LOUISVILLE	KY		10/18/2012		32,626								40			
6901002512	WOODLAND	CA		10/18/2012		52,821								267			
6901002519	HADDON TOWNSHIP	NJ		10/18/2012		37,335								3,919			
6901002522	RANDALLSTOWN	MD		10/18/2012		38,380								316			
6901002533	SALT LAKE CITY	UT		10/18/2012		49,958								1			
6901002534	INDEPENDENCE	MO		10/18/2012		53,967								1,404			
6901002535	INDEPENDENCE	VA		10/18/2012		70,077								179			
6901002538	SILVER SPRING	MD		10/18/2012		46,395								16,650			
6901002540	GILBERT	AZ		10/18/2012		2,385								584			
6901002541	BALLWIN	MO		10/18/2012		20,742								1,064			
6901002544	ROSWELL	GA		10/18/2012		81,589								197			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901002547	AURORA	CO		10/18/2012		42,817								442			
6901002549	SUNRISE	FL		10/18/2012		48,036								20			
6901002562	PRAIRIEVILLE	LA		10/18/2012		92,419								104			
6901002564	SALT LAKE CITY	UT		10/18/2012		81,000								900			
6901002565	PRESTON	ID		10/18/2012		92,519								288			
6901002567	ATCO	NJ		10/18/2012		25,761								11			
6901002569	RINGOES	NJ		10/18/2012		129,587								171			
6901002573	PHILADELPHIA	PA		10/18/2012		26,337								1			
6901002574	SKOKIE	IL		10/18/2012		21,750								1,298			
6901002576	ENCINITAS	CA		10/18/2012		55,909								65			
6901002579	DES MOINES	IA		10/18/2012		25,554								2,832			
6901002582	TRAVERSE CITY	MI		10/18/2012		9,133								1,080			
6901002584	CHARLOTTE	NC		10/18/2012		138,892								200			
6901002587	WOODBRIDGE	CT		10/18/2012		62,073								353			
6901002592	CHARLESTON	SC		10/18/2012		24,267								56			
6901002600	LAGUNA HILLS	CA		10/18/2012		45,824								636			
6901002606	PLYMOUTH	MN		10/18/2012		30,527								255			
6901002609	MC CALLA	AL		10/18/2012		62,000								3,000			
6901002611	WHITE PLAINS	NY		10/18/2012		29,810								5,283			
6901002614	COKER	AL		10/18/2012		38,166								2,626			
6901002620	PLYMOUTH	MA		10/18/2012		48,613								121			
6901002623	PORTLAND	OR		10/18/2012		74,464								56			
6901002625	WHITTIER	CA		10/18/2012		31,759								1,491			
6901002629	STEAMBOAT SPRINGS	CO		10/18/2012		265,389								1,098			
6901002634	JOHNSTON	RI		10/18/2012		42,208								16			
6901002639	FORT WASHINGTON	MD		10/18/2012		61,318								160			
6901002643	WESLEY CHAPEL	FL		10/18/2012		32,776								404			
6901002645	DOWNERS GROVE	IL		10/18/2012		89,015								2,454			
6901002648	CASPER	WY		10/18/2012		43,503								1,215			
6901002649	SAINT PAUL	MN		10/18/2012		15,952								600			
6901002651	MANKATO	MN		10/18/2012		4,452								1,624			
6901002653	TAMPA	FL		10/18/2012		18,671								1,047			
6901002662	SUN CITY WEST	AZ		10/18/2012		78,985								3,000			
6901002672	WESTON	FL		10/18/2012		44,773								888			
6901002674	CORONA DEL MAR	CA		10/18/2012		14,501								758			
6901002680	NEW YORK	NY		10/18/2012		398,036								2,900			
6901002689	HAMEL	MN		10/18/2012		48,735								761			
6901002692	ALPINE	CA		10/18/2012		30,727								2,414			
6901002695	JERSEY CITY	NJ		10/18/2012		157,417								1,449			
6901002696	MAYS LANDING	NJ		10/18/2012		35,013								37			
6901002700	SAMMAMISH	WA		10/18/2012		55,612								622			
6901002706	ROSWELL	GA		10/18/2012		64,573								900			
6901002708	SUFFOLK	VA		10/18/2012		61,883								590			
6901002710	BURNHAM	IL		10/18/2012		26,780								150			
6901002714	KIRKLAND	WA		10/18/2012		178,971								13			
6901002725	FAIRFAX STATION	VA		10/18/2012		63,684								5,188			
6901002733	MARYSVILLE	WA		10/18/2012		294,601								200			
6901002736	SAYLORSBURG	PA		10/18/2012		37,247								59			
6901002740	EXCELSIOR	MN		10/18/2012		61,669								2,013			
6901002746	SALISBURY	NC		10/18/2012		111,362								2,270			
6901002747	JEFFERSON	GA		10/18/2012		22,297								312			
6901002757	MACUNGIE	PA		10/18/2012		91,496								683			
6901002770	CLINTON	MD		10/18/2012		126,059								4,800			
6901002774	CAPE CORAL	FL		10/18/2012		69,869								3,213			
6901002775	SANTA FE	NM		10/18/2012		13,090								300			
6901002782	LAKEVILLE	MN		10/18/2012		5,723								1,278			
6901002786	PLAINSBORO	NJ		10/18/2012		243,982								450			
6901002788	MORA	MN		10/18/2012		24,460								400			
6901002789	FARMINGTON	MN		10/18/2012		74,626								65,498			
6901002790	CUMMING	GA		10/18/2012		30,612								667			
6901002797	LOMBARD	IL		10/18/2012		28,319								108			
6901002801	ORLANDO	FL		10/18/2012		26,334								1,220			

SCHEDULE B - PART 3

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

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6901002807	SILVER SPRING	MD		10/18/2012		54,785								326			
6901002812	BOTHELL	WA		10/18/2012		42,185								1,500			
6901002813	COTTONWOOD HEIGHTS	UT		10/18/2012		58,467								6,000			
6901002817	DUNCANNON	PA		10/18/2012		92,231								8,104			
6901002826	SANTA BARBARA	CA		10/18/2012		10,678								1,300			
6901002828	WAYNE	NJ		10/18/2012		44,848								76			
6901002835	ALPINE	WY		10/18/2012		50,403								2			
6901002837	ARLINGTON HEIGHTS	IL		10/18/2012		45,243								1,056			
6901002841	FALL CITY	WA		10/18/2012		61,046								385			
6901002846	DOBBS FERRY	NY		10/18/2012		87,224								1,122			
6901002849	EVANSTON	IL		10/18/2012		39,409								200			
6901002853	WATCHUNG	NJ		10/18/2012		146,208								19,503			
6901002859	SWARTZ CREEK	MI		10/18/2012		39,178								1,393			
6901002862	DUVALL	WA		10/18/2012		37,944								76			
6901002866	MCVEYTOWN	PA		10/18/2012		47,900								600			
6901002867	HAMEL	MN		10/18/2012		94,568								3,568			
6901002869	BLOOMINGTON	MN		10/18/2012		17,717								1,329			
6901002872	NEW HOPE	PA		10/18/2012		117,388								343			
6901002878	SAINT PETERSBURG	FL		10/18/2012		60,178								150			
6901002883	DURHAM	NC		10/18/2012		190,742								2,276			
6901002893	FORT MYERS	FL		10/18/2012		36,666								531			
6901002897	PORTLAND	OR		10/18/2012		48,719								90			
6901002899	MONROE	NY		10/18/2012		45,484								2,609			
6901002903	BATON ROUGE	LA		10/18/2012		29,727								786			
6901002905	NORTH LITTLE ROCK	AR		10/18/2012		15,040								804			
6901002906	BROAD RUN	VA		10/18/2012		55,850								350			
6901002907	DERRY	NH		10/18/2012		2,953								697			
6901002910	HUDSON	NH		10/18/2012		48,144								296			
6901002919	FLORENCE	NJ		10/18/2012		31,928								400			
6901002926	LOS ALTOS HILLS	CA		10/18/2012		149,513								803			
6901002928	FALLS CHURCH	VA		10/18/2012		61,383								1,296			
6901002931	MIDLOTHIAN	VA		10/18/2012		55,971								231			
6901002933	TRAVERSE CITY	MI		10/18/2012		60,285								350			
6901002940	WOLCOTT	CT		10/18/2012		75,885								479			
6901002944	MEDIA	PA		10/18/2012		37,927								1,127			
6901002946	NEW HOPE	PA		10/18/2012		189,151								495			
6901002960	CEDAR	MN		10/18/2012		31,014								514			
6901002962	WILLIAMSBURG	VA		10/18/2012		38,853								1,109			
6901002965	BOTHELL	WA		10/18/2012		58,963								150			
6901002967	SHELBURNE	VT		10/18/2012		59,999								6,550			
6901002986	ERWINNA	PA		10/18/2012		695								695			
6901002988	CULVER CITY	CA		10/18/2012		1,792								583			
6901002989	STANFIELD	NC		10/18/2012		1,308								1,308			
6901003005	ALISO VIEJO	CA		10/18/2012		1,188								1,487			
6901003011	ESTERO	FL		10/18/2012		50,655								10,574			
6901003019	SAINT CLOUD	MN		10/18/2012		40,983								4,321			
6901003026	KIRKLAND	WA		10/18/2012		64,761								149			
6901003031	DORAL	FL		10/18/2012		59,820								761			
6901003032	LEWISTOWN	PA		10/18/2012		32,782								1,176			
6901003033	FORT DODGE	IA		10/18/2012		3,866								3,866			
6901003038	CLEVELAND	OH		10/18/2012		19,232								2,314			
6901003039	DUXBURY	MA		10/18/2012		222,123								1			
6901003045	CEDAR RAPIDS	IA		10/18/2012		46,233								6			
6901003048	DESTREHAN	LA		10/18/2012		25,329								629			
6901003053	MONUMENT	CO		10/18/2012		24,779								851			
6901003061	PARK CITY	UT		10/18/2012		12,982								4,947			
6901003066	SAINT PAUL	MN		10/18/2012		62,301								2,374			
6901003068	WEST PALM BEACH	FL		10/18/2012										4,477			
6901003074	LILBURN	GA		10/18/2012		42,731								169			
6901003079	SAINT CLOUD	MN		10/18/2012		39,215								933			
6901003080	WAYNE	NE		10/18/2012		31,338								1,893			
6901003083	NEW GRETNA	NJ		10/18/2012		78,500								5,032			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901003088	NORWALK	CT		10/18/2012		29,511								1,213			
6901003090	GRANGER	IN		10/18/2012		43,156								712			
6901003093	JACKSONVILLE BEACH	FL		10/18/2012		49,102								226			
6901003094	SOUTH JORDAN	UT		10/18/2012		79,030								104			
6901003095	FITCHBURG	WI		10/18/2012		37,814								6,128			
6901003096	BRIDGEPORT	CT		10/18/2012		6,979								130			
6901003100	RIVERSIDE	CA		10/18/2012		65,528								140			
6901003101	OLYMPIA	WA		10/18/2012		30,004								1,075			
6901003102	CONCORD	NC		10/18/2012		68,376								390			
6901003104	PERKASIE	PA		10/18/2012		240,333								1,831			
6901003105	MINNEAPOLIS	MN		10/18/2012		5,785								344			
6901003107	IDAHO FALLS	ID		10/18/2012		26,253								527			
6901003113	CHICAGO	IL		10/18/2012		36,777								125			
6901003119	ALTON	NH		10/18/2012		31,994								2,400			
6901003127	BELLVILLE	OH		10/18/2012		130,215								6,799			
6901003139	SAINT JOHN	IN		10/18/2012		8,095								243			
6901003141	CHICAGO	IL		10/18/2012		31,250								10			
6901003142	RICHMOND	VA		10/18/2012		26,870								300			
6901003149	PARKER	CO		10/18/2012		28,421								770			
6901003160	MIDDLETOWN	OH		10/18/2012		87,600								2,792			
6901003162	PEARL CITY	HI		10/18/2012		60,894								200			
6901003164	HYDE PARK	MA		10/18/2012		23,815								120			
6901003174	BURLINGTON	VT		10/18/2012		43,192								315			
6901003178	TOMS RIVER	NJ		10/18/2012		23,736								219			
6901003179	PLYMOUTH	MN		10/18/2012		69,122								26,956			
6901003181	ROGERSVILLE	MO		10/18/2012		72,020								2,660			
6901003185	AURORA	IL		10/18/2012		40,107								600			
6901003186	INVER GROVE HEIGHTS	MN		10/18/2012		34,868								543			
6901003187	VALPARAISO	IN		10/18/2012		84,021								150			
6901003193	BELLEVUE	WA		10/18/2012		118,721								1,217			
6901003194	LAS VEGAS	NV		10/18/2012		33,840								950			
6901003207	LEVITTOWN	PA		10/18/2012		82,621								34,252			
6901003210	SAN JOSE	CA		10/18/2012		59,091								11,939			
6901003211	WESTERLY	RI		10/18/2012		23,201								700			
6901003219	CARMEL	IN		10/18/2012		35,857								5,504			
6901003232	FOREST	VA		10/18/2012		45,059								296			
6901003236	UPPER MARLBORO	MD		10/18/2012		44,012								568			
6901003257	GROVE CITY	OH		10/18/2012		11,872								2,096			
6901003258	MORGANTOWN	IN		10/18/2012		39,431								1,681			
6901003261	SAINT PAUL	MN		10/18/2012		90,740								586			
6901003267	GLEN MILLS	PA		10/18/2012		84,569								1,150			
6901003275	LAKE FOREST	CA		10/18/2012		26,085								300			
6901003280	BLAKELY	PA		10/18/2012		32,454								1,600			
6901003283	CALIFORNIA	MD		10/18/2012		44,458								1,414			
6901003287	COQUILLE	OR		10/18/2012		45,754								739			
6901003288	W DES MOINES	IA		10/18/2012		46,974								3,513			
6901003289	VIOLA	DE		10/18/2012		57,181								8,453			
6901003290	GILBERTSVILLE	PA		10/18/2012		7,185								230			
6901003291	PHOENIX	AZ		10/18/2012		54,792								18			
6901003294	PHILADELPHIA	PA		10/18/2012		69,644								155			
6901003296	MATTHEWS	NC		10/18/2012		169,895								1,326			
6901003306	FLOWERY BRANCH	GA		10/18/2012		39,844								507			
6901003314	HUNTERSVILLE	NC		10/18/2012		148,183								200			
6901003315	SOUTHINGTON	CT		10/18/2012		26,941								627			
6901003330	YELLOW SPGS	OH		10/18/2012		38,248								341			
6901003331	SAINT CHARLES	IL		10/18/2012		53,587								698			
6901003332	MEDFORD	MA		10/18/2012		14,094								505			
6901003334	MORRIS PLAINS	NJ		10/18/2012		808								195			
6901003336	LACONIA	NH		10/18/2012		28,952								20			
6901003339	ROSELAND	NJ		10/18/2012		15,869								2,099			
6901003342	CHINO HILLS	CA		10/18/2012		98,363								1,298			
6901003343	HILTON HEAD ISLAND	SC		10/18/2012		237,364								610			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901003347	EUCLID	OH		10/18/2012		7,492								5,112			
6901003350	PORTLAND	OR		10/18/2012		29,889								99			
6901003351	LEES SUMMIT	MO		10/18/2012		51,818								389			
6901003353	CHARLOTTE	NC		10/18/2012		31,818								144			
6901003357	VANDALIA	OH		10/18/2012		30,958								1,189			
6901003359	CANTON	MI		10/18/2012		29,406								296			
6901003366	GAINESVILLE	VA		10/18/2012		13,405								1,449			
6901003371	TEMPLE HILLS	MD		10/18/2012		34,150								94			
6901003379	MINNEAPOLIS	MN		10/18/2012		14,908								675			
6901003390	GREEN VALLEY	AZ		10/18/2012		31,500								1,500			
6901003400	BELLEVUE	WA		10/18/2012		146,794								1			
6901003407	BERKLEY	MI		10/18/2012		24,993								3,225			
6901003412	BROOKLYN	NY		10/18/2012		60,278								261			
6901003417	MISSION VIEJO	CA		10/18/2012		19,094								1,153			
6901003423	ROSELLE	IL		10/18/2012		45,005								171			
6901003425	EAST CHICAGO	IN		10/18/2012		30,965								1,501			
6901003426	STAMFORD	CT		10/18/2012		99,842								1,417			
6901003428	INDEPENDENCE	MO		10/18/2012		3,685								263			
6901003429	SILVER SPRING	MD		10/18/2012		47,629								527			
6901003431	LA GRANGE	NC		10/18/2012		27,627								103			
6901003433	MOORPARK	CA		10/18/2012		99,403								25			
6901003434	BOISE	ID		10/18/2012		24,921								355			
6901003436	GAITHERSBURG	MD		10/18/2012		21,797								214			
6901003451	GLENDALE HEIGHTS	IL		10/18/2012		61,875								80			
6901003452	VIRGINIA BEACH	VA		10/18/2012		20,077								200			
6901003453	DULUTH	MN		10/18/2012		29,590								158			
6901003455	HONOLULU	HI		10/18/2012		8,245								519			
6901003458	CRYSTAL LAKE	IL		10/18/2012		37,851								654			
6901003461	SAINT CHARLES	MD		10/18/2012		23,108								969			
6901003462	DES PLAINES	IL		10/18/2012		14,082								341			
6901003467	EUCLID	OH		10/18/2012		19,141								170			
6901003480	IRVINE	CA		10/18/2012		149,902								100,000			
6901003488	MARVIN	NC		10/18/2012		9,896								654			
6901003490	LANCASTER	PA		10/18/2012		97,755								1,176			
6901003495	TAYLORSVILLE	UT		10/18/2012		32,314								391			
6901003504	FARMINGTON	NH		10/18/2012		43,111								1,078			
6901003510	OLATHE	KS		10/18/2012		48,158								2			
6901003512	OCEAN CITY	NJ		10/18/2012		21,533								871			
6901003517	PERRYVILLE	MD		10/18/2012		46,872								41			
6901003523	IOWA CITY	IA		10/18/2012		51,062								50,846			
6901003525	STRAHAM	NH		10/18/2012		95,386								109			
6901003532	LAWRENCEVILLE	NJ		10/18/2012		49,429								106			
6901003547	CAMAS	WA		10/18/2012		4,856								167			
6901003550	JACKSONVILLE	FL		10/18/2012		33,635								371			
6901003553	NAUGATUCK	CT		10/18/2012		48,366								50			
6901003556	SONOITA	AZ		10/18/2012		27,815								385			
6901003557	CULVER CITY	CA		10/18/2012		78,524								3,000			
6901003565	VIRGINIA BEACH	VA		10/18/2012		48,144								5,678			
6901003568	HENDERSONVILLE	TN		10/18/2012		57,739								782			
6901003571	CHULA VISTA	CA		10/18/2012		48,355								1,073			
6901003577	MOORPARK	CA		10/18/2012		87,746								904			
6901003578	LAKE ELSINORE	CA		10/18/2012		32,370								321			
6901003582	SHERWOOD	AR		10/18/2012		4,576								354			
6901003584	MOUNT PLEASANT	SC		10/18/2012		48,312								7,500			
6901003585	PHOENIX	AZ		10/18/2012		190,360								2,000			
6901003596	WILBRAHAM	MA		10/18/2012		48,324								623			
6901003603	WOODBURY	MN		10/18/2012		34,072								200			
6901003605	COVINGTON	WA		10/18/2012		87,139								291			
6901003611	BEAVERTON	OR		10/18/2012		88,560								497			
6901003616	DREXEL HILL	PA		10/18/2012		12,768								1,250			
6901003617	BOYLSTON	MA		10/18/2012		47,155								585			
6901003620	ROSWELL	GA		10/18/2012		17,527								41			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901003636	OGDEN	UT		10/18/2012		54,384								273			
6901003637	SPOKANE	WA		10/18/2012		74,975								3,200			
6901003645	SAINT CLOUD	MN		10/18/2012		26,104								1,500			
6901003648	SAINT CLOUD	MN		10/18/2012		18,175								444			
6901003649	FLORAL PARK	NY		10/18/2012		62,347								345			
6901003652	SANTA BARBARA	CA		10/18/2012		11,165								488			
6901003656	DANVERS	MA		10/18/2012		149,466								54,551			
6901003664	BEDFORD	NH		10/18/2012		38,224								2,634			
6901003665	MONTGOMERY VILLAGE	MD		10/18/2012		39,628								221			
6901003675	BROADVIEW HEIGHTS	OH		10/18/2012		84,185								382			
6901003682	CUDAHY	WI		10/18/2012		55,873								120			
6901003683	LOMBARD	IL		10/18/2012		1,893								1,893			
6901003690	NASHUA	NH		10/18/2012		10,443								3,832			
6901003700	FOLEY	MN		10/18/2012		49,834								150			
6901003701	ALEXANDER	AR		10/18/2012										1,042			
6901003704	BIRMINGHAM	AL		10/18/2012		34,000								18			
6901003713	TUCSON	AZ		10/18/2012		202,361								255			
6901003716	PRINCETON JUNCTION	NJ		10/18/2012		99,520								323			
6901003721	LANSDALE	PA		10/18/2012		3,322								1,718			
6901003731	BROOKLYN	NY		10/18/2012		26,979								3,000			
6901003733	PALM SPRINGS	FL		10/18/2012		34,793								658			
6901003734	SAINT CLOUD	MN		10/18/2012		25,581								1,250			
6901003739	GOLDEN	CO		10/18/2012		84,033								27,945			
6901003742	WILMINGTON	NC		10/18/2012		427,835								2,082			
6901003746	CANTON	GA		10/18/2012		169,901								174			
6901003757	NEKOOSA	WI		10/18/2012		36,200								900			
6901003759	CUPERTINO	CA		10/18/2012		76,779								12,046			
6901003763	HENDERSON	NV		10/18/2012		23,874								109			
6901003764	CHARLOTTE	NC		10/18/2012		98,525								7			
6901003770	MECHANICSVILLE	VA		10/18/2012		63,867								300			
6901003774	NICEVILLE	FL		10/18/2012		231,151								38			
6901003786	WISCONSIN RAPIDS	WI		10/18/2012		34,319								302			
6901003787	CUPERTINO	CA		10/18/2012		86,230								40,000			
6901003792	ST PAUL	MN		10/18/2012		57,224								211			
6901003803	BRENTWOOD	TN		10/18/2012		268,355								62,366			
6901003812	RACELAND	LA		10/18/2012		76,299								4,127			
6901003813	MANCHESTER	NH		10/18/2012		11,782								2,209			
6901003820	LINO LAKES	MN		10/18/2012		47,983								470			
6901003826	FINLEYVILLE	PA		10/18/2012		46,856								1,561			
6901003832	NORTH BEND	WA		10/18/2012		45,250								254			
6901003833	DURHAM	NC		10/18/2012		26,152								282			
6901003836	CAPE MAY	NJ		10/18/2012		48,905								3,000			
6901003838	UNIONTOWN	OH		10/18/2012		48,238								324			
6901003856	FREMONT	NH		10/18/2012		89,389								993			
6901003860	LARGO	FL		10/18/2012		49,615								211			
6901003867	FORT MYERS	FL		10/18/2012		64,649								1,064			
6901003868	BOCA RATON	FL		10/18/2012		23,930								103			
6901003872	FALLSINGTON	PA		10/18/2012		56,182								646			
6901003873	ENGLEWOOD	CO		10/18/2012		4,154								2,951			
6901003876	CHARLESTON	SC		10/18/2012		28,319								731			
6901003879	KENSINGTON	MD		10/18/2012		47,709								575			
6901003889	SPOKANE	WA		10/18/2012		45,305								1,662			
6901003891	LITTLE ROCK	AR		10/18/2012		42,225								521			
6901003895	HUNTINGTON BEACH	CA		10/18/2012		584								69			
6901003896	MONROE	CT		10/18/2012		35,327								26			
6901003897	CONWAY	AR		10/18/2012		23,953								1,260			
6901003904	MIAMI	FL		10/18/2012		33,450								550			
6901003905	CHARLESTON	SC		10/18/2012		54,872								1,198			
6901003907	VIRGINIA BEACH	VA		10/18/2012		39,603								30			
6901003910	PORTLAND	OR		10/18/2012		109,353								3,000			
6901003912	WAXHAW	NC		10/18/2012		38,664								239			
6901003915	ALGONQUIN	IL		10/18/2012		30,300								280			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901003916	OLATHE	KS		10/18/2012		25,337								146			
6901003917	WADSWORTH	OH		10/18/2012		3,717								350			
6901003918	LOS ANGELES	CA		10/18/2012		92,307								600			
6901003933	SPARKS	NV		10/18/2012		18,589								34			
6901003934	CHAMPLIN	MN		10/18/2012		12,398								2,901			
6901003938	TUCSON	AZ		10/18/2012		20,259								1,198			
6901003945	HONOLULU	HI		10/18/2012		349								285			
6901003947	WARRENTON	VA		10/18/2012		26,223								117			
6901003950	MANOR	DE		10/18/2012		47,263								309			
6901003954	HAMPTON	VA		10/18/2012		36,224								154			
6901003962	KNOXVILLE	TN		10/18/2012		5,782								108			
6901003964	EAST WALPOLE	MA		10/18/2012		4,850								1,128			
6901003969	SOUTH KINGSTOWN	RI		10/18/2012		80,580								555			
6901003972	PAXINOS	PA		10/18/2012		48,996								418			
6901003987	ALOHA	OR		10/18/2012		40,813								600			
6901003991	CASPER	WY		10/18/2012		49,903								300			
6901003998	SAN MATEO	CA		10/18/2012		29,839								2,695			
6901004008	WESTMINSTER	MA		10/18/2012		27,366								2			
6901004011	ROCHESTER	MI		10/18/2012		21,396								390			
6901004013	ASHBURN	VA		10/18/2012		59,435								186			
6901004021	KINGSTON	NH		10/18/2012		10,438								7,987			
6901004026	ONALASKA	WI		10/18/2012		97,863								335			
6901004030	LADY LAKE	FL		10/18/2012		88,216								256			
6901004038	CAROL STREAM	IL		10/18/2012		9,424								2,700			
6901004039	LITTLE HOCKING	OH		10/18/2012		20,738								539			
6901004042	GROTON	MA		10/18/2012		23,869								1,866			
6901004043	LANDENBERG	PA		10/18/2012		133,343								1,093			
6901004045	SALT LAKE CITY	UT		10/18/2012		69,000								3,000			
6901004048	CONGERS	NY		10/18/2012		37,122								2,473			
6901004057	TUCSON	AZ		10/18/2012		18,936								1,308			
6901004060	MILLVILLE	MN		10/18/2012		24,568								96			
6901004061	ATLANTA	GA		10/18/2012		161,615								2,888			
6901004064	ANOKA	MN		10/18/2012		47,665								1,283			
6901004067	GAINESVILLE	FL		10/18/2012		31,052								292			
6901004072	MONUMENT	CO		10/18/2012		179,580								6,000			
6901004079	SAINT ANTHONY	MN		10/18/2012		54,701								1,350			
6901004080	IVOR	VA		10/18/2012		36,883								41			
6901004084	GRAHAM	WA		10/18/2012		6,036								2,013			
6901004090	SAN JOSE	CA		10/18/2012		48,877								122			
6901004091	SAN JOSE	CA		10/18/2012		87,190								3,491			
6901004095	PHILADELPHIA	PA		10/18/2012		26,193								800			
6901004099	LAWRENCEVILLE	GA		10/18/2012		30,310								5,790			
6901004102	ROCHESTER	MN		10/18/2012		18,619								1,621			
6901004105	HUDSON	WI		10/18/2012		40,686								2,227			
6901004108	EDMONDS	WA		10/18/2012		15,526								4,046			
6901004123	COPLEY	OH		10/18/2012		16,677								38			
6901004125	CHINO HILLS	CA		10/18/2012		29,620								1,035			
6901004126	WEST RICHLAND	WA		10/18/2012		76,743								128			
6901004128	BLOOMINGTON	MN		10/18/2012		60,352								103			
6901004129	SEATTLE	WA		10/18/2012		239,448								589			
6901004134	WILMINGTON	DE		10/18/2012		1,896								1,446			
6901004138	SILVERTON	OR		10/18/2012		35,936								7,764			
6901004140	VIRGINIA BEACH	VA		10/18/2012		39,099								33			
6901004144	REDMOND	WA		10/18/2012		32,433								22			
6901004150	NAPLES	FL		10/18/2012		274,400								70,000			
6901004153	BURLINGTON	VT		10/18/2012		59,030								98			
6901004155	ALBANY	NY		10/18/2012		58,270								350			
6901004158	EDGEWATER	MD		10/18/2012		81,939								993			
6901004176	ROSEDALE	NY		10/18/2012		21,674								3,030			
6901004178	BOCA RATON	FL		10/18/2012		41,656								3,470			
6901004181	AURORA	IL		10/18/2012		15,109								67			
6901004189	HIAWASSEE	GA		10/18/2012		35,454								1,152			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901004193	ACMAR	AL		10/18/2012		1,613								206			
6901004203	HARRISBURG	NC		10/18/2012		59,171								80			
6901004207	SIOUX CITY	IA		10/18/2012		2,308								774			
6901004208	BOCA RATON	FL		10/18/2012		98,500								1,500			
6901004214	PARKERSBURG	WV		10/18/2012		25,747								823			
6901004219	FAIRFAX STATION	VA		10/18/2012		81,220								1,200			
6901004225	CHARLOTTE	NC		10/18/2012		1,905								1,905			
6901004234	PEACH BOTTOM	PA		10/18/2012		29,190								1,425			
6901004239	MOORESTOWN	NJ		10/18/2012		96,318								21,132			
6901004247	LAFAYETTE	CA		10/18/2012		12,905								270			
6901004254	CULVER CITY	CA		10/18/2012		206,778								1,000			
6901004256	CAMPBELL	CA		10/18/2012		68,306								1,000			
6901004272	WAUWATOSA	WI		10/18/2012		2,871								47			
6901004280	BOONVILLE	IN		10/18/2012		8,410								267			
6901004293	GARNER	NC		10/18/2012		22,334								167			
6901004297	DEALE	MD		10/18/2012		96,000								7,879			
6901004301	DES MOINES	IA		10/18/2012		34,906								600			
6901004307	ROCKFORD	IL		10/18/2012		37,748								1,101			
6901004308	MADISON	FL		10/18/2012		8,692								1,300			
6901004321	HAMPSTEAD	NH		10/18/2012		21,268								240			
6901004322	GLEN ELLYN	IL		10/18/2012		49,826								3,162			
6901004323	WILMINGTON	DE		10/18/2012		25,274								123			
6901004326	ELKTON	MD		10/18/2012		5,241								1,050			
6901004329	ELKINS PARK	PA		10/18/2012		60,806								1,221			
6901004330	EDGEWATER	MD		10/18/2012		258,177								7,974			
6901004331	CORAL SPRINGS	FL		10/18/2012		49,820								249			
6901004332	CLEARWATER	FL		10/18/2012		3,652								375			
6901004334	TENAFLY	NJ		10/18/2012		95,735								4,289			
6901004340	SAVANNAH	GA		10/18/2012		34,040								114			
6901004341	WOLFEBORO	NH		10/18/2012		71,769								970			
6901004348	BLYTHEWOOD	SC		10/18/2012		56,629								26			
6901004353	BLAINE	WA		10/18/2012		44,699								550			
6901004355	MARTINSVILLE	IN		10/18/2012		33,948								1,130			
6901004364	TAMPA	FL		10/18/2012		47,552								13			
6901004365	MOUNTAIN VIEW	CA		10/18/2012		47,000								17,500			
6901004371	GOLDEN VALLEY	MN		10/18/2012		115,091								4,500			
6901004375	EASTON	PA		10/18/2012		97,913								363			
6901004377	CHESTERTOWN	NY		10/18/2012		7,724								600			
6901004379	MOORESTOWN	NJ		10/18/2012		33,092								4,000			
6901004381	LITTLE RIVER	SC		10/18/2012		33,444								2,200			
6901004386	NORTHRIDGE	CA		10/18/2012		41,600								1,200			
6901004397	ROLLING MEADOWS	IL		10/18/2012		78,959								5			
6901004403	WOLFEBORO	NH		10/18/2012		240,640								2,000			
6901004414	NEW BALTIMORE	MI		10/18/2012		23,524								3,729			
6901004419	YORK	SC		10/18/2012		10,386								775			
6901004421	SOUTHINGTON	CT		10/18/2012		122,081								44,201			
6901004423	ZACHARY	LA		10/18/2012		30,424								1,194			
6901004424	RAVENNA	OH		10/18/2012		1,002								1,002			
6901004436	FLORENCE	KY		10/18/2012		39,761								485			
6901004441	GOFFSTOWN	NH		10/18/2012		91,029								400			
6901004445	REDMOND	WA		10/18/2012		1,838								76			
6901004447	NEWARK	DE		10/18/2012		34,165								255			
6901004453	SANTA BARBARA	CA		10/18/2012		25,781								797			
6901004454	ONAWA	IA		10/18/2012		4,828								178			
6901004458	MADISON	WI		10/18/2012		67,640								1,541			
6901004459	ATLANTA	GA		10/18/2012		39,840								5,108			
6901004461	DEL REY OAKS	CA		10/18/2012		123,585								206			
6901004462	MOUNT OLIVE	AL		10/18/2012		12,303								1,100			
6901004463	BROWERVILLE	MN		10/18/2012		49,816								18			
6901004469	SCHRIEVER	LA		10/18/2012		29,279								2,696			
6901004471	BOYNTON BEACH	FL		10/18/2012		148,134								1,014			
6901004473	HAMILTON	OH		10/18/2012		13,418								1,427			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901004477	OAK PARK	CA		10/18/2012		3,040								1,841			
6901004486	JESSUP	PA		10/18/2012		38,182								150			
6901004491	FORT MILL	SC		10/18/2012		37,722								1,703			
6901004495	CHARLOTTE	NC		10/18/2012		110,429								25			
6901004504	CHINA GROVE	NC		10/18/2012		4,064								3,039			
6901004505	GURNEE	IL		10/18/2012										4,013			
6901004517	SIERRA VISTA	AZ		10/18/2012		70,447								121			
6901004520	RICHMOND	VA		10/18/2012		1,810								629			
6901004526	DENVER	CO		10/18/2012		28,077								523			
6901004532	MAPLE LAKE	MN		10/18/2012		100,256								100			
6901004540	BEAVERTON	OR		10/18/2012		7,000								1,479			
6901004543	GROSSE ILE	MI		10/18/2012		138,686								1,057			
6901004549	SPRINGFIELD	OH		10/18/2012		45,970								2,000			
6901004554	CANTON	OH		10/18/2012		27,409								2,133			
6901004556	WINONA	MN		10/18/2012		24,734								2,302			
6901004561	STEWARTSTOWN	PA		10/18/2012		19,696								155			
6901004567	SCIO	OR		10/18/2012		148,112								450			
6901004568	NORTH BABYLON	NY		10/18/2012		50,995								548			
6901004575	DAVIE	FL		10/18/2012		68,697								308			
6901004576	SAINT CHARLES	MO		10/18/2012		16,836								1,337			
6901004582	SOUTH PASADENA	CA		10/18/2012		132,793								256			
6901004588	KENOSHA	WI		10/18/2012		47,677								2,534			
6901004599	CORONA	CA		10/18/2012		48,908								136			
6901004600	ELMSFORD	NY		10/18/2012		57,029								3,000			
6901004608	SALT LAKE CITY	UT		10/18/2012		49,282								545			
6901004616	NAPOLEON	OH		10/18/2012		39,533								4,500			
6901004618	EL DORADO HILLS	CA		10/18/2012		25,154								1,171			
6901004619	LAKEVILLE	MN		10/18/2012		38,513								3,000			
6901004620	RAYMOND	NH		10/18/2012		18,587								50			
6901004623	HOLLAND	OH		10/18/2012		29,757								456			
6901004629	DAVIE	FL		10/18/2012		119,736								2,100			
6901004633	SPRINGFIELD	PA		10/18/2012		24,329								142			
6901004635	HOUMA	LA		10/18/2012		11,714								482			
6901004643	ALPHARETTA	GA		10/18/2012		22,855								225			
6901004646	GLENDALE	AZ		10/18/2012		13,495								13,495			
6901004651	VIRGINIA BEACH	VA		10/18/2012		63,932								1,668			
6901004660	SPRINGVILLE	AL		10/18/2012		52,397								300			
6901004661	MALVERN	AR		10/18/2012		39,124								134			
6901004666	HOPKINS	MN		10/18/2012		18,670								1,380			
6901004677	COOPERSTOWN	NY		10/18/2012		73,762								5,486			
6901004678	GLASTONBURY	CT		10/18/2012		54,021								459			
6901004682	MAPLE GROVE	MN		10/18/2012		34,846								1,661			
6901004688	GLEN ROCK	NJ		10/18/2012		122,263								194			
6901004693	CHAMPLIN	MN		10/18/2012		50,987								54			
6901004697	OAK CREEK	WI		10/18/2012		6,159								6,159			
6901004701	TEWKSBURY	MA		10/18/2012		1,601								1,601			
6901004702	BLUFFTON	SC		10/18/2012		2,020								181			
6901004709	PHILADELPHIA	PA		10/18/2012		44,662								294			
6901004714	GREENVILLE	MI		10/18/2012		28,972								600			
6901004716	GAINESVILLE	GA		10/18/2012		18,502								22			
6901004718	CHATHAM	NJ		10/18/2012		117,977								1,753			
6901004720	ISSAQUAH	WA		10/18/2012		417,438								3,000			
6901004721	CARMEL	IN		10/18/2012		20,041								153			
6901004725	LACONIA	NH		10/18/2012		14,344								759			
6901004729	MIDDLETON	WI		10/18/2012		17,614								255			
6901004735	SPRINGFIELD	MA		10/18/2012										306			
6901004736	MONTEREY	CA		10/18/2012		90,824								1,224			
6901004737	TOWSON	MD		10/18/2012		125,093								766			
6901004743	STATEN ISLAND	NY		10/18/2012		18,413								75			
6901004748	OLDSMAR	FL		10/18/2012		57,732								674			
6901004749	NEWPORT NEWS	VA		10/18/2012		6,022								70			
6901004754	TOPANGA	CA		10/18/2012		139,347								3,103			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901004756	NAPERVILLE	IL		10/18/2012		67,010								5,348			
6901004757	ORANGE PARK	FL		10/18/2012		38,386								81			
6901004758	SANDY	UT		10/18/2012		21,326								75			
6901004759	BURNSVILLE	MN		10/18/2012		28,505								206			
6901004762	HOLLYWOOD	FL		10/18/2012		10,433								395			
6901004763	DAYTON	OH		10/18/2012		38,971								1,208			
6901004765	CASTLE ROCK	CO		10/18/2012		31,133								300			
6901004778	CHANHASSEN	MN		10/18/2012		48,307								430			
6901004785	CINCINNATI	OH		10/18/2012		97,458								2,546			
6901004788	LOS ANGELES	CA		10/18/2012		160,867								664			
6901004794	VIRGINIA BEACH	VA		10/18/2012		14,154								238			
6901004797	HOLYOKE	MA		10/18/2012		167,039								74,309			
6901004798	AUSTIN	MN		10/18/2012		44,800								2,501			
6901004799	CENTREVILLE	VA		10/18/2012		49,616								68			
6901004801	ELKO	NV		10/18/2012		5,000								4,990			
6901004806	MINNEAPOLIS	MN		10/18/2012		9,197								560			
6901004813	COLUMBIA	SC		10/18/2012		22,959								600			
6901004814	RENO	NV		10/18/2012		28,597								12			
6901004820	DRUMS	PA		10/18/2012		17,515								1,331			
6901004822	MATTHEWS	NC		10/18/2012		35,029								156			
6901004825	RESERVE	LA		10/18/2012		9,515								1,000			
6901004826	GRESHAM	OR		10/18/2012		31,840								100			
6901004831	NATICK	MA		10/18/2012		24,450								300			
6901004833	TAFTON	PA		10/18/2012		36,520								3,000			
6901004835	BLACKWOOD	NJ		10/18/2012		13,735								601			
6901004850	NEVADA CITY	CA		10/18/2012		9,383								1,402			
6901004853	PUEBLO	CO		10/18/2012		56,726								2,799			
6901004855	VASHON	WA		10/18/2012		24,321								35			
6901004857	BROKEN ARROW	OK		10/18/2012		4,886								672			
6901004859	CAPE ELIZABETH	ME		10/18/2012		28,189								1,217			
6901004860	CHARLOTTE	NC		10/18/2012		39,708								1,102			
6901004864	GEORGETOWN	MA		10/18/2012		4,300								3,343			
6901004868	GALESBURG	MI		10/18/2012		48,608								121			
6901004873	BRIDGEPORT	CT		10/18/2012		7,384								7,384			
6901004879	DERBY	KS		10/18/2012		28,400								1,800			
6901004880	OLATHE	KS		10/18/2012		24,972								900			
6901004885	HILLIARD	OH		10/18/2012		243								690			
6901004892	AUSTIN	MN		10/18/2012		46,951								481			
6901004896	KINGSTON	PA		10/18/2012		46,968								1,039			
6901004900	POMPANO BEACH	FL		10/18/2012		8,396								300			
6901004903	ACWORTH	GA		10/18/2012		35,715								57			
6901004904	MINNEAPOLIS	MN		10/18/2012		29,337								225			
6901004907	EDEN PRAIRIE	MN		10/18/2012		56,914								900			
6901004910	ROCKLIN	CA		10/18/2012		22,010								679			
6901004917	MARQUETTE	MI		10/18/2012		21,098								7,897			
6901004926	AUBURN	CA		10/18/2012		27,105								2			
6901004928	COON RAPIDS	MN		10/18/2012		116,207								30			
6901004940	SAVAGE	MN		10/18/2012		41,988								3,000			
6901004942	DERBY	KS		10/18/2012		28,246								506			
6901004944	AUBURN	CA		10/18/2012		23,605								1,273			
6901004947	VIENNA	VA		10/18/2012		4,022								4,022			
6901004962	AURORA	CO		10/18/2012		62,986								879			
6901004963	GARDEN CITY	MI		10/18/2012		15,658								600			
6901004974	SCHWENKSVILLE	PA		10/18/2012		90,714								1,382			
6901004977	ALEXANDRIA	MN		10/18/2012		24,550								380			
6901004980	MORGAN HILL	CA		10/18/2012		36,597								8			
6901004983	RICHMOND	VA		10/18/2012		37,294								525			
6901004984	DIVIDE	CO		10/18/2012		131,916								500			
6901004986	MURFREESBORO	TN		10/18/2012		72,806								556			
6901004987	SANDY	OR		10/18/2012		13,367								90			
6901004990	IPSWICH	MA		10/18/2012		73,613								59			
6901005000	CINCINNATI	OH		10/18/2012		54,155								300			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901005008	OCONTO FALLS	WI		10/18/2012		179,760								2,602			
6901005010	SUN CITY WEST	AZ		10/18/2012		47,980								400			
6901005019	VACAVILLE	CA		10/18/2012		11,985								8,360			
6901005022	AUBURN	WA		10/18/2012		95,303								7,979			
6901005029	ROSEAU	MN		10/18/2012		7,391								5,513			
6901005031	LYNDHURST	NJ		10/18/2012		136,264								456			
6901005037	WASHINGTON	DC		10/18/2012		141,715								1,272			
6901005040	DELRAY BEACH	FL		10/18/2012		15,738								1,500			
6901005042	RANGELEY	ME		10/18/2012		40,314								1,095			
6901005045	RENTON	WA		10/18/2012		21,424								4,057			
6901005046	WEST JORDAN	UT		10/18/2012		36,232								450			
6901005050	NEWPORT BEACH	CA		10/18/2012		209,953								9,891			
6901005060	SIOUX CITY	IA		10/18/2012		26,638								339			
6901005070	SAINT LOUIS	MO		10/18/2012		41,725								225			
6901005073	NEWARK	OH		10/18/2012		63,453								117			
6901005074	FRESNO	CA		10/18/2012		11,434								2,887			
6901005076	CIRCLE PINES	MN		10/18/2012		282								282			
6901005078	HUNTINGTON	NY		10/18/2012		139,285								170			
6901005079	LOCUST GROVE	VA		10/18/2012		46,720								32			
6901005082	AMBLER	PA		10/18/2012		10,471								10,471			
6901005083	GASTON	OR		10/18/2012		20,512								243			
6901005085	HARTLAND	WI		10/18/2012		44,408								463			
6901005089	MERRIMACK	NH		10/18/2012		126,600								1,200			
6901005096	HOCKESSIN	DE		10/18/2012		232,524								2,422			
6901005097	KIRKLAND	WA		10/18/2012		28,202								29			
6901005100	GASTONIA	NC		10/18/2012		8,493								125			
6901005103	WILLMAR	MN		10/18/2012		23,847								89			
6901005105	SPRING LAKE PARK	MN		10/18/2012		33,899								850			
6901005112	MIAMI	FL		10/18/2012		16,579								1,023			
6901005113	MONTROSE	NY		10/18/2012		94,918								1,455			
6901005125	PLANO	IL		10/18/2012		31,928								70			
6901005129	WALLINGFORD	CT		10/18/2012		5,340								1,050			
6901005133	CHARLOTTE	NC		10/18/2012		46,092								522			
6901005143	LUTZ	FL		10/18/2012		27,148								594			
6901005146	HAMPSTEAD	NH		10/18/2012		61,493								353			
6901005149	EAGAN	MN		10/18/2012		6,269								55			
6901005155	LORDS VALLEY	PA		10/18/2012		53,795								520			
6901005157	VISALIA	CA		10/18/2012		17,873								864			
6901005159	WRIGHT	MN		10/18/2012		65,499								16,000			
6901005162	GREENWELL SPRINGS	LA		10/18/2012		108,928								124			
6901005166	EDGEWOOD	FL		10/18/2012		144,950								3,800			
6901005168	SHERWOOD	AR		10/18/2012		32,810								472			
6901005171	NORTHFIELD	MN		10/18/2012		100,039								63			
6901005174	LEAWOOD	KS		10/18/2012		233,064								1,350			
6901005184	EL DORADO HILLS	CA		10/18/2012		389,488								3			
6901005186	LITTLETON	CO		10/18/2012		112,140								170			
6901005187	MILTONA	MN		10/18/2012		2,503								2,503			
6901005199	TRENTON	NJ		10/18/2012		(131)								(131)			
6901005200	HENDERSON	NV		10/18/2012		191,748								2,644			
6901005208	POWAY	CA		10/18/2012		89,402								3,901			
6901005211	BOCA RATON	FL		10/18/2012		45,048								37			
6901005218	MIAMI	FL		10/18/2012		117,284								1,318			
6901005220	WAITE PARK	MN		10/18/2012		12,854								1,374			
6901005221	CORTLAND	NY		10/18/2012		10,191								381			
6901005230	MIAMI	FL		10/18/2012		225,396								20			
6901005234	CAREY	NC		10/18/2012		102,901								50			
6901005236	VALHALLA	NY		10/18/2012		18,280								1,050			
6901005238	VERONA	NY		10/18/2012		32,060								91			
6901005239	CHARLOTTE	NC		10/18/2012		14,398								291			
6901005242	APPLE VALLEY	MN		10/18/2012		11,932								1,375			
6901005244	MONROE	CT		10/18/2012		33,485								1,035			
6901005248	CHARLOTTE	NC		10/18/2012		12,226								1,500			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901005249	GILROY	CA		10/18/2012		7,176								1,504			
6901005250	PITTSBURGH	PA		10/18/2012		127,293								184			
6901005251	NANUET	NY		10/18/2012		73,072								2,192			
6901005252	SAINT PAUL	MN		10/18/2012		75,266								180			
6901005259	ALLENTOWN	PA		10/18/2012		13,213								71			
6901005263	EL DORADO HILLS	CA		10/18/2012		79,350								6,200			
6901005266	CLOVER	SC		10/18/2012		23,076								350			
6901005268	RUDOLPH	OH		10/18/2012		52,693								225			
6901005273	GASTONIA	NC		10/18/2012		31,069								1,488			
6901005276	ANNANDALE	NJ		10/18/2012		122,633								3,750			
6901005293	NORTH READING	MA		10/18/2012		14,646								1,402			
6901005295	SOUTHWEST RANCHES	FL		10/18/2012		85,000								2,000			
6901005296	MONROE	WA		10/18/2012		33,212								1,467			
6901005297	CAMAS	WA		10/18/2012		14,000								3,000			
6901005302	CUTLER BAY	FL		10/18/2012		19,400								200			
6901005304	ENGLEWOOD	CO		10/18/2012		29,752								1,422			
6901005314	ATLANTA	GA		10/18/2012		158,710								37			
6901005315	BILLINGS	MT		10/18/2012		19,495								10,762			
6901005348	BOXBOROUGH	MA		10/18/2012		253,283								5,008			
6901005349	FAIR OAKS	CA		10/18/2012		61,009								358			
6901005353	SPRINGFIELD	MO		10/18/2012		104,584								4,000			
6901005354	COLORADO SPRINGS	CO		10/18/2012										96			
6901005356	PATERSON	NJ		10/18/2012		27,411								139			
6901005357	NEW CASTLE	DE		10/18/2012		7,358								198			
6901005361	SCOTTSDALE	AZ		10/18/2012		27,022								343			
6901005363	WILMINGTON	DE		10/18/2012										450			
6901005370	TIGARD	OR		10/18/2012		28,360								300			
6901005378	STERLING	MA		10/18/2012		25,258								527			
6901005379	WEST PALM BEACH	FL		10/18/2012		4,893								190			
6901005380	WICHITA	KS		10/18/2012		6,534								134			
6901005382	GAINESVILLE	FL		10/18/2012		45,958								650			
6901005384	PARKLAND	FL		10/18/2012		2,901								3,504			
6901005385	PEMBROKE PINES	FL		10/18/2012		8,253								235			
6901005390	MORRIS PLAINS	NJ		10/18/2012		13,230								10,082			
6901005403	KENNETT SQUARE	PA		10/18/2012		40,687								150			
6901005405	NORTHFIELD	MN		10/18/2012		6,750								234			
6901005418	ELKTON	MD		10/18/2012		65,597								1,200			
6901005419	CHAMPLIN	MN		10/18/2012		98,706								527			
6901005425	JERSEY CITY	NJ		10/18/2012		14,032								300			
6901005426	ROSEDALE	MS		10/18/2012		37,292								162			
6901005429	CHESTERFIELD	VA		10/18/2012		40,442								31			
6901005435	STONEWALL	LA		10/18/2012		44,444								2,722			
6901005439	ROHNERT PARK	CA		10/18/2012		173,684								1,082			
6901005440	BEECH GROVE	IN		10/18/2012		41,135								213			
6901005445	MENTOR	OH		10/18/2012		73,223								2,200			
6901005447	PENN VALLEY	CA		10/18/2012		66,806								655			
6901495001	UNION	NJ		10/18/2012		72,958								2,555			
6901495004	BALLWIN	MO		10/18/2012		28,138								3,600			
6901495012	MANITOU SPRINGS	CO		10/18/2012		33,199								979			
6901495014	ROCKY RIVER	OH		10/18/2012		13,995								3,001			
6901495021	KENT	OH		10/18/2012		16,879								240			
6901495023	LAS VEGAS	NV		10/18/2012		148,895								484			
6901495026	KNOXVILLE	TN		10/18/2012		40,779								112			
6901495029	MIDWAY CITY	CA		10/18/2012		83,321								1,078			
6901495032	OAKHURST	CA		10/18/2012		26,424								300			
6901495038	FRANKLIN LAKES	NJ		10/18/2012		334,736								19,696			
6901495040	ITASCA	IL		10/18/2012		37,332								1,270			
6901495043	DECATUR	GA		10/18/2012		82,177								43			
6901495045	WOODBRIDGE	VA		10/18/2012		214,349								11			
6901495050	WHITE LAKE	MI		10/18/2012		60,000								189			
6901495055	NORTH ST PAUL	MN		10/18/2012		21,756								199			
6901495059	PARKER	CO		10/18/2012		30,549								5,833			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901495067	BLUFFDALE	UT		10/18/2012		131,962								3,000			
6901495069	PORTLAND	OR		10/18/2012		146,729								576			
6901495074	LOS ANGELES	CA		10/18/2012		99,536								3			
6901495076	CORDOVA	TN		10/18/2012		23,355								1,354			
6901495077	EL DORADO HILLS	CA		10/18/2012		185,458								1,292			
6901495092	ANCHORAGE	AK		10/18/2012		16,577								10,346			
6901495097	MERRILL	WI		10/18/2012		85,109								4,184			
6901495102	CHESAPEAKE	VA		10/18/2012		22,231								9,779			
6901495110	MINNEAPOLIS	MN		10/18/2012		128,873								5,806			
6901495115	MILWAUKEE	WI		10/18/2012		4,397								270			
6901495119	BEAVERTON	OR		10/18/2012		68,733								2,578			
6901495120	CULVER CITY	CA		10/18/2012		74,776								6,323			
6901495129	PHOENIX	AZ		10/18/2012		37,761								4,976			
6901495136	TRUSSVILLE	AL		10/18/2012		66,300								3,100			
6901495137	SAN DIEGO	CA		10/18/2012		100,110								4,389			
6901495145	ONANCOCK	VA		10/18/2012		148,112								189			
6901495150	WASHINGTON TWP	NJ		10/18/2012		72,626								617			
6901495154	BRIDGETON	NJ		10/18/2012		26,003								3,000			
6901495156	CHATTANOOGA	TN		10/18/2012		227,535								709			
6901495161	ZIONSVILLE	IN		10/18/2012		74,186								800			
6901495163	SPARTANBURG	SC		10/18/2012		20,702								1,048			
6901495169	ANNAPOLIS	MD		10/18/2012		137,529								65			
6901495170	LITTLETON	MA		10/18/2012		89,921								150			
6901495171	SAN DIEGO	CA		10/18/2012		46,246								294			
6901495176	NEW PRAGUE	MN		10/18/2012		59,581								797			
6901495180	BRUNSWICK	GA		10/18/2012		2,870								263			
6901495183	CHEVY CHASE	MD		10/18/2012		390								270			
6901495186	WILLIAMSBURG	VA		10/18/2012		471								787			
6901495188	LAFAYETTE	IN		10/18/2012		55,496								675			
6901495192	PLEASANTON	CA		10/18/2012		74,263								156			
6901495194	GREER	SC		10/18/2012		21,904								110			
6901495213	NEW PORT RICHEY	FL		10/18/2012		198,055								1,049			
6901495221	MILL VALLEY	CA		10/18/2012		89,244								1,339			
6901495222	APPLE VALLEY	MN		10/18/2012		38,521								38,421			
6901495224	DRAPER	UT		10/18/2012		72,870								803			
6901495225	NEW HOLLAND	PA		10/18/2012		2,064								1,249			
6901495231	YARDLEY	PA		10/18/2012		32,847								577			
6901495233	ELGIN	IL		10/18/2012		90,438								3,000			
6901495236	RAMSEY	MN		10/18/2012		54,357								514			
6901495244	WILMINGTON	MA		10/18/2012		44,103								5,556			
6901495248	CARY	NC		10/18/2012		74,527								572			
6901495261	MODESTO	CA		10/18/2012		156,062								61			
6901495262	LUTZ	FL		10/18/2012		129,907								519			
6901495263	KENNESAW	GA		10/18/2012		49,691								52			
6901495271	WALTHAM	MA		10/18/2012		21,900								425			
6901495274	GOLDSBORO	NC		10/18/2012		47,570								126			
6901495275	BROOKLYN	NY		10/18/2012		108,277								2,539			
6901495276	EDEN PRAIRIE	MN		10/18/2012		71,334								2,269			
6901495277	DELRAY BEACH	FL		10/18/2012		38,322								824			
6901495280	LONGWOOD	FL		10/18/2012		247,955								542			
6901495288	LIVINGSTON	NJ		10/18/2012		107,114								836			
6901495292	SAINT MICHAEL	MN		10/18/2012		63,945								420			
6901495325	BLACKSBURG	VA		10/18/2012		49,120								415			
6901495329	NOVI	MI		10/18/2012		28,030								1,750			
6901495341	OAKLAND	CA		10/18/2012		96,738								546			
6901495342	NAMPA	ID		10/18/2012		5,784								1,500			
6901495343	EAST ROCKAWAY	NY		10/18/2012		104,063								253			
6901495345	WALLINGFORD	CT		10/18/2012		74,176								1,049			
6901495353	CHICAGO HEIGHTS	IL		10/18/2012		37,725								279			
6901495354	WEST LINN	OR		10/18/2012		25,913								3,830			
6901495355	TITUSVILLE	FL		10/18/2012		27,817								6			
6901495358	GRAND JUNCTION	CO		10/18/2012		61,276								75			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901495368	BALTIMORE	MD		10/18/2012		29,401								19			
6901495370	LEHI	UT		10/18/2012		102,378								4,652			
6901495372	CHARLESTON	WV		10/18/2012		28,231								2,725			
6901495374	SCITUATE	MA		10/18/2012		258,591								2,744			
6901495376	SUMTER	SC		10/18/2012		45,562								151			
6901495379	SAINT PETERSBURG	FL		10/18/2012		10,296								55			
6901495380	POUGHQUAG	NY		10/18/2012		58,080								325			
6901495384	NAPLES	FL		10/18/2012		53,853								500			
6901495404	FAIRFIELD	CT		10/18/2012		30,068								2,705			
6901495408	GLEN ALLEN	VA		10/18/2012		30,560								976			
6901495413	PLYMOUTH	MN		10/18/2012		1,940								1,750			
6901495420	PORT CHARLOTTE	FL		10/18/2012		37,906								607			
6901495424	RICHMOND	VA		10/18/2012		108,888								2,933			
6901495428	BRIDGEWATER	VA		10/18/2012		144,374								1,067			
6901495435	PORTLAND	OR		10/18/2012		342,057								7,069			
6901495445	AVENTURA	FL		10/18/2012		128,816								28			
6901495449	ORLANDO	FL		10/18/2012		65,473								451			
6901495452	WEST CHESTER	OH		10/18/2012		3,385								3,385			
6901495456	LAS CRUCES	NM		10/18/2012		90,214								1,417			
6901495462	MOUNT VERNON	WA		10/18/2012		9,401								257			
6901495486	WETHERSFIELD	CT		10/18/2012		36,723								56			
6901495491	LONG BEACH	CA		10/18/2012		40,825								1			
6901495494	KENSINGTON	MD		10/18/2012		15,233								389			
6901495495	JACKSONVILLE BEACH	FL		10/18/2012		98,064								483			
6901495499	LOS ANGELES	CA		10/18/2012		109,000								9,000			
6901495502	CHICAGO	IL		10/18/2012		51,086								525			
6901495512	LAKE HAVASU CITY	AZ		10/18/2012		22,000								6,000			
6901495513	CONCORD	CA		10/18/2012		36,928								88			
6901495517	HARRISBURG	PA		10/18/2012		152,710								1,838			
6901495525	SAN RAMON	CA		10/18/2012		112,953								55			
6901495526	MARION	SC		10/18/2012		119,897								185			
6901495529	TEMECULA	CA		10/18/2012		22,724								157			
6901495532	CHERRY VALLEY	CA		10/18/2012		22,139								1,661			
6901495544	CHANDLER	AZ		10/18/2012		3,262								328			
6901495566	NEW CITY	NY		10/18/2012		44,942								548			
6901495568	STERLING HEIGHTS	MI		10/18/2012		16,949								100			
6901495571	PHOENIX	AZ		10/18/2012		2,201								53			
6901495584	PLACERVILLE	CA		10/18/2012		182,153								605			
6901495586	TULLY	NY		10/18/2012		25,378								200			
6901495595	PLEASANTON	CA		10/18/2012		12,079								782			
6901495598	SAN FRANCISCO	CA		10/18/2012		239,846								1,249			
6901495599	SAN FRANCISCO	CA		10/18/2012		97,882								439			
6901495609	SAN JOSE	CA		10/18/2012		61,225								2,351			
6901495617	BURLINGTON	NC		10/18/2012		38,762								2,625			
6901495622	SAN DIEGO	CA		10/18/2012		226,685								1,500			
6901495625	SUN LAKES	AZ		10/18/2012		122,214								269			
6901495626	VICTOR	NY		10/18/2012		51,897								168			
6901495630	ST LOUIS	MO		10/18/2012		134,555								145			
6901495649	JUPITER	FL		10/18/2012		39,970								105			
6901495654	KANEOHE	HI		10/18/2012		10,000								2,530			
6901495658	BRENTWOOD	CA		10/18/2012		5,402								321			
6901495661	GARDNER	KS		10/18/2012		36,562								1,830			
6901495662	HILLSBOROUGH	CA		10/18/2012		38,527								3,740			
6901495669	GOLDEN VALLEY	MN		10/18/2012		8,107								5,932			
6901495673	SAN JOSE	CA		10/18/2012		13,000								1,500			
6901495682	SAINT PAUL	MN		10/18/2012		26,560								3,925			
6901495688	WINNEMUCCA	NV		10/18/2012		124,011								900			
6901495702	LAGUNA NIGUEL	CA		10/18/2012		56,178								809			
6901495703	DULUTH	GA		10/18/2012		146,393								7,570			
6901495709	GRANITE BAY	CA		10/18/2012		124,088								14			
6901495711	LA MIRADA	CA		10/18/2012		56,789								92			
6901495722	SAN DIEGO	CA		10/18/2012		23,756								2,477			

SCHEDULE B - PART 3

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

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6901495723	DOWNERS GROVE	IL		10/18/2012		10,418								229			
6901495730	MILLRY	AL		10/18/2012		39,663								181			
6901495734	PORT SAINT LUCIE	FL		10/18/2012		6,000								3,400			
6901495737	LAKE ALFRED	FL		10/18/2012		26,041								1,038			
6901495739	DEER LAKE	IL		10/18/2012		127,756								120			
6901495747	LAKE ORION	MI		10/18/2012		42,854								42,811			
6901495750	COLCHESTER	VT		10/18/2012		30,904								1,500			
6901495752	MASSILLON	OH		10/18/2012		65,998								1,372			
6901495763	LOS GATOS	CA		10/18/2012		160,000								30,000			
6901495765	MILL VALLEY	CA		10/18/2012		84,652								526			
6901495768	NORTHRIDGE	CA		10/18/2012		272,149								517			
6901495771	BEVERLY HILLS	MI		10/18/2012		11,844								1,918			
6901495774	SAN FRANCISCO	CA		10/18/2012		69,587								403			
6901495786	TAMPA	FL		10/18/2012		27,911								33			
6901495790	SAN FRANCISCO	CA		10/18/2012		84,447								211			
6901495798	WILLIAMSBURG	MI		10/18/2012		2,300								2,300			
6901495801	MAGNOLIA	OH		10/18/2012		7,192								3,593			
6901495803	OAKLAND	CA		10/18/2012		122,175								187			
6901495805	BLAINE	MN		10/18/2012		58,444								324			
6901495824	BROOMFIELD	CO		10/18/2012		87,204								2,123			
6901495829	ALLENTOWN	NJ		10/18/2012		53,108								2,100			
6901495830	SHERMAN OAKS	CA		10/18/2012		73,954								622			
6901495840	MILL VALLEY	CA		10/18/2012		89,954								89,954			
6901495841	LAS VEGAS	NV		10/18/2012		4,356								1,449			
6901495845	TUCSON	AZ		10/18/2012		39,566								14			
6901495856	SAN JOSE	CA		10/18/2012		247,883								346			
6901500008	DULUTH	GA		10/18/2012		57,328								450			
6901500015	HUNTINGTON WOODS	MI		10/18/2012		8,479								5,001			
6901500051	WESTPORT	NY		10/18/2012		46,861								1,959			
6901500053	EL MONTE	CA		10/18/2012		66,751								38			
6901500056	SPENCER	MA		10/18/2012		22,154								723			
6901500075	URBANDALE	IA		10/18/2012		2,734								64			
6901500093	TEMPE	AZ		10/18/2012		69,602								150			
6901500108	LINCOLN	RI		10/18/2012		79,171								759			
6901500116	KIRKLAND	WA		10/18/2012		90,528								600			
6901500119	VIRGINIA BEACH	VA		10/18/2012		41,304								1,248			
6901500120	LITTLE RIVER	SC		10/18/2012		148,170								2,182			
6901500150	SAN MARCOS	CA		10/18/2012		90,643								474			
6901500156	SANTA CRUZ	CA		10/18/2012		40,850								741			
6901500157	WEST BABYLON	NY		10/18/2012		122,355								228			
6901500175	CHICAGO	IL		10/18/2012		40,243								644			
6901500200	PRAIRIE VILLAGE	KS		10/18/2012		73,970								1,413			
6901500210	SAN DIEGO	CA		10/18/2012		3,243								1,732			
6901500221	BROOK PARK	OH		10/18/2012		46,072								1,188			
6901500248	SANTA FE	NM		10/18/2012		18,873								599			
6901500249	SAINT LOUIS	MO		10/18/2012		18,660								501			
6901500283	SAN JOSE	CA		10/18/2012		99,898								200			
6901500285	TUCSON	AZ		10/18/2012		18,814								2,100			
6901500289	YARDLEY	PA		10/18/2012		94,520								690			
6901500293	TEHACHAPI	CA		10/18/2012		45,669								16			
6901500296	LA CRESCENTA	CA		10/18/2012		13,000								7,504			
6901500326	NOVATO	CA		10/18/2012		77,130								10,004			
6901500347	CARLSBAD	CA		10/18/2012		172,702								8,051			
6901500454	WILMINGTON	DE		10/18/2012		122,525								952			
6901500457	WOODBURY	NY		10/18/2012		149,952								66			
6901500485	LILLINGTON	NC		10/18/2012		23,750								2,100			
6901500496	CLAREMONT	NH		10/18/2012		29,722								70			
6901500497	OCEANSIDE	CA		10/18/2012		96,665								110			
6901500505	WEST PALM BEACH	FL		10/18/2012		36,518								714			
6901500515	NORFOLK	VA		10/18/2012		39,977								506			
6901500560	PALM SPRINGS	CA		10/18/2012		497,312								77			
6901500561	LAS VEGAS	NV		10/18/2012		38,400								800			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901500567	VADNAIS HEIGHTS	MN		10/18/2012		24,701								132			
6901500579	MARBLEHEAD	MA		10/18/2012		86,800								355			
6901500580	SACRAMENTO	CA		10/18/2012		85,416								922			
6901500581	PLACERVILLE	CA		10/18/2012		146,025								39			
6901500582	ANACORTES	WA		10/18/2012		19,588								1,109			
6901500583	WAUKEGAN	IL		10/18/2012		45,428								375			
6901500584	WESTMORELAND	TN		10/18/2012		55,520								900			
6901500586	LAKE ARROWHEAD	CA		10/18/2012		71,314								71,314			
6901500595	GREENWOOD	IN		10/18/2012		6,755								165			
6901500607	SALINAS	CA		10/18/2012		83,574								324			
6901500608	CARLSBAD	CA		10/18/2012		90,806								641			
6901500621	PEEKSKILL	NY		10/18/2012		19,533								768			
6901500673	SURPRISE	AZ		10/18/2012		22,448								500			
6901500675	LITTLE ROCK	AR		10/18/2012		45,362								217			
6901500682	GLENWOOD SPRINGS	CO		10/18/2012		6,976								82			
6901500686	EAGLE POINT	OR		10/18/2012		34,953								5			
6901500688	CHAPIN	SC		10/18/2012		23,139								8,872			
6901500693	MESA	AZ		10/18/2012		136,642								4,741			
6901500695	GLENDALE	AZ		10/18/2012		2,907								2,907			
6901500701	PLYMOUTH	IN		10/18/2012		73,765								1,700			
6901500712	ELLENWOOD	GA		10/18/2012		65,075								739			
6901500717	TUSTIN	CA		10/18/2012		221,423								3,000			
6901500719	WINFIELD	IL		10/18/2012		111,275								283			
6901500723	BAKERSFIELD	CA		10/18/2012		20,519								900			
6901500725	CHASKA	MN		10/18/2012		20,234								63			
6901500748	LONGWOOD	FL		10/18/2012		24,226								940			
6901500753	DAYTON	MN		10/18/2012										20,000			
6901500758	CONCORD	CA		10/18/2012		48,859								1,194			
6901500762	WASSAIC	NY		10/18/2012		39,825								755			
6901500778	BETHESDA	MD		10/18/2012		73,840								1,036			
6901500783	BONSALL	CA		10/18/2012		187,418								284			
6901500790	SPRING VALLEY	CA		10/18/2012		54,086								956			
6901500792	CLARKS HILL	SC		10/18/2012		82,814								1,614			
6901500794	CLEVELAND	OH		10/18/2012		86,864								5			
6901500798	SANTA CLARITA	CA		10/18/2012		119,209								32			
6901500804	PLYMOUTH MEETING	PA		10/18/2012		51,416								82			
6901500806	POLLOCK PINES	CA		10/18/2012		144,162								161			
6901500821	FORT MEYERS	FL		10/18/2012		28,125								36,851			
6901500834	EDEN PRAIRIE	MN		10/18/2012		66,866								545			
6901500845	BATTLE CREEK	MI		10/18/2012		84,250								3,000			
6901500846	LAKE WORTH	FL		10/18/2012		17,773								451			
6901500847	GLEN ELLYN	IL		10/18/2012		18,030								1,919			
6901500856	AMARGOSA VALLEY	NV		10/18/2012		126,571								300			
6901500857	PORTLAND	OR		10/18/2012		99,887								14,660			
6901500863	DELTON	MI		10/18/2012		12,780								190			
6901500867	BROOMALL	PA		10/18/2012		54,658								1,500			
6901500872	BRADENTON	FL		10/18/2012		106,074								600			
6901500953	EAGLEVILLE	PA		10/18/2012		49,670								18			
6901500958	CRYSTAL	MN		10/18/2012		35,375								13			
6901501066	SAN DIEGO	CA		10/18/2012		6,596								7,596			
6901501076	SANGER	CA		10/18/2012		16,255								348			
6901501078	CLAYTON	CA		10/18/2012		61,630								1,151			
6901501083	ABINGTON	PA		10/18/2012		21,797								1,353			
6901501084	ATLANTA	GA		10/18/2012		34,972								1,778			
6901501202	LAWRENCE	KS		10/18/2012		191,700								549			
6901501210	MASON	OH		10/18/2012		55,592								110			
6901501211	DOUGLASVILLE	GA		10/18/2012		80,706								1,500			
6901501215	CRYSTAL	MN		10/18/2012		12,097								97			
6901501219	STATELINE	NV		10/18/2012		24,638								940			
6901501221	LYONS	CO		10/18/2012		170,844								75			
6901501225	TUCSON	AZ		10/18/2012		32,426								513			
6901501227	FREDERICK	MD		10/18/2012		99,803								83			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901501232	OAKLAND	CA		10/18/2012		123,201								741			
6901501235	SEATTLE	WA		10/18/2012		43,225								3,738			
6901501328	PASADENA	CA		10/18/2012		26,032								887			
6901501332	SNOHOMISH	WA		10/18/2012		147,391								172			
6901501335	TRACY	CA		10/18/2012		46,769								150			
6901501349	ATLANTA	GA		10/18/2012		68,976								3			
6901501352	SALT LAKE CITY	UT		10/18/2012		174,864								992			
6901501365	TREVOR	WI		10/18/2012		29,970								6,400			
6901501367	WAYZATA	MN		10/18/2012		249,835								304			
6901501369	ATLANTA	GA		10/18/2012		22,619								233			
6901501371	AIKEN	SC		10/18/2012		19,606								1,300			
6901501373	WEST PALM BEACH	FL		10/18/2012		6,522								1			
6901501383	SAN DIEGO	CA		10/18/2012		17,942								1,077			
6901501419	SALT LAKE CITY	UT		10/18/2012		27,784								270			
6901501432	STATEN ISLAND	NY		10/18/2012		173,864								7			
6901501440	MILLS RIVER	NC		10/18/2012		19,191								243			
6901501455	MONTOURSVILLE	PA		10/18/2012		98,122								325			
6901501465	CHESAPEAKE	VA		10/18/2012		37,184								436			
6901501473	SANTA CLARITA	CA		10/18/2012		124,115								62			
6901501484	MUNSTER	IN		10/18/2012		39,421								726			
6901501485	NIANTIC	CT		10/18/2012		52,896								6,076			
6901501489	RIDGEWOOD	NJ		10/18/2012		316,373								5,299			
6901501491	PARK RIDGE	IL		10/18/2012		139,284								10			
6901501579	FRANKLIN SQUARE	NY		10/18/2012		246,900								5,718			
6901501580	WILLIAMSBURG	VA		10/18/2012		310								72			
6901501583	CARLSBAD	CA		10/18/2012		52,249								150			
6901501584	ROSWELL	GA		10/18/2012		37,829								668			
6901501588	CLEVELAND	TN		10/18/2012		53,403								1,563			
6901501591	CORAOPOLIS	PA		10/18/2012		22,385								105			
6901501592	ARROYO GRANDE	CA		10/18/2012		16,411								565			
6901501601	DORCHESTER	MA		10/18/2012		86,527								325			
6901501716	PALMER	AK		10/18/2012		55,045								277			
6901501717	SOUTH BURLINGTON	VT		10/18/2012		89,367								605			
6901501719	SAINT LOUIS	MO		10/18/2012		72,136								1,500			
6901501720	ARLINGTON	VA		10/18/2012		23,170								1,341			
6901501722	ELK GROVE VILLAGE	IL		10/18/2012		102,368								6,000			
6901502219	ANCHORAGE	AK		10/18/2012		133,246								1,800			
6901502221	BLAINE	MN		10/18/2012		150,030								33,984			
6901502223	PLYMOUTH	MN		10/18/2012		50,061								75			
6901502224	ORLANDO	FL		10/18/2012		49,633								533			
6901502227	SOUTHINGTON	CT		10/18/2012		129,500								1,500			
6901502228	GLENDALE	AZ		10/18/2012		2,457								282			
6901502288	COLLEGE PARK	MD		10/18/2012		15,006								9,163			
6901502292	HOUGHTON LAKE	MI		10/18/2012		22,835								15,121			
6901502296	LOS ANGELES	CA		10/18/2012		74,498								833			
6901502418	MINNEAPOLIS	MN		10/18/2012		65,148								333			
6901502421	VENTURA	CA		10/18/2012		115,012								58			
6901502676	LYNNFIELD	MA		10/18/2012		20,269								138			
6901502681	DENVER	CO		10/18/2012		35,949								2,762			
6901502686	PACIFIC PALISADES	CA		10/18/2012		147,762								123			
6901502688	BOSTON	MA		10/18/2012		10,887								131			
6901502690	HOBOKEN	NJ		10/18/2012		79,628								15,496			
6901502924	MINNEAPOLIS	MN		10/18/2012		16,048								1,202			
6901502925	NEW SMYRNA BEACH	FL		10/18/2012		49,600								2,066			
6901502932	TUCSON	AZ		10/18/2012		17,737								717			
6901502933	LOS ANGELES	CA		10/18/2012		26,557								389			
6901502934	EDMONDS	WA		10/18/2012		44,628								172			
6901502938	LYNCHBURG	VA		10/18/2012		10,023								3,143			
6901502944	OLD HICKORY	TN		10/18/2012		58,857								3,965			
6901503053	LEBANON	PA		10/18/2012		89,158								1,797			
6901503056	LAGUNA HILLS	CA		10/18/2012		216,366								16,813			
6901503057	RIDGEWOOD	NJ		10/18/2012		169,710											

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901503116	EAGAN	MN		10/18/2012		19,170								1,189			
6901503120	DES MOINES	IA		10/18/2012		6,449								470			
6901503121	MONROVIA	CA		10/18/2012		145,355								400			
6901503122	TRUCKEE	CA		10/18/2012		67,321								2,047			
6901503123	EL GRANADA	CA		10/18/2012		71,460								144			
6901503124	SAN FRANCISCO	CA		10/18/2012		5,564								41			
6901503128	INVER GROVE HEIGHTS	MN		10/18/2012		55,738								4			
6901503133	ORANGEBURG	SC		10/18/2012		46,844								2,054			
6901503308	HERNDON	VA		10/18/2012		314,017								1,419			
6901503309	CHARLESTON	SC		10/18/2012		41,016								1,217			
6901503313	SANDY	UT		10/18/2012		31,966								1,305			
6901503314	SAVANNAH	GA		10/18/2012		74,592								1,042			
6901503318	LEONARDTOWN	MD		10/18/2012		207,990								58,000			
6901503568	JACKSONVILLE	FL		10/18/2012		22,942								644			
6901503569	SAN JOSE	CA		10/18/2012		16,950								36			
6901503755	CARVER	MN		10/18/2012		88,588								1,500			
6901503949	SUNNYVALE	CA		10/18/2012		103,297								5,433			
6901503953	MULINO	OR		10/18/2012		148,136								685			
6901504843	PLYMOTH	MN		10/18/2012		31,785								1,830			
6901504971	EAST GREENWICH	RI		10/18/2012		15,000								1,954			
6901504974	PRIOR LAKE	MN		10/18/2012		121,461								600			
6901505228	LYNDEN	WA		10/18/2012		70,880								99			
6901505610	BALD HEAD ISLAND	NC		10/18/2012		286,576								1,235			
6901506060	HYATTSVILLE	MD		10/18/2012		33,914								70			
6901506257	ELMIRA	MI		10/18/2012		13,246								1,673			
6901506260	SAN MATEO	CA		10/18/2012		29,440								172			
6901506261	FORT WASHINGTON	MD		10/18/2012		21,045								312			
6901506264	WEST ISLIP	NY		10/18/2012		149,239								390			
6901506265	PINE KNOLL SHORES	NC		10/18/2012										29,305			
6901506267	LAGRANGEVILLE	NY		10/18/2012		29,869								1,986			
6901506271	CARLOS	MN		10/18/2012		34,487								2			
6901506278	SPICER	MN		10/18/2012		186,887								737			
6901506280	ALTOONA	WI		10/18/2012		44,453								4,770			
6901506281	WHITE PLAINS	NY		10/18/2012		243,510								221,201			
6901506284	HEDGESVILLE	WV		10/18/2012		88,772								6,990			
6901506288	CAMPBELL	CA		10/18/2012		141,559								11,566			
6901506292	OMAHA	NE		10/18/2012		42,836								209			
6901506296	EAGAN	MN		10/18/2012		66,104								1,102			
6901506303	FREMONT	CA		10/18/2012		6,826								15			
6901506304	LAKEVILLE	MN		10/18/2012		131,219								206			
6901506309	ALAMO	CA		10/18/2012		203,710								23,645			
6901506310	VALPARAISO	IN		10/18/2012		48,630								31			
6901506315	OAKDALE	NY		10/18/2012		71,676								452			
6901506316	FORT MYERS	FL		10/18/2012		42,627								644			
6901506319	SANDUSKY	OH		10/18/2012		17,333								1,026			
6901506321	LARKSPUR	CO		10/18/2012		46,674								1,377			
6901506328	PORT SANILAC	MI		10/18/2012		210,003								930			
6901506333	TILLAMOOK	OR		10/18/2012		121,049								929			
6901506339	WOODCLIFF LAKE	NJ		10/18/2012		566,888								74			
6901506343	SAN DIEGO	CA		10/18/2012		224,674								123			
6901506345	AVON LAKE	OH		10/18/2012		11,674								152			
6901506361	LAKE OSWEGO	OR		10/18/2012		106,592								549			
6901506368	CLINTON TOWNSHIP	MI		10/18/2012		28,294								47			
6901506369	SACRAMENTO	CA		10/18/2012		49,952								2,860			
6901506374	ORANGEBURG	SC		10/18/2012		20,149								(58)			
6901506375	LINCOLN PARK	NJ		10/18/2012		13,210								825			
6901506377	EAST ROCKAWAY	NY		10/18/2012		146,323								10			
6901506382	OAK GROVE	MN		10/18/2012		23,728								599			
6901506399	CAMARILLO	CA		10/18/2012		247,713								257			
6901506400	DALTON	GA		10/18/2012		29,494								1,000			
6901506404	KENSINGTON	CA		10/18/2012		14,820								149			
6901506408	TOULON	IL		10/18/2012		47,351								1,734			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901506410	CORTLANDT MANOR	NY		10/18/2012		16,705								743			
6901506412	MARIETTA	GA		10/18/2012		19,702								300			
6901506418	SAINT GEORGE	UT		10/18/2012		97,122								2,046			
6901506425	BOISE	ID		10/18/2012		6,543								1,137			
6901506426	FLORISSANT	MO		10/18/2012		24,964								26			
6901506429	SAN FRANCISCO	CA		10/18/2012		98,614								403			
6901506433	SALT LAKE CITY	UT		10/18/2012		16,731								750			
6901506437	MARTINEZ	CA		10/18/2012		56,432								249			
6901506438	SEATTLE	WA		10/18/2012		39,129								1,074			
6901506442	EDINA	MN		10/18/2012		40,260								6,002			
6901506449	SANGER	CA		10/18/2012		19,945								2,720			
6901506465	ISLAND PARK	NY		10/18/2012		20,592								269			
6901506474	SHAWNEE	KS		10/18/2012		49,093								1,972			
6901506477	TIBURON	CA		10/18/2012		139,325								77			
6901506479	RIVERSIDE	CA		10/18/2012		38,667								1,119			
6901506481	LITTLETON	CO		10/18/2012		49,901								361			
6901506484	ALEXANDRIA	VA		10/18/2012		81,311								571			
6901506488	TORRANCE	CA		10/18/2012		140,678								383			
6901506491	DOWNEY	CA		10/18/2012		145,729								182			
6901506493	BIRMINGHAM	AL		10/18/2012		1,172								64			
6901506494	VENICE	FL		10/18/2012		30,956								988			
6901506498	GAITHERSBURG	MD		10/18/2012		25,549								246			
6901506500	SAN JOSE	CA		10/18/2012		44,491								74			
6901506502	NORMAN	OK		10/18/2012		26,121								2,144			
6901506507	SAN ANSELMO	CA		10/18/2012		202,178								30,888			
6901506518	BIRMINGHAM	AL		10/18/2012		48,704								1,021			
6901506529	OAKLAND PARK	FL		10/18/2012		75,274								5,795			
6901506536	DANVILLE	CA		10/18/2012		94,347								280			
6901506537	BIG CANOE	GA		10/18/2012		5,314								938			
6901506539	ROMOLAND	CA		10/18/2012		60,053								1,205			
6901506541	LONG BEACH	NY		10/18/2012		105,536								8,348			
6901506548	FERNDALE	WA		10/18/2012		78,758								1,796			
6901506549	MOBILE	AL		10/18/2012		57,169								1,111			
6901506550	TAMPA	FL		10/18/2012		64,969								159			
6901506551	SELAH	WA		10/18/2012		29,073								560			
6901506555	LAKELAND	FL		10/18/2012		5,684								2,324			
6901506560	HOLLADAY	UT		10/18/2012		48,577								31			
6901506573	MERRITT ISLAND	FL		10/18/2012		26,238								3,738			
6901506574	NEW HOPE	MN		10/18/2012		12,353								1,079			
6901506586	OLDSMAR	FL		10/18/2012		11,054								138			
6901506611	GREENSBORO	NC		10/18/2012		18,246								3,600			
6901506612	LOOMIS	CA		10/18/2012		35,409								3,501			
6901506613	PALM HARBOR	FL		10/18/2012		52,602								500			
6901506619	HOWELL	NJ		10/18/2012		31,153								24			
6901506625	SPRING HILL	FL		10/18/2012		4,704								966			
6901506629	COOPER CITY	FL		10/18/2012		24,445								659			
6901506641	SAN FRANCISCO	CA		10/18/2012		25,132								166			
6901506647	CAPE CORAL	FL		10/18/2012		30,276								75			
6901506650	MC LEAN	VA		10/18/2012		140,708								1,583			
6901506655	MONTARA	CA		10/18/2012		144,000								26,511			
6901506667	ANDOVER	OH		10/18/2012		37,116								348			
6901506686	ANN ARBOR	MI		10/18/2012		29,791								7,995			
6901506687	KANSAS CITY	MO		10/18/2012		18,746								1,617			
6901506693	ROWLEY	MA		10/18/2012		129,263								58			
6901506760	CAPISTRANO BEACH	CA		10/18/2012		50,658								590			
6901506761	SPRINGFIELD	VA		10/18/2012		133,958								881			
6901506762	SHINGLE SPRINGS	CA		10/18/2012		64,327								520			
6901506764	LITITZ	PA		10/18/2012		77,706								272			
6901506765	THE VILLAGES	FL		10/18/2012		57,513								5,036			
6901506775	TACOMA	WA		10/18/2012		93,853								124			
6901506776	SANFORD	FL		10/18/2012		118,968								10,000			
6901506782	EDEN PRAIRIE	MN		10/18/2012		3,499								248			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901506786	CENTENNIAL	CO		10/18/2012		10,000								524			
6901506790	TRUMBULL	CT		10/18/2012		34,100								970			
6901506793	POULSBO	WA		10/18/2012		128,379								3,237			
6901506794	SILVER SPRING	MD		10/18/2012		30,992								2,000			
6901506795	ZEELAND	MI		10/18/2012		13,001								27			
6901506800	MOUNDS VIEW	MN		10/18/2012		28,544								339			
6901506807	MINNEAPOLIS	MN		10/18/2012		4,236								4,236			
6901506812	CLINTON	NC		10/18/2012		26,498								10			
6901506819	OAKLAND	CA		10/18/2012		7,837								2,400			
6901506825	SCHAUMBURG	IL		10/18/2012		31,501								104			
6901506839	KIRKLAND	WA		10/18/2012		37,868								12			
6901506840	FULLERTON	CA		10/18/2012										29,755			
6901506841	CHICAGO	IL		10/18/2012		25,404								180			
6901506842	MINNEAPOLIS	MN		10/18/2012		26,346								60			
6901506857	LITCHFIELD PARK	AZ		10/18/2012		121,530								207			
6901506868	ATLANTA	GA		10/18/2012		20,602								900			
6901506869	POTTSTOWN	PA		10/18/2012		46,754								2,553			
6901506871	TROUTDALE	OR		10/18/2012		5,749								242			
6901506876	ORLANDO	FL		10/18/2012		22,146								163			
6901506879	THE VILLAGES	FL		10/18/2012		16,841								201			
6901506887	BETHANY	CT		10/18/2012		82,402								3,687			
6901506896	BETHANY	OK		10/18/2012		60,422								592			
6901506909	SAINT LEONARD	MD		10/18/2012		54,913								501			
6901506912	PLEASANTON	CA		10/18/2012		34,580								150			
6901506914	NOVATO	CA		10/18/2012		65,969								600			
6901506919	AVON LAKE	OH		10/18/2012		2,992								260			
6901506926	LOS ANGELES	CA		10/18/2012		13,843								2			
6901506932	CHINO	CA		10/18/2012		10,119								11,194			
6901506939	BERKELEY	CA		10/18/2012		60,440								15			
6901506944	PALM BAY	FL		10/18/2012		33,116								741			
6901506949	ROGERS	AR		10/18/2012		55,436								5,000			
6901506950	COLUMBIA	MD		10/18/2012		63,168								2,388			
6901506952	WOODBRIDGE	VA		10/18/2012		88,469								1,232			
6901506957	RAYNHAM	MA		10/18/2012		36,413								91			
6901506958	SALT LAKE CITY	UT		10/18/2012		61,000								3,000			
6901506969	EGG HARBOR CITY	NJ		10/18/2012		44,618								1,051			
6901506972	CAMARILLO	CA		10/18/2012		115,659								1,685			
6901506973	GROSSE POINT WOODS	MI		10/18/2012		10,185								150			
6901506975	BURT	IA		10/18/2012		56,320								94			
6901506976	SAN JOSE	CA		10/18/2012		44,713								1,429			
6901506982	KULA	HI		10/18/2012		68,837								400			
6901506987	TULSA	OK		10/18/2012		14,789								31			
6901506988	PORTLAND	OR		10/18/2012		9,059								3,500			
6901506994	CARLSBAD	CA		10/18/2012		52,096								688			
6901507027	TAYLORSVILLE	KY		10/18/2012		8,678								641			
6901507033	CORAL GABLES	FL		10/18/2012		98,153								19			
6901507036	RESTON	VA		10/18/2012		50,189								5,000			
6901507042	ORLANDO	FL		10/18/2012		42,226								2,525			
6901507047	SAN JOSE	CA		10/18/2012		36,091								15,156			
6901507052	MODESTO	CA		10/18/2012		5,448								788			
6901507053	WHITE BEAR LAKE	MN		10/18/2012		130,000								30,000			
6901507067	PHOENIX	AZ		10/18/2012		135,180								1,710			
6901507077	E NORTHPORT	NY		10/18/2012		49,650								1,009			
6901507079	OXNARD	CA		10/18/2012		262,241								119,388			
6901507082	LITTLE RIVER	SC		10/18/2012		5,519								246			
6901507084	PONTE VEDRA BEACH	FL		10/18/2012		22,004								8,218			
6901507087	CASTRO VALLEY	CA		10/18/2012		11,600								40,574			
6901507089	BENTON	MO		10/18/2012		50,950								3,000			
6901507090	GARDEN GROVE	CA		10/18/2012		59,523								1,302			
6901507093	PHOENIX	AZ		10/18/2012		48,578								600			
6901507100	OAKFIELD	NY		10/18/2012		17,072								1,648			
6901507101	CHARLOTTE	NC		10/18/2012		19,812								2,108			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901507110	GRAVOIS MILLS	MO		10/18/2012		15,906								594			
6901507114	LARGO	FL		10/18/2012		97,574								438			
6901507116	SAN JOSE	CA		10/18/2012		57,070								12			
6901507117	COLORADO SPRINGS	CO		10/18/2012		51,320								200			
6901507119	MANHATTAN BEACH	CA		10/18/2012		350,999								321,186			
6901507120	LAKEVILLE	MN		10/18/2012		42,028								66			
6901507122	GOSHEN	OH		10/18/2012		28,030								28,030			
6901507123	GIG HARBOR	WA		10/18/2012		10,103								531			
6901507130	ELMWOOD PARK	NJ		10/18/2012		16,458								5,910			
6901507135	DALLAS	GA		10/18/2012		20,236								396			
6901507136	NORMAN	OK		10/18/2012		74,637								424			
6901507139	SANTA ROSA	CA		10/18/2012		15,070								382			
6901507142	DALY CITY	CA		10/18/2012		43,978								3,000			
6901507147	ALBUQUERQUE	NM		10/18/2012		72,558								256			
6901507149	ANNAPOLIS	MD		10/18/2012		33,430								1,720			
6901507150	WINSTON-SALEM	NC		10/18/2012		1,703								372			
6901507153	ORLANDO	FL		10/18/2012		21,874								300			
6901507157	BLOOMINGTON	MN		10/18/2012		31,814								626			
6901507159	BILLINGS	MT		10/18/2012		26,467								1,700			
6901507162	SAN FRANCISCO	CA		10/18/2012		100,042								100,042			
6901507163	RICHMOND	VA		10/18/2012		4,248								846			
6901507165	ROSEVILLE	MI		10/18/2012		47,568								431			
6901507167	LONG BEACH	CA		10/18/2012		57,451								317			
6901507173	MIAMI	FL		10/18/2012		100,474								1			
6901507207	ROCKFORD	IL		10/18/2012		29,325								611			
6901507208	MONTCLAIR	NJ		10/18/2012		33,865								1,643			
6901507209	SPRING HILL	KS		10/18/2012		11,199								1,018			
6901507213	MILL CREEK	WA		10/18/2012		36,500								300			
6901507220	ROCHESTER	NY		10/18/2012		65,599								155			
6901507221	BORING	OR		10/18/2012		368,401								389,139			
6901507222	PARKERSBURG	WV		10/18/2012		18,281								17,965			
6901507225	SILVER SPRINGS	NY		10/18/2012		7,938								550			
6901507235	RALEIGH	NC		10/18/2012		32,400								293			
6901507241	ROYAL OAK	MI		10/18/2012		25,010								654			
6901507245	KENMORE	WA		10/18/2012		52,695								242			
6901507256	CROWN POINT	IN		10/18/2012		18,616								1,500			
6901507400	PEMBROKE PINES	FL		10/18/2012		44,824								744			
6901507401	LAKE GEORGE	MN		10/18/2012		6,475								236			
6901507431	SAN FRANCISCO	CA		10/18/2012		14,928								14,928			
6901507446	ROOPVILLE	GA		10/18/2012		26,547								1,207			
6901507461	SAN RAMON	CA		10/18/2012		21,636								6,092			
6901507463	PLEASANTON	CA		10/18/2012		151,859								672			
6901507473	SAN FRANCISCO	CA		10/18/2012		60,701								69			
6901507476	PETALUMA	CA		10/18/2012		2,286								652			
6901507477	SELAH	WA		10/18/2012		26,288								26,288			
6901507479	ALAMEDA	CA		10/18/2012		65,272								215			
6901507484	BRONXVILLE	NY		10/18/2012		231,545								5,371			
6901507486	SAN JOSE	CA		10/18/2012		49,314								540			
6901507487	SAN JOSE	CA		10/18/2012		26,126								70			
6901507489	LONG BEACH	CA		10/18/2012		14,182								7,026			
6901507497	LEONARDO	NJ		10/18/2012		99,326								12			
6901507498	KILAUEA	HI		10/18/2012		33,715								600			
6901507499	VERONA	PA		10/18/2012		61,371								197			
6901507500	PLEASANTON	CA		10/18/2012		169,121								2,799			
6901507509	LAKELAND	FL		10/18/2012		56,675								662			
6901507518	MANCHESTER	NH		10/18/2012		31,693								300			
6901507520	ST LOUIS PARK	MN		10/18/2012		42,053								336			
6901507521	BRONX	NY		10/18/2012		196,067								1,067			
6901507522	ST LOUIS	MO		10/18/2012		56,936								100			
6901507525	NOVATO	CA		10/18/2012		28,067								2,091			
6901507526	SAN FRANCISCO	CA		10/18/2012		28,169								900			
6901507531	MORRO BAY	CA		10/18/2012		34,870								487			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901507532	SAINT CHARLES	MN		10/18/2012		76,000								8,000			
6901507538	WASHINGTON	DC		10/18/2012		107,826								1,299			
6901507540	SAN MARCOS	CA		10/18/2012		27,629								80			
6901507541	FREEPORT	NY		10/18/2012		244,415								540			
6901507549	MONETA	VA		10/18/2012		125,083								205			
6901507557	TAMPA	FL		10/18/2012		187,360								101			
6901507558	MURRIETA	CA		10/18/2012		15,770								195			
6901507560	YONKERS	NY		10/18/2012		75,241								2,714			
6901507563	WYNDMOOR	PA		10/18/2012		47,895								324			
6901507564	CROSSLAKE	MN		10/18/2012		64,147								1,050			
6901507565	ROCHESTER HILLS	MI		10/18/2012		28,611								3,521			
6901507566	VALRICO	FL		10/18/2012		15,613								16			
6901507569	SAN FRANCISCO	CA		10/18/2012		81,594								648			
6901507579	LOS ANGELES	CA		10/18/2012		26,210								600			
6901507581	SAPULPA	OK		10/18/2012		9,280								166			
6901507587	MILPITAS	CA		10/18/2012		114,203								200			
6901507594	CANNON BEACH	OR		10/18/2012		73,729								774			
6901507595	CHAPIN	SC		10/18/2012		23,153								183			
6901507596	LAKE OSWEGO	OR		10/18/2012										2,932			
6901507598	LOS ANGELES	CA		10/18/2012		15,434								599			
6901507599	HAZLE TWP	PA		10/18/2012		18,611								55			
6901507604	WEDOWEE	AL		10/18/2012		48,798								15,521			
6901507609	FLORENCE	SC		10/18/2012		70,244								20,790			
6901507611	OVERLAND PARK	KS		10/18/2012		49,861								44,831			
6901507613	ALMA	AR		10/18/2012		57,176								7,806			
6901507620	PRIOR LAKE	MN		10/18/2012		7,716								1,947			
6901507628	BRISTOL	CT		10/18/2012		20,134								78			
6901507636	SPARTA	NJ		10/18/2012		15,149								332			
6901507647	BERKELEY	CA		10/18/2012		59,275								15,000			
6901507650	TAYLORS	SC		10/18/2012		77,114								238			
6901507651	FREMONT	CA		10/18/2012		123,035								103			
6901507655	FLAGSTAFF	AZ		10/18/2012		57,843								249			
6901507665	LYNCHBURG	VA		10/18/2012		15,062								77			
6901507707	COWETA	OK		10/18/2012		40,711								217			
6901507738	CONCORD	NC		10/18/2012		40,674								1,961			
6901507741	PACIFIC PALISADES	CA		10/18/2012		176,879								356			
6901507743	PLYMOUTH	MN		10/18/2012		159,162								1,500			
6901507745	OREGON	WI		10/18/2012		256								25,917			
6901507748	OLATHE	KS		10/18/2012		12,485								858			
6901507750	DENVER	CO		10/18/2012		772								67			
6901507754	BUTTE	MT		10/18/2012		33,628								30			
6901507757	MIAMI	FL		10/18/2012		38,577								112			
6901507763	FOREST HILLS	NY		10/18/2012		438,258								2,447			
6901507767	OMAHA	NE		10/18/2012		28,395								628			
6901507770	PINGREE GROVE	IL		10/18/2012		42,144								1,700			
6901507773	SAN JOSE	CA		10/18/2012		81,107								702			
6901507774	MINNEAPOLIS	MN		10/18/2012		57,090								1,121			
6901507777	LANCASTER	PA		10/18/2012		2,751								1,338			
6901507781	CAVE CREEK	AZ		10/18/2012		23,860								4,224			
6901507846	PONTE VEDRA	FL		10/18/2012		71,608								12			
6901507855	WEST LINN	OR		10/18/2012		4,121								1,972			
6901507858	HERNDON	VA		10/18/2012		165,302								248			
6901507860	NEW YORK	NY		10/18/2012		87,013								933			
6901507862	SAN RAFAEL	CA		10/18/2012		41,694								70			
6901507863	PALM SPRINGS	CA		10/18/2012		99,811								33			
6901507882	HENRICO	VA		10/18/2012		22,135								100			
6901507883	FAIRFAX	CA		10/18/2012		143,899								31			
6901507889	WOODINVILLE	WA		10/18/2012		61,081								38,209			
6901507893	GREY EAGLE	MN		10/18/2012		11,479								15,000			
6901507894	SAN JOSE	CA		10/18/2012		117,559								2,516			
6901507895	CHICAGO	IL		10/18/2012		43,778								178			
6901507899	SCHAUMBURG	IL		10/18/2012		8,642								1,309			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901507900	IRVINE	CA		10/18/2012		59,491								103			
6901507912	ROCKPORT	WA		10/18/2012		20,578								2,600			
6901507937	MINNEAPOLIS	MN		10/18/2012		41,545								1,400			
6901507938	SLIDELL	LA		10/18/2012		90,444								4,047			
6901507940	CINCINNATI	OH		10/18/2012		2,387								1,552			
6901507943	WESTFIELD	MA		10/18/2012		25,959								722			
6901507946	ANITA	IA		10/18/2012		60,794								2,794			
6901507956	JASPER	TN		10/18/2012		139,220								107			
6901507960	ADA	MI		10/18/2012		91,348								20,126			
6901507973	DOWNERS GROVE	IL		10/18/2012		4,613								330			
6901507975	TAMPA	FL		10/18/2012		4,500								1,501			
6901507977	RICHMOND	CA		10/18/2012		127,174								1,178			
6901507978	MOUNTAIN HOME	AR		10/18/2012		4,739								2,052			
6901507986	COLUMBIA	MO		10/18/2012		11,615								1,187			
6901507989	URBANA	IL		10/18/2012		2,267								359			
6901507991	SAN CLEMENTE	CA		10/18/2012		125,891								200			
6901507999	CHICAGO	IL		10/18/2012		46,665								1,873			
6901508003	SAN JOSE	CA		10/18/2012		80,403								1,202			
6901508006	BURBANK	CA		10/18/2012		71,640								2,278			
6901508011	GLEN ALLEN	VA		10/18/2012		5,350								259			
6901508012	DEERFIELD	IL		10/18/2012		163,350								339			
6901508013	SANTA FE	NM		10/18/2012		6,194								609			
6901508014	SPRINGFIELD	PA		10/18/2012		58,480								3,000			
6901508015	GREAT RIVER	NY		10/18/2012		16,999								634			
6901508019	LITTLETON	CO		10/18/2012		38,984								58			
6901508024	VIRGINIA BEACH	VA		10/18/2012		4,126								751			
6901508029	FOSTER CITY	CA		10/18/2012		114,845								11,321			
6901508038	SAN JOSE	CA		10/18/2012		60,668								7,156			
6901508039	CULVER CITY	CA		10/18/2012		15,970								1,000			
6901508045	WILMINGTON	DE		10/18/2012		36,096								2,067			
6901508046	HUNTINGTON STATION	NY		10/18/2012		47,430								282			
6901508048	SCOTTSDALE	AZ		10/18/2012		135								49			
6901508051	FOREST HILL	MD		10/18/2012		29,404								10			
6901508054	WILLOW GROVE	PA		10/18/2012		11,149								272			
6901508057	TULSA	OK		10/18/2012		74,000								37,600			
6901508100	JIM THORPE	PA		10/18/2012		37,120								1,800			
6901508102	SAN JOSE	CA		10/18/2012		57,750								795			
6901508103	EASTAMPTON	NJ		10/18/2012		9,550								1,550			
6901508234	NORTHPORT	NY		10/18/2012		96,922								142			
6901508239	NEWFANE	NY		10/18/2012		29,283								800			
6901508243	GALESBURG	IL		10/18/2012		87,162								34			
6901508245	WAYZATA	MN		10/18/2012		139,761								756			
6901508253	SAN ANSELMO	CA		10/18/2012		76,537								77,190			
6901508255	SAN JOSE	CA		10/18/2012		99,949								72			
6901508257	FALLS CHURCH	VA		10/18/2012		40,455								158			
6901508260	SAN RAFAEL	CA		10/18/2012		44,915								4,061			
6901508262	PALO ALTO	CA		10/18/2012		30,000								7,000			
6901508264	EAST KINGSTON	NH		10/18/2012		23,690								66			
6901508269	GENESEO	IL		10/18/2012		53,439								2,477			
6901508270	MILL VALLEY	CA		10/18/2012		73,562								35			
6901508272	SCOTTSDALE	AZ		10/18/2012		33,704								770			
6901508275	HIGH POINT	NC		10/18/2012		64,118								1,086			
6901508277	EAST AMHERST	NY		10/18/2012		46,278								1,271			
6901508279	MILL VALLEY	CA		10/18/2012		259,186								390			
6901508280	MEBANE	NC		10/18/2012		216,648								835			
6901508284	VENTURA	CA		10/18/2012		60,866								5,410			
6901508287	PACIFIC	WA		10/18/2012		96,817								1,095			
6901508292	CHICAGO	IL		10/18/2012		46,785								133			
6901508298	DALY CITY	CA		10/18/2012		14,928								34			
6901508299	OAKLAND	CA		10/18/2012		346,512								10,900			
6901508300	NORTH BETHESDA	MD		10/18/2012		13,360								309			
6901508302	BROOKLYN CENTER	MN		10/18/2012		25,645								822			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901508308	BLAINE	MN		10/18/2012		60,325								16,325			
6901508309	CULVER CITY	CA		10/18/2012		35,766								204			
6901508310	BELMONT	CA		10/18/2012		325,160								450			
6901508314	WILMINGTON	NC		10/18/2012		170,118								750			
6901508321	LLOYD HARBOR	NY		10/18/2012		10,097								10,097			
6901508322	WAXHAW	NC		10/18/2012		5,793								5,793			
6901508323	MAPLE GROVE	MN		10/18/2012		28,976								28,976			
6901508324	KEY BISCAYNE	FL		10/18/2012		169,273								622			
6901508325	ATLANTA	GA		10/18/2012		26,080								1,146			
6901508327	POWELL	OH		10/18/2012		931								578			
6901508328	MORAGA	CA		10/18/2012		25,120								503			
6901508329	HIGHLAND MILLS	NY		10/18/2012		40,185								127			
6901508331	BERWICK	ME		10/18/2012		28,105								2,500			
6901508335	LINDSTROM	MN		10/18/2012		97,500								510			
6901508358	QUEENSBURY	NY		10/18/2012		2,326								849			
6901508360	FLAGSTAFF	AZ		10/18/2012		9,437								957			
6901508364	LANGLEY	WA		10/18/2012		400,000								579			
6901508371	CALDWELL	NJ		10/18/2012		48,680								470			
6901508377	ALAMEDA	CA		10/18/2012		35,000								35,000			
6901508378	MASSAPEQUA	NY		10/18/2012		96,000								600			
6901508381	ALBRIGHTSVILLE	PA		10/18/2012		42,159								1,714			
6901508387	SAN MATEO	CA		10/18/2012		39,132								1,077			
6901508389	DANVILLE	CA		10/18/2012		248,082								494			
6901508390	VOORHEES	NJ		10/18/2012		16,458								898			
6901508391	ALAMEDA	CA		10/18/2012		14,777								1			
6901508392	ATLANTA	GA		10/18/2012		72,734								138			
6901508398	LAS VEGAS	NV		10/18/2012		188,856								12,664			
6901508401	LOS ANGELES	CA		10/18/2012		359,485								13,449			
6901508403	CENTURY CITY	CA		10/18/2012		137,500								10,000			
6901508405	JACKSONVILLE BEACH	FL		10/18/2012		11,907								983			
6901508409	WINTHROP	WA		10/18/2012		142,667								50,000			
6901508415	DEPEW	NY		10/18/2012		24,033								1,265			
6901508418	AKRON	OH		10/18/2012		18,500								900			
6901508425	SONOMA	CA		10/18/2012		49,632								11			
6901508430	LIVERMORE	CA		10/18/2012		57,705								2,420			
6901508433	WEST NYACK	NY		10/18/2012		26,986								138			
6901508436	EVERETT	WA		10/18/2012		14,920								14			
6901508439	MINNEAPOLIS	MN		10/18/2012		32,101								64			
6901508440	OMAHA	NE		10/18/2012		85,000								85,000			
6901508445	PUTNAM	IL		10/18/2012		40,748								200			
6901508450	DANA POINT	CA		10/18/2012		30,301								1,395			
6901508451	MODESTO	CA		10/18/2012		35,209								3,959			
6901508454	ANCHORAGE	AK		10/18/2012		73,269								50			
6901508463	COSHOCTON	OH		10/18/2012		37,114								1,107			
6901508465	BELLEVUE	WA		10/18/2012		88,843								1,826			
6901508469	ALBUQUERQUE	NM		10/18/2012		22,987								200			
6901508470	DANVILLE	IL		10/18/2012		22,500								2,500			
6901508473	WOODINVILLE	WA		10/18/2012		5,705								243			
6901508474	MINNEAPOLLIS	MN		10/18/2012		18,907								5,000			
6901508477	DRESHER	PA		10/18/2012		34,855								34,855			
6901508478	CORTLAND	NY		10/18/2012		29,141								51			
6901508483	SAN RAFAEL	CA		10/18/2012		66,304								140			
6901508486	LOVELAND	CO		10/18/2012		39,266								39,266			
6901508488	NORTH CANTON	OH		10/18/2012		16,541								393			
6901508491	GLEN ALLEN	VA		10/18/2012		39,174								1,028			
6901508494	CENTENNIAL	CO		10/18/2012		63,508								2,600			
6901508496	ASHBURN	VA		10/18/2012		9,279								634			
6901508505	RANCHO SANTA MARGARIT	CA		10/18/2012		77,420								2,221			
6901508510	DAYTON	MN		10/18/2012		46,310								654			
6901508514	CORALVILLE	IA		10/18/2012		99,967								361			
6901508520	JACKSONVILLE	FL		10/18/2012		99,560								447			
6901508524	LOS GATOS	CA		10/18/2012		32,627								2,103			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901508530	LAKELAND	FL		10/18/2012		76,649								711			
6901508549	TELFORD	PA		10/18/2012		48,978								193			
6901508552	CIRCLE PINES	MN		10/18/2012		29,716								608			
6901508559	SOUTH PLAINFIELD	NJ		10/18/2012		142,266								77			
6901508568	NEW BRIGHTON	MN		10/18/2012		62,825								55			
6901508594	CORTE MADERA	CA		10/18/2012		37,412								121			
6901508613	CINCINNATI	OH		10/18/2012		149,362								8,000			
6901508614	LITTLE ROCK	AR		10/18/2012		94,698								100			
6901508616	FALLS CHURCH	VA		10/18/2012		84,837								79			
6901508617	PERRY HALL	MD		10/18/2012		3,681								1,463			
6901508626	ORLANDO	FL		10/18/2012		34,468								1,125			
6901508628	ORLANDO	FL		10/18/2012		11,953								701			
6901508630	WEST GROVE	PA		10/18/2012		177,569								19			
6901508633	YONKERS	NY		10/18/2012		57,701								122			
6901508634	ANNANDALE	VA		10/18/2012		18,096								1,541			
6901508638	BURBANK	CA		10/18/2012		63,668								573			
6901508642	WHITE BEAR LAKE	MN		10/18/2012		39,185								107			
6901508643	RACELAND	KY		10/18/2012		45,026								1,050			
6901508648	YONKERS	NY		10/18/2012		41,282								1,229			
6901508649	SAINT PETERS	MO		10/18/2012		23,313								54			
6901508650	PUEBLO	CO		10/18/2012		58,487								900			
6901508654	ASHEVILLE	NC		10/18/2012		332,810								257,726			
6901508655	TONAWANDA	NY		10/18/2012		21,590								388			
6901508657	WAXHAW	NC		10/18/2012		61,121								9			
6901508658	MILILANI	HI		10/18/2012		1,900								1,557			
6901508662	ALMOND	NY		10/18/2012		47,423								423			
6901508663	ONTONAGON	MI		10/18/2012		26,492								1,234			
6901508675	MISSION VIEJO	CA		10/18/2012		93,646								9,356			
6901508696	SAN JOSE	CA		10/18/2012		14,701								155			
6901508708	BRENTWOOD	CA		10/18/2012		40,214								2,040			
6901508709	ALTADENA	CA		10/18/2012		170,637								1,500			
6901508717	SAN DIEGO	CA		10/18/2012		30,997								1,538			
6901508721	PORTLAND	OR		10/18/2012		61,825								2,100			
6901508739	HOMER GLEN	IL		10/18/2012		64,588								315			
6901508745	LOS ANGELES	CA		10/18/2012		151								151			
6901508747	LOS ANGELES	CA		10/18/2012		33,259								70			
6901508748	KINGS PARK	NY		10/18/2012		28,512								1,500			
6901508752	WHITE PLAINS	NY		10/18/2012		96,252								34			
6901508759	SAN JOSE	CA		10/18/2012		74,152								244			
6901508762	BURLINGAME	CA		10/18/2012		38,937								2,174			
6901508773	SAN JOSE	CA		10/18/2012		13,300								2,430			
6901508774	SAN JOSE	CA		10/18/2012		120,406								107			
6901508777	DENVER	CO		10/18/2012		34								49			
6901508786	LEES SUMMIT	MO		10/18/2012		100,088								213			
6901508790	SAN JOSE	CA		10/18/2012		172,727								844			
6901508792	GEORGETOWN	CA		10/18/2012		6,054								1,021			
6901508798	GREENFIELD	OH		10/18/2012		20,875								15,071			
6901508807	ROANOKE	VA		10/18/2012		2,250								473			
6901508811	MIAMI	FL		10/18/2012		21,643								1,387			
6901508813	EDMONDS	WA		10/18/2012		9,398								400			
6901508815	SACRAMENTO	CA		10/18/2012		86,455								6			
6901508819	HARTSELLE	AL		10/18/2012		48,039								1,500			
6901508870	LEES SUMMIT	MO		10/18/2012		12,444								1,475			
6901508872	OAKLAND	CA		10/18/2012		92,383								189			
6901508877	RIDGEFIELD	CT		10/18/2012		38,964								817			
6901508887	OSWEGO	NY		10/18/2012		61,781								1,645			
6901508999	MIDLOTHIAN	VA		10/18/2012		41,342								3,605			
6901509000	ALBUQUERQUE	NM		10/18/2012		64,350								1,500			
6901509002	DULUTH	GA		10/18/2012		41,496								706			
6901509008	CAMERON	NC		10/18/2012		26,292								212			
6901509060	SAN DIEGO	CA		10/18/2012		2,711								5,691			
6901509072	FORT WAYNE	IN		10/18/2012		19,000								3,000			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901509075	LOS ANGELES	CA		10/18/2012		165,938								1,365			
6901509078	CINCINNATI	OH		10/18/2012		46,150								445			
6901509079	LOUISVILLE	KY		10/18/2012		48,855								416			
6901509080	TORRANCE	CA		10/18/2012		37,590								1,828			
6901509086	SAN CARLOS	CA		10/18/2012		135,502								84			
6901509099	MILPITAS	CA		10/18/2012		48,736								2,400			
6901509103	INDIANAPOLIS	IN		10/18/2012		8,639								300			
6901509131	OCEANSIDE	CA		10/18/2012		18,263								25,000			
6901509133	SALEM	SC		10/18/2012		44,741								550			
6901509141	WOODINVILLE	WA		10/18/2012		218								719			
6901509142	LINCOLN	NE		10/18/2012		12,236								1,000			
6901509145	ROCHESTER HILLS	MI		10/18/2012		4,382								17			
6901509155	SHERWOOD	AR		10/18/2012		25,464								1,251			
6901509164	BROOKLINE	MA		10/18/2012		98,937								225			
6901509182	SAN JOSE	CA		10/18/2012		14,784								455			
6901509196	GORDONSVILLE	VA		10/18/2012		78,849								442			
6901509199	ALBUQUERQUE	NM		10/18/2012		29,850								405			
6901509260	SUNNYVALE	CA		10/18/2012		58,485								30			
6901509261	MENLO PARK	CA		10/18/2012		169,174								150			
6901509266	SAN FRANCISCO	CA		10/18/2012		244,712								244,712			
6901509267	LOS GATOS	CA		10/18/2012		188,196								1,054			
6901509380	TORRANCE	CA		10/18/2012		76,751								143			
6901509381	BRONX	NY		10/18/2012		32,035								2,387			
6901509386	MARYSVILLE	WA		10/18/2012		35,794								603			
6901509395	ALBUQUERQUE	NM		10/18/2012		13,175								1,202			
6901509397	CONCORD	CA		10/18/2012		5,547								962			
6901509398	BEAR VALLEY	CA		10/18/2012		35,815								250			
6901509405	CORTLAND	NY		10/18/2012		32,429								3,572			
6901509408	MORRISTOWN	NJ		10/18/2012		67,064								1,665			
6901509414	SAN BRUNO	CA		10/18/2012		33,677								185			
6901509415	BLOSSVALE	NY		10/18/2012		17,134								2,078			
6901509419	ALAMO	CA		10/18/2012		23,281								42			
6901509422	LAKE HIAWATHA	NJ		10/18/2012		9,630								225			
6901509423	ROCHESTER	NY		10/18/2012		33,231								573			
6901509430	LAS VEGAS	NV		10/18/2012		59,806								70			
6901509431	N WILKESBORO	NC		10/18/2012		69,621								77			
6901509436	EL SOBRANTE	CA		10/18/2012		10,489								1,500			
6901509437	MISSION VIEJO	CA		10/18/2012		50,175								2,301			
6901509439	OLATHE	KS		10/18/2012		22,972								199			
6901509441	NORTHDALE	FL		10/18/2012		8,809								8,809			
6901509447	THOUSAND OAKS	CA		10/18/2012		33,044								4,096			
6901509448	LONG LAKE	MN		10/18/2012		272,472								256			
6901509452	ROLLING HILLS ESTATES	CA		10/18/2012		45,523								32			
6901509454	CASTRO VALLEY	CA		10/18/2012		23,586								5,765			
6901509455	CHICAGO	IL		10/18/2012		17,473								524			
6901509457	MAHWAH	NJ		10/18/2012		211,443								359			
6901509502	ELKHORN	NE		10/18/2012		4,662								344			
6901509510	CRESTONE	CO		10/18/2012		24,888								60			
6901509515	SURF CITY	NJ		10/18/2012		75,140								3,050			
6901509523	EAST ELMHURST	NY		10/18/2012		100,766								63			
6901509524	PORTLAND	OR		10/18/2012		13,202								1,844			
6901509526	FOX RIVER GROVE	IL		10/18/2012		38,987								1,734			
6901509530	PONTE VEDRA	FL		10/18/2012		46,475								225			
6901509531	SPOKANE	WA		10/18/2012		11,035								636			
6901509534	ALBUQUERQUE	NM		10/18/2012		39,768								717			
6901509535	HERMOSA BEACH	CA		10/18/2012		45,162								1,216			
6901509540	BOYDTON	VA		10/18/2012		22,242								1,282			
6901509541	EL CAJON	CA		10/18/2012		60,191								100			
6901509550	GENEVA	IL		10/18/2012		123,023								123,023			
6901509560	SAINT JOHN	IN		10/18/2012		31,305								1,800			
6901509563	FORT LAUDERDALE	FL		10/18/2012		27,931								12			
6901509567	NEW ORLEANS	LA		10/18/2012		122,333								50,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901509568	SAN DIEGO	CA		10/18/2012		121,635								241			
6901509569	MILL VALLEY	CA		10/18/2012		446,327								91,005			
6901509570	ROCHESTER	MI		10/18/2012		20,007								277			
6901509571	COLORADO SPRINGS	CO		10/18/2012		49,744								886			
6901509572	WASHINGTON	DC		10/18/2012		90,422								465			
6901509576	OMAHA	NE		10/18/2012		53,634								360			
6901509577	CHINO	CA		10/18/2012		500								500			
6901509578	WASHINGTON	DC		10/18/2012		25,000								13,762			
6901509584	MAITLAND	FL		10/18/2012		21,820								652			
6901509586	PARSIPPANY	NJ		10/18/2012		68,395								1,200			
6901509591	BINGHAMTON	NY		10/18/2012		84,259								4,500			
6901509592	SAINT GEORGE	UT		10/18/2012		5,912								1,144			
6901509593	ELKINS PARK	PA		10/18/2012		67,400								500			
6901509596	YORK	PA		10/18/2012		78,523								723			
6901509635	PORTER	IN		10/18/2012		1,307								1,136			
6901509637	LEESBURG	FL		10/18/2012		114,266								17,927			
6901509638	WARREN	MI		10/18/2012		918								943			
6901509639	PORTLAND	OR		10/18/2012		87,500								1,500			
6901509645	CRANSTON	RI		10/18/2012		139,154								1,800			
6901509647	NEW DURHAM	NH		10/18/2012		20,697								500			
6901558002	KEESEVILLE	NY		10/18/2012		8,551								60			
6901558003	ARNOLD	MD		10/18/2012		83,128								25,325			
6901558007	HARRISONBURG	VA		10/18/2012		65,255								985			
6901558014	MCKEESPORT	PA		10/18/2012		83,406								906			
6901558017	DUNMORE	PA		10/18/2012		19,098								335			
6901558019	RISING SUN	MD		10/18/2012		47,472								1,563			
6901558022	DUNMORE	PA		10/18/2012		700								350			
6901558025	POMPANO BEACH	FL		10/18/2012		62,695								2,369			
6901558033	CHAMPLIN	MN		10/18/2012		81,869								3,895			
6901558042	BENTON	AR		10/18/2012		8,723								450			
6901558043	BENTON	AR		10/18/2012		52,395								2,650			
6901558045	PORT EDWARDS	WI		10/18/2012		71,283								2,100			
6901558053	PATERSON	NJ		10/18/2012		35,400								400			
6901558054	THROOP	PA		10/18/2012		20,497								960			
6901558056	DEERBROOK	WI		10/18/2012		21,406								1,393			
6901558057	WILTON	ME		10/18/2012		57,468								21			
6901558062	MINNEAPOLIS	MN		10/18/2012		321								321			
6901558067	GLENMOORE	PA		10/18/2012		36,044								248			
6901558071	FOREST	VA		10/18/2012		49,318								304			
6901558072	DIKE	IA		10/18/2012		28,093								2,999			
6901558074	SAMMAMISH	WA		10/18/2012		245,933								425			
6901558081	SAN MARINO	CA		10/18/2012		79,234								740			
6901558084	ELLENSBURG	WA		10/18/2012										986			
6901558086	MOVILLE	IA		10/18/2012		89,283								4,502			
6901558087	RALEIGH	NC		10/18/2012		21,517								1,591			
6901558089	MANASSAS	VA		10/18/2012		25,802								1,324			
6901558091	WEST CHICAGO	IL		10/18/2012		63,091								265			
6901558101	MIAMI	FL		10/18/2012		53,402								3,615			
6901558111	GARDENA	CA		10/18/2012		57,498								1,649			
6901558120	MINNEAPOLIS	MN		10/18/2012		32,235								71			
6901558135	WARRENVILLE	IL		10/18/2012		49,036								2,665			
6901558140	ALEXANDRIA	VA		10/18/2012		85,965								1,121			
6901558141	AINSWORTH	IA		10/18/2012		142,221								1,500			
6901558144	CHESTNUT RIDGE	NY		10/18/2012		48,046								141			
6901558145	APEX	NC		10/18/2012		23,435								298			
6901558154	HILLIARD	OH		10/18/2012		34,347								708			
6901558155	MULLICA HILL	NJ		10/18/2012		31,345								1,257			
6901558157	TORRANCE	CA		10/18/2012		934								591			
6901558158	EASTON	PA		10/18/2012		70,458								275			
6901558159	LIVONIA	MI		10/18/2012		5,136								10,157			
6901558160	WESTBURY	NY		10/18/2012		148,275								10			
6901558163	PARKERSBURG	WV		10/18/2012		47,865								152			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901558168	MOUNTAIN VIEW	CA		10/18/2012		142,619								2,250			
6901558181	EAGLE LAKE	MN		10/18/2012		1,140								63			
6901558184	CALDWELL	ID		10/18/2012		42,570								900			
6901558189	CHARLOTTESVILLE	VA		10/18/2012		3,024								1,473			
6901558192	NOVI	MI		10/18/2012		37,523								1,398			
6901558193	NORTHFIELD	MN		10/18/2012		35,459								1,752			
6901558200	GREEN LANE	PA		10/18/2012		2,116								348			
6901558202	EDEN PRAIRIE	MN		10/18/2012		18,936								553			
6901558210	ENFIELD	CT		10/18/2012		23,796								300			
6901558212	ROCKY MOUNT	NC		10/18/2012		14,825								9			
6901558214	HENDERSON	NC		10/18/2012		40,499								803			
6901558215	CHARLOTTE	NC		10/18/2012		146								146			
6901558217	LAKE WORTH	FL		10/18/2012		13,308								381			
6901558224	MONTEREY	CA		10/18/2012		108,500								203			
6901558229	ELON	NC		10/18/2012		5,996								1,494			
6901558230	CENTER VALLEY	PA		10/18/2012		22,596								696			
6901558232	SANTA PAULA	CA		10/18/2012		48,680								2,516			
6901558233	SOUTH HILL	VA		10/18/2012		13,154								1,522			
6901558240	WEST CHESTER	PA		10/18/2012		22,348								12,750			
6901558241	ALLEGAN	MI		10/18/2012		29,315								100			
6901558246	LEWISTOWN	PA		10/18/2012		14,746								224			
6901558249	ACTON	MA		10/18/2012		72,583								5,000			
6901558256	MECHANICSBURG	PA		10/18/2012		91,288								300			
6901558259	PLAISTOW	NH		10/18/2012		15,202								7			
6901558262	SAN LEANDRO	CA		10/18/2012		4,150								1,150			
6901558263	KALAMAZOO	MI		10/18/2012		60,848								985			
6901558277	BROOKLYN	MI		10/18/2012		135,261								9			
6901558279	WHEATON	IL		10/18/2012		41,872								39,459			
6901558281	DETROIT	MI		10/18/2012		49,570								489			
6901558285	PLAINSBORO	NJ		10/18/2012		606								706			
6901558288	NORTH MANKATO	MN		10/18/2012		10,385								1,351			
6901558295	RIVERTON	UT		10/18/2012		27,000								3,178			
6901558298	LAKEWOOD	NJ		10/18/2012		24,139								986			
6901558299	CORTLAND	NY		10/18/2012		25,467								900			
6901558304	MIAMI	FL		10/18/2012		24,381								1,255			
6901558309	FRUIT COVE	FL		10/18/2012		31,757								1,500			
6901558315	HOFFMAN ESTATES	IL		10/18/2012		10,253								1,400			
6901558317	PEORIA	AZ		10/18/2012		1,918								1,557			
6901558320	ZUNI	VA		10/18/2012		7,845								1,490			
6901558321	LYMAN	ME		10/18/2012										982			
6901558331	HOLLYWOOD	FL		10/18/2012		98,877								300			
6901558332	WOODBRIDGE	CT		10/18/2012		29,996								1,007			
6901558337	MOUNT VERNON	NY		10/18/2012		95,444								359			
6901558338	LONDONDERRY	NH		10/18/2012		69,029								55			
6901558341	UNIVERSITY PLACE	WA		10/18/2012		28,555								743			
6901558345	PITTSTOWN	NJ		10/18/2012		144,550								100			
6901558347	POWELL	OH		10/18/2012		43,213								1,035			
6901558365	SYOSSET	NY		10/18/2012		3,428								2,775			
6901558368	SAFETY HARBOR	FL		10/18/2012		62,459								2,000			
6901558371	ISANTI	MN		10/18/2012		45,650								910			
6901558372	BRIARCLIFF MANOR	NY		10/18/2012		32,600								1,500			
6901558376	DECATUR	GA		10/18/2012		34,797								119			
6901558382	LIVERMORE	CA		10/18/2012		4,963								100,150			
6901558389	DEARBORN	MI		10/18/2012		39,587								711			
6901558390	METUCHEN	NJ		10/18/2012		3,782								3,209			
6901558391	VANCOUVER	WA		10/18/2012		52,094								613			
6901558393	CONIFER	CO		10/18/2012		44,422								206			
6901558395	KENNESAW	GA		10/18/2012		5,808								1,937			
6901558398	JERMYN	PA		10/18/2012		17,265								270			
6901558403	WILMINGTON	DE		10/18/2012										650			
6901558407	LEWISTOWN	PA		10/18/2012		37,385								30			
6901558408	MIAMI	FL		10/18/2012		4,080								44			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901558415	HARRISONBURG	VA		10/18/2012		47,884								117			
6901558425	STONY BROOK	NY		10/18/2012		23,131								520			
6901558427	MOBILE	AL		10/18/2012		22,121								747			
6901558435	INDIANAPOLIS	IN		10/18/2012		49,698								36			
6901558437	SIOUX FALLS	SD		10/18/2012		45,440								400			
6901558441	NEWARK	DE		10/18/2012		23,203								947			
6901558446	TUNKHANNOCK	PA		10/18/2012		51,593								280			
6901558449	DENVER	NC		10/18/2012		33,314								889			
6901558462	LORIS	SC		10/18/2012		26,744								124			
6901558467	PARKERS PRAIRIE	MN		10/18/2012		19,712								256			
6901558474	MARLBORO	NY		10/18/2012		16,881								659			
6901558477	BOTHELL	WA		10/18/2012		6,000								1,660			
6901558486	STAMFORD	CT		10/18/2012		186,612								4,732			
6901558494	KENSINGTON	CA		10/18/2012		19,962								8,667			
6901558496	HILTON HEAD ISLAND	SC		10/18/2012		111,464								1,242			
6901558509	PONCHATOULA	LA		10/18/2012		1,200								276			
6901558518	NORFOLK	VA		10/18/2012		31,757								1,975			
6901558519	VERNON	NJ		10/18/2012		228,837								696			
6901558521	HOUMA	LA		10/18/2012		58,961								15,441			
6901558522	WILMINGTON	DE		10/18/2012		21,560								60			
6901558528	ATLANTA	GA		10/18/2012		27,782								178			
6901558531	MILWAUKIE	OR		10/18/2012		54,602								1,024			
6901558535	LEWIS CENTER	OH		10/18/2012		11,133								1,385			
6901558537	ELLINGTON	CT		10/18/2012		114,271								23,825			
6901558545	WESTERVILLE	OH		10/18/2012		28,300								772			
6901558546	TUSCALOOSA	AL		10/18/2012		25,306								300			
6901558551	MOUNT PROSPECT	IL		10/18/2012		22,700								1,800			
6901558556	BROOKLYN PARK	MN		10/18/2012		94,389								500			
6901558557	MASON	OH		10/18/2012		21,746								2,751			
6901558558	SAN FRANCISCO	CA		10/18/2012		76,528								28,157			
6901558562	CABOT	AR		10/18/2012		77,934								115			
6901558563	STATESBORO	GA		10/18/2012		16,236								787			
6901558566	FAIRFIELD	IA		10/18/2012		27,101								312			
6901558569	DOWNINGTOWN	PA		10/18/2012										500			
6901558571	TUSCALOOSA	AL		10/18/2012		1,951								673			
6901558574	MARION	IA		10/18/2012		134,978								9			
6901558580	BELMONT	CA		10/18/2012		95,994								749			
6901558582	WOLCOTT	CT		10/18/2012		74,969								1,764			
6901558594	OLD BRIDGE	NJ		10/18/2012		91,140								2,102			
6901558597	SANTA BARBARA	CA		10/18/2012		37,531								222			
6901558598	RAHWAY	NJ		10/18/2012		20,021								150			
6901558599	LIBERTY TOWNSHIP	OH		10/18/2012		24,948								14			
6901558606	HOLTSVILLE	NY		10/18/2012		24,914								133			
6901558608	HELENA	AL		10/18/2012		19,761								375			
6901558613	FOUNTAIN VALLEY	CA		10/18/2012		57,154								3,041			
6901558617	LOS ANGELES	CA		10/18/2012		79,573								708			
6901558618	MIAMI BEACH	FL		10/18/2012		123,270								208			
6901558619	PLAQUEMINE	LA		10/18/2012		13,652								90			
6901558632	FOREST	VA		10/18/2012		40,180								3,000			
6901558633	DELAWARE CITY	DE		10/18/2012		57,576								920			
6901558636	BROOKLYN	NY		10/18/2012		96,143								9,563			
6901558637	CLAYTON	NC		10/18/2012		29,431								300			
6901558640	SAN JOSE	CA		10/18/2012		157,918								2,925			
6901558641	SAINT LOUIS	MO		10/18/2012		91,993								2,094			
6901558643	NEWTOWN	PA		10/18/2012		25,450								24,816			
6901558644	SAINT PETERS	MO		10/18/2012		9,005								1,000			
6901558648	CRESTVIEW	FL		10/18/2012		50,694								1,850			
6901558654	CHASKA	MN		10/18/2012		14,422								158			
6901558655	STATEN ISLAND	NY		10/18/2012		222,309								1,488			
6901558658	REYNOLDSBURG	OH		10/18/2012		98,460								8,333			
6901558661	SUN CITY CENTER	FL		10/18/2012		13,645								300			
6901558673	DULUTH	GA		10/18/2012		16,095								142			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901558674	LITTLE ROCK	AR		10/18/2012		74,773								750			
6901558675	PLEASANT VALLEY	NY		10/18/2012		55,321								2,756			
6901558677	BALLWIN	MO		10/18/2012		92,922								300			
6901558678	PORTAGE	MI		10/18/2012		53,219								1,504			
6901558681	LANCASTER	PA		10/18/2012		5,147								1,527			
6901558683	SCHROEDER	MN		10/18/2012		113,842								1,404			
6901558686	WIMAUMA	FL		10/18/2012		43,541								1,673			
6901558687	SANDOWN	NH		10/18/2012		52,692								12,765			
6901558699	SOMERVILLE	MA		10/18/2012		1,392								587			
6901558702	NORFOLK	VA		10/18/2012		5,065								2,003			
6901558708	ROCHESTER	MI		10/18/2012		20,595								340			
6901558710	PROVO	UT		10/18/2012		39,294								133			
6901558714	SHELBY TOWNSHIP	MI		10/18/2012		25,258								1,562			
6901558715	WHEATON	IL		10/18/2012		13,076								1,073			
6901558717	MATTAPAN	MA		10/18/2012		41,349								625			
6901558720	ORLANDO	FL		10/18/2012		1,884								803			
6901558729	COVINGTON	LA		10/18/2012		16,801								1,148			
6901558731	WIRTZ	VA		10/18/2012		131,282								20,118			
6901558732	DUNMORE	PA		10/18/2012		21,965								136			
6901558740	AMITY	OR		10/18/2012		39,830								799			
6901558743	LAKE TAPPS	WA		10/18/2012		31,117								30,800			
6901558744	PALM HARBOR	FL		10/18/2012		24,770								10			
6901558745	LOS ANGELES	CA		10/18/2012		104,387								504			
6901558748	FOREST	VA		10/18/2012		94,235								46			
6901558749	STUARTS DRAFT	VA		10/18/2012		4,201								224			
6901558752	WATERTOWN	CT		10/18/2012		8,773								229			
6901558753	SAUK RAPIDS	MN		10/18/2012		17,723								595			
6901558754	FRAMINGHAM	MA		10/18/2012		95,898								2,000			
6901558766	CHARLOTTE	NC		10/18/2012		96,081								102			
6901558770	BELLEVUE	WA		10/18/2012		13,895								1,806			
6901558783	COLORADO SPRINGS	CO		10/18/2012		17,563								480			
6901558787	HARRISBURG	PA		10/18/2012		38,003								600			
6901558794	TAMPA	FL		10/18/2012		51,126								16			
6901558795	FORT MYERS	FL		10/18/2012		75,197								2,041			
6901558799	FLEMINGTON	NJ		10/18/2012		49,552								1,602			
6901558804	ANDOVER	MN		10/18/2012		40,740								899			
6901558805	FOREST LAKE	MN		10/18/2012		35,600								1,259			
6901558806	ASTORIA	OR		10/18/2012		10,899								593			
6901558811	REDWOOD CITY	CA		10/18/2012		45,567								3,200			
6901558814	EASTON	PA		10/18/2012		35,058								1,600			
6901558817	SOMERSET	NJ		10/18/2012		48,389								1,713			
6901558818	SAN DIEGO	CA		10/18/2012		185,000								120,000			
6901558819	CHARLOTTESVILLE	VA		10/18/2012		4,739								81			
6901558824	PIPERSVILLE	PA		10/18/2012		107,313								2,227			
6901558825	TAYLORS FALLS	MN		10/18/2012		57,665								204			
6901558828	ELLICOTT CITY	MD		10/18/2012		25,207								341			
6901558840	SHOREWOOD	MN		10/18/2012		(24)								(24)			
6901558846	DE SMET	SD		10/18/2012		33,925								1,875			
6901558854	DILLON BEACH	CA		10/18/2012		81,554								146			
6901558857	SEBASTOPOL	CA		10/18/2012		13,568								1,893			
6901558860	CENTERVILLE	OH		10/18/2012		36,490								552			
6901558864	HILLSBOROUGH	CA		10/18/2012		128,937								16,680			
6901558867	MINNEAPOLIS	MN		10/18/2012		41,967								637			
6901558875	PLYMOUTH MEETING	PA		10/18/2012		81,815								731			
6901558884	DANVILLE	CA		10/18/2012		91,168								25			
6901558887	WALPOLE	MA		10/18/2012		98,942								661			
6901558893	REDFORD	MI		10/18/2012		58,902								620			
6901558895	ORLANDO	FL		10/18/2012		49,797								1,533			
6901558903	CARNEY	MI		10/18/2012		59,000								2,500			
6901558904	VENICE	FL		10/18/2012		2,266								328			
6901558906	COLUMBIA	SC		10/18/2012		14,869								1,324			
6901558909	WHITE BEAR LAKE	MN		10/18/2012		93,774								200			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901558915	MERCER ISLAND	WA		10/18/2012		14,561								656			
6901558918	BELLEVUE	WA		10/18/2012		346,728								10,983			
6901558919	MAULDIN	SC		10/18/2012		23,553								398			
6901558920	MOBILE	AL		10/18/2012		92,545								27,045			
6901558922	SEATTLE	WA		10/18/2012		426,337								1,102			
6901558923	IRONS	MI		10/18/2012		7,595								225			
6901558924	CHESAPEAKE	VA		10/18/2012		92,164								132			
6901558935	LYNDEN	WA		10/18/2012		26,912								1,224			
6901558936	FALLS CHURCH	VA		10/18/2012		187,346								1,153			
6901558938	UNIONDALE	PA		10/18/2012		38,493								1,122			
6901558941	DES MOINES	IA		10/18/2012		67,861								600			
6901558942	SOUTH BEND	IN		10/18/2012		21,500								1,000			
6901558947	CARY	NC		10/18/2012		57,000								1,200			
6901558949	CRYSTAL	MN		10/18/2012		13,483								2,400			
6901558957	AUSTIN	MN		10/18/2012		125,831								6,000			
6901558961	UNIVERSITY PLACE	WA		10/18/2012		10,002								344			
6901558966	TALLAHASSEE	FL		10/18/2012		82,216								3,675			
6901558967	LAWRENCE	KS		10/18/2012		8,980								75			
6901558974	PHOENIX	AZ		10/18/2012		95,962								5,907			
6901558976	SPICER	MN		10/18/2012		6,808								2,412			
6901558978	CARY	NC		10/18/2012		25,597								25,597			
6901558979	OCEAN CITY	MD		10/18/2012		63,310								4,380			
6901558981	ROCHESTER	MN		10/18/2012		16,456								1,511			
6901558982	SAN MATEO	CA		10/18/2012		16,337								1,341			
6901558988	DUNDEE	IL		10/18/2012		41,663								132			
6901558989	SAN FRANCISCO	CA		10/18/2012		62,041								137			
6901558990	VIRGINIA BEACH	VA		10/18/2012		15,830								1,229			
6901558998	BUCKLEY	MI		10/18/2012		9,930								3,200			
6901558999	SAINT JAMES	LA		10/18/2012		48,558								162			
6901559001	MCHENRY	IL		10/18/2012		52,724								300			
6901559003	LITTLE EGG HARBOR	NJ		10/18/2012		65,144								57			
6901559006	ROGERS	MN		10/18/2012		5,504								3,020			
6901559007	LARAMIE	WY		10/18/2012		44,506								762			
6901559010	BOCA RATON	FL		10/18/2012		30,542								5			
6901559018	CHASKA	MN		10/18/2012		5,752								919			
6901559022	OXNARD	CA		10/18/2012		66,997								3,000			
6901559029	SIMI VALLEY	CA		10/18/2012		21,872								137			
6901559033	CHESTER SPRINGS	PA		10/18/2012		32,821								6			
6901559034	FOUNTAIN INN	SC		10/18/2012		67,010								390			
6901559036	BOLTON	MA		10/18/2012		99,497								520			
6901559047	NAPERVILLE	IL		10/18/2012		161,482								600			
6901559060	WAKEFIELD	RI		10/18/2012		70,189								235			
6901559063	MATTHEWS	NC		10/18/2012		10,128								10,128			
6901559064	MONTGOMERY	IL		10/18/2012		47,072								72			
6901559072	LONG BEACH	NY		10/18/2012		182,441								69			
6901559080	STATEN ISLAND	NY		10/18/2012		25,076								25,076			
6901559081	KENSINGTON	CT		10/18/2012		9,634								7,134			
6901559083	DOWNINGTOWN	PA		10/18/2012		40,391								600			
6901559084	CANASTOTA	NY		10/18/2012		47,437								10			
6901559085	OXFORD	MI		10/18/2012		22,365								1,172			
6901559086	HAMPTON	VA		10/18/2012		9,218								2,411			
6901559090	SAMMAMISH	WA		10/18/2012		126,360								2,310			
6901559091	WESTERVILLE	OH		10/18/2012		24,277								2,097			
6901559096	WICHITA	KS		10/18/2012		94,929								664			
6901559106	ALEXANDRIA	VA		10/18/2012		24,987								2,223			
6901559121	LAFAYETTE HILL	PA		10/18/2012		35,341								1,153			
6901559123	HERNANDO	FL		10/18/2012		33,886								300			
6901559124	HAMMONTON	NJ		10/18/2012		68,719								6,750			
6901559128	MADISON	FL		10/18/2012		18,432								1,200			
6901559130	BROOKLYN	NY		10/18/2012		292								297			
6901559133	STEINHATCHEE	FL		10/18/2012		83,731								1,031			
6901559138	ENOLA	PA		10/18/2012		13,775								30			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901559141	LENEXA	KS		10/18/2012		42,485								482			
6901559148	MARION	IA		10/18/2012		5,277								1,275			
6901559155	BAINBRIDGE ISLAND	WA		10/18/2012		80,799								1,124			
6901559162	FURLONG	PA		10/18/2012		70,275								1,500			
6901559163	MORAGA	CA		10/18/2012		114,049								255			
6901559165	SAN DIEGO	CA		10/18/2012		119,976								8			
6901559166	TUCSON	AZ		10/18/2012		91,067								602			
6901559167	TROY	MI		10/18/2012		3,256								268			
6901559170	ROCHESTER	MN		10/18/2012		27,525								31			
6901559184	LITTLETON	CO		10/18/2012		91,616								898			
6901559185	LAKESIDE	CA		10/18/2012		28,628								52			
6901559187	LINTHICUM	MD		10/18/2012		16,305								400			
6901559189	FOREST	VA		10/18/2012		4,610								4,610			
6901559191	SPARKS	NV		10/18/2012		14,602								227			
6901559194	AURORA	IL		10/18/2012										61			
6901559195	MOUNT PLEASANT	SC		10/18/2012		33,317								6,399			
6901559197	SOUTH MILWAUKEE	WI		10/18/2012		25,663								114			
6901559200	WAUKESHA	WI		10/18/2012		11,056								900			
6901559214	CARPINTERIA	CA		10/18/2012		98,977								128			
6901559215	CHARLOTTE	NC		10/18/2012		34,126								75			
6901559217	SAMMAMISH	WA		10/18/2012		137,025								2,822			
6901559220	LITTLE ROCK	AR		10/18/2012		145,409								1,268			
6901559233	LYNCHBURG	VA		10/18/2012		102,512								70,461			
6901559235	BATON ROUGE	LA		10/18/2012		13,414								71			
6901559237	SUN CITY	AZ		10/18/2012		114,249								112			
6901559238	MILPITAS	CA		10/18/2012		89,196								600			
6901559240	BRONX	NY		10/18/2012		13,500								1,500			
6901559249	RALEIGH	NC		10/18/2012		43,062								33,256			
6901559252	VERO BEACH	FL		10/18/2012		91,813								596			
6901559255	HENDERSON	NV		10/18/2012		24,800								203			
6901559257	MIDLOTHIAN	VA		10/18/2012		36,726								39			
6901559259	APEX	NC		10/18/2012		3,523								545			
6901559271	CANON CITY	CO		10/18/2012		31,295								3,008			
6901559277	YARDLEY	PA		10/18/2012		18,708								567			
6901559280	FORT MYERS	FL		10/18/2012		25,646								300			
6901559281	WESTMORELAND	NH		10/18/2012		44,676								33			
6901559282	PORTLAND	OR		10/18/2012		56,483								1,443			
6901559291	BRADENTON	FL		10/18/2012		32,806								1,178			
6901559293	RICHFIELD SPRINGS	NY		10/18/2012		70,924								61			
6901559300	SIMI VALLEY	CA		10/18/2012		19,339								1,546			
6901559309	UPPER ARLINGTON	OH		10/18/2012		233,304								8,969			
6901559311	SAN FRANCISCO	CA		10/18/2012		38,761								381			
6901559315	ADRIAN	MI		10/18/2012		15,311								15,311			
6901559319	COLORADO SPRINGS	CO		10/18/2012		8,449								962			
6901559327	SAN DIEGO	CA		10/18/2012		96,223								120			
6901559329	BERKELEY	CA		10/18/2012		450,401								135			
6901559335	PALM CITY	FL		10/18/2012		70,462								242			
6901559337	RAVENSWOOD	WV		10/18/2012		41,521								1,853			
6901559338	MAPLE GROVE	MN		10/18/2012		19,610								401			
6901559340	SOUTHAMPTON	PA		10/18/2012		90,884								285			
6901559345	LYNCHBURG	VA		10/18/2012		54,809								7,972			
6901559349	HUNTINGTON BAY	NY		10/18/2012		77,768								741			
6901559352	CHARLOTTE	NC		10/18/2012		8,124								195			
6901559354	NORTH WALES	PA		10/18/2012		60,048								2,821			
6901559355	COUPEVILLE	WA		10/18/2012		430								95			
6901559356	MCHENRY	IL		10/18/2012		111,601								1,902			
6901559359	NORWOOD YOUNG AMERICA	MN		10/18/2012		26,852								300			
6901559363	GIG HARBOR	WA		10/18/2012		71,292								505			
6901559370	MINNEAPOLIS	MN		10/18/2012		145,879								496			
6901559373	PROVIDENCE	RI		10/18/2012		34,913								2,460			
6901559374	HUEYTOWN	AL		10/18/2012		21,095								619			
6901559379	WAYLAND	MI		10/18/2012		21,575								499			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901559383	CORTLANDT MANOR	NY		10/18/2012		11,951								433			
6901559386	HUTCHINSON	MN		10/18/2012		114,549								1,371			
6901559402	LEAWOOD	KS		10/18/2012		69,987								30,038			
6901559405	RAPID CITY	SD		10/18/2012		9,229								933			
6901559408	MURRIETA	CA		10/18/2012		1,776								276			
6901559411	BROOKLYN PARK	MN		10/18/2012		8,285								2,276			
6901559413	MINNEAPOLIS	MN		10/18/2012		29,660								525			
6901559415	TUCSON	AZ		10/18/2012		6,600								300			
6901559418	EAST HAMPTON	NY		10/18/2012		10,568								1,056			
6901559421	POMPTON PLAINS	NJ		10/18/2012		28,148								6,471			
6901559422	SALT LAKE CITY	UT		10/18/2012		42,128								200			
6901559423	MATTHEWS	NC		10/18/2012		22,712								76			
6901559425	ATHENS	OH		10/18/2012		3,700								2,316			
6901559432	OTHELLO	WA		10/18/2012		44,802								212			
6901559437	JACKSONVILLE	FL		10/18/2012		52,469								679			
6901559439	SAN FRANCISCO	CA		10/18/2012		112,144								1,621			
6901559446	GREY EAGLE	MN		10/18/2012		6,048								6,048			
6901559447	PITTSTON	PA		10/18/2012		9,500								498			
6901559448	SAINT LOUIS	MO		10/18/2012		169,980								8,266			
6901559452	WINDOM	MN		10/18/2012		17,696								900			
6901559455	UNIVERSITY CITY	MO		10/18/2012		11,026								642			
6901559458	WILLMAR	MN		10/18/2012		43,917								341			
6901559465	NEWPORT NEWS	VA		10/18/2012		1,947								1,947			
6901559466	MADISON	WI		10/18/2012		38,772								600			
6901559467	SHERMAN OAKS	CA		10/18/2012		7,700								450			
6901559471	FRIENDSHIP	WI		10/18/2012		2,954								811			
6901559473	LOCKPORT	NY		10/18/2012		52,708								982			
6901559481	BOYNTON BEACH	FL		10/18/2012		2,839								2,839			
6901559482	LONDONDERRY	NH		10/18/2012		37,434								129			
6901559484	WESTHAMPTON BEACH	NY		10/18/2012		78,554								725			
6901559486	MECHANICSBURG	PA		10/18/2012		142,128								150			
6901559491	DOUGLASVILLE	GA		10/18/2012		2,809								854			
6901559493	ROSEMOUNT	MN		10/18/2012		32,942								289			
6901559499	GEORGETOWN	MS		10/18/2012		6,396								1,462			
6901559505	BALTIMORE	MD		10/18/2012		116,926								3,000			
6901559509	PINE GROVE	CA		10/18/2012		48,454								566			
6901559511	WILSON	NY		10/18/2012		96,532								636			
6901559516	BOLINGBROOK	IL		10/18/2012		1,200								446			
6901559517	WHIPPANY	NJ		10/18/2012		132								74			
6901559519	ANAHEIM	CA		10/18/2012		17,186								7,200			
6901559530	SOUTH BEND	IN		10/18/2012		25,058								337			
6901559535	ROLLING MDWS	IL		10/18/2012		12,611								90			
6901559540	SUMMERVILLE	SC		10/18/2012		14,541								1,197			
6901559541	HANOVER	PA		10/18/2012		64,490								162			
6901559543	OAKDALE	CT		10/18/2012		139,287								126			
6901559544	DAVIE	FL		10/18/2012		57,917								329			
6901559552	WESTBURY	NY		10/18/2012		963								288			
6901559553	WESTERN SPRINGS	IL		10/18/2012		23,140								300			
6901559554	WATERBURY	CT		10/18/2012		16,676								147			
6901559557	TORRANCE	CA		10/18/2012		338,845								30			
6901559562	RYE	CO		10/18/2012		35,544								300			
6901559565	SANTA MONICA	CA		10/18/2012		180,000								80,000			
6901559571	DALTON	MA		10/18/2012		91,135								1,500			
6901559573	HARRISON TOWNSHP	MI		10/18/2012		124,160								3,881			
6901559579	MORELAND HILLS	OH		10/18/2012		395,500								500			
6901559581	OSHKOSH	WI		10/18/2012		10,571								1,397			
6901559586	FAIRFIELD	CT		10/18/2012		26,540								772			
6901559587	HAMMOND	LA		10/18/2012		25,270								255			
6901559589	FAIRFIELD	CT		10/18/2012		28,071								49			
6901559597	SANTA ANA	CA		10/18/2012		10,990								600			
6901559598	WILLMAR	MN		10/18/2012		52,360								2,466			
6901559609	HOLLIS	NH		10/18/2012		85,939								226			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901559611	PORTLAND	OR		10/18/2012		25,998								5,000			
6901559614	RUSSELLVILLE	AR		10/18/2012		24,654								853			
6901559617	CAMARILLO	CA		10/18/2012		44,895								42			
6901559620	THOUSAND OAKS	CA		10/18/2012		739								243			
6901559623	PALM BEACH GARDENS	FL		10/18/2012		10,042								1,074			
6901559624	BEDFORD	NH		10/18/2012		2,063								280			
6901559628	HAMILTON	OH		10/18/2012		11,685								11,685			
6901559635	OSHKOSH	WI		10/18/2012		36,396								600			
6901559647	FREEPORT	NY		10/18/2012		41,820								1,173			
6901559648	MANASSAS	VA		10/18/2012		47,236								435			
6901559663	LOUISVILLE	KY		10/18/2012		13,807								120			
6901559667	VERONA	WI		10/18/2012		21,004								760			
6901559672	AUBURN	NH		10/18/2012		9,789								634			
6901559679	SAINT MICHAEL	MN		10/18/2012		52,125								246			
6901559686	NORTH YARMOUTH	ME		10/18/2012		58,434								925			
6901559689	APPLETON	NY		10/18/2012		10,849								110			
6901559692	GOLETA	CA		10/18/2012		30,531								900			
6901559697	OYSTER BAY	NY		10/18/2012		26,364								1,500			
6901559698	TULSA	OK		10/18/2012		97,151								9,000			
6901559701	INDIANOLA	IA		10/18/2012		936								936			
6901559704	EDMONDS	WA		10/18/2012		5,528								1,511			
6901559709	KANSAS CITY	MO		10/18/2012		12,638								12,638			
6901559710	HEREFORD	AZ		10/18/2012		56,900								735			
6901559712	WAVERLY	VA		10/18/2012		49,871								3			
6901559716	WEBSTER	NY		10/18/2012		70,060								495			
6901559720	BRAINTREE	MA		10/18/2012		14,604								3,616			
6901559722	GLENDORA	CA		10/18/2012		12,928								173			
6901559726	NEWARK	NY		10/18/2012		27,428								16			
6901559728	WHEATON	IL		10/18/2012		48,401								828			
6901559729	PLYMOUTH	MN		10/18/2012		4,940								4,940			
6901559731	PLAINFIELD	IL		10/18/2012		30,814								297			
6901559733	VANCOUVER	WA		10/18/2012		13,579								300			
6901559734	PATERSON	NJ		10/18/2012		149,746								2,988			
6901559736	TRUMBULL	CT		10/18/2012		64,207								13			
6901559738	AUBURN	CA		10/18/2012		65,704								12,181			
6901559740	CHESAPEAKE	VA		10/18/2012		30,296								1,271			
6901559741	SAINT JAMES	NY		10/18/2012		138,816								49,677			
6901559745	OJAI	CA		10/18/2012		30,865								4,179			
6901559748	IRVINE	CA		10/18/2012		31,605								815			
6901559757	MOLLUSK	VA		10/18/2012		38,041								525			
6901559759	XENIA	OH		10/18/2012		18,518								40			
6901559760	LAYTON	UT		10/18/2012		20,862								1,150			
6901559763	FORT LAUDERDALE	FL		10/18/2012										36			
6901559769	HASTINGS	MN		10/18/2012		48,260								5,530			
6901559770	MINNEAPOLIS	MN		10/18/2012		23,421								2,000			
6901559771	MILTON	PA		10/18/2012		4,982								3,028			
6901559774	BATAVIA	IL		10/18/2012		214,477								3			
6901559775	SEYMOUR	CT		10/18/2012		52,202								523			
6901559777	SAN JOSE	CA		10/18/2012		15,000								12,120			
6901559786	SOUTHWEST RANCHES	FL		10/18/2012		90,110								172			
6901559790	WILLMAR	MN		10/18/2012		4,893								2,126			
6901559798	EAST HARTFORD	CT		10/18/2012		13,066								767			
6901559801	SALT LAKE CITY	UT		10/18/2012		11,215								400			
6901559810	LEVITTOWN	NY		10/18/2012		135,889								3,000			
6901559814	COON RAPIDS	MN		10/18/2012		19,059								1,070			
6901559816	GLENDALE	WI		10/18/2012		43,714								564			
6901559819	SANTA FE	NM		10/18/2012		81,042								2,190			
6901559825	CARLSBAD	CA		10/18/2012		127,800								8			
6901559831	SAINT CHARLES	MO		10/18/2012		27,935								2,724			
6901559835	HOMER	NY		10/18/2012		39,613								1,422			
6901559838	BETHLEHEM	PA		10/18/2012		6,375								12			
6901559839	HICKORY	NC		10/18/2012		121,241								700			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901559840	ATHERTON	CA		10/18/2012		231,650								2,400			
6901559842	BLUE BELL	PA		10/18/2012		33,425								1,163			
6901559848	MELROSE	MA		10/18/2012		74,723								666			
6901559851	NORCROSS	GA		10/18/2012		24,927								1,500			
6901559853	SANTA BARBARA	CA		10/18/2012		17,327								726			
6901559857	HOUMA	LA		10/18/2012		17,834								1,200			
6901559864	WEST PALM BEACH	FL		10/18/2012		6,041								3,009			
6901559865	SALISBURY	NC		10/18/2012		4,891								1,938			
6901559866	BLYTHEWOOD	SC		10/18/2012		26,463								115			
6901559869	WINSTON SALEM	NC		10/18/2012		31,963								300			
6901559870	WEBSTER	NY		10/18/2012		111,695								3,401			
6901559873	ALEXANDRIA	VA		10/18/2012		32,975								3,000			
6901559876	PARKERS PR	MN		10/18/2012		79,870								1,215			
6901559877	GLENCOE	MN		10/18/2012		77,956								74,987			
6901559879	BROOKLYN	NY		10/18/2012		21,378								255			
6901559880	ORINDA	CA		10/18/2012		22,300								1,847			
6901559883	TINLEY PARK	IL		10/18/2012		76,848								2,216			
6901559885	MARGATE	FL		10/18/2012		39,878								29			
6901559889	WILMETTE	IL		10/18/2012		12,352								1,611			
6901559891	ROSE CITY	MI		10/18/2012		20,665								300			
6901559894	LITTLE RIVER	SC		10/18/2012		39,994								3,000			
6901559895	GREENSBORO	NC		10/18/2012		2,880								2,880			
6901559896	CHEYENNE	WY		10/18/2012		76,937								3,645			
6901559903	WAMPUM	PA		10/18/2012		43,894								59			
6901559905	LITTLETON	CO		10/18/2012		22,736								714			
6901559908	MOORPARK	CA		10/18/2012		43,013								400			
6901559912	STURGIS	MI		10/18/2012		66,394								5,081			
6901559917	NORTH POTOMAC	MD		10/18/2012		193,366								1,094			
6901559920	PITTSBURGH	PA		10/18/2012		28,094								614			
6901559923	BROOKFIELD	MA		10/18/2012		20,000								10,000			
6901559924	MARION	IN		10/18/2012		24,736								43			
6901559925	COUNCIL BLUFFS	IA		10/18/2012		59,446								1,000			
6901559930	REDMOND	WA		10/18/2012		20,386								5,209			
6901559933	DAYTON	OH		10/18/2012		32,660								422			
6901559937	TOWER	MN		10/18/2012		37,111								421			
6901559941	OWASSO	OK		10/18/2012		9,299								1,582			
6901559948	EDMONDS	WA		10/18/2012		9,339								1,893			
6901559949	VIRGINIA BEACH	VA		10/18/2012		115,283								1,200			
6901559951	SOUTHINGTON	CT		10/18/2012		89,000								89,000			
6901559952	NORWALK	CT		10/18/2012		19,500								1,000			
6901559955	ALLENTOWN	PA		10/18/2012		25,319								319			
6901559958	SHELTON	CT		10/18/2012		44,945								2,549			
6901559963	HARTSVILLE	SC		10/18/2012		20,116								3,000			
6901559965	BLAINE	MN		10/18/2012		17,847								1,026			
6901559966	SALINAS	CA		10/18/2012		15,600								26			
6901559967	WAYZATA	MN		10/18/2012		129,856								4,114			
6901559970	VINE GROVE	KY		10/18/2012		141,446								1,500			
6901559972	DESTREHAN	LA		10/18/2012		47,718								400			
6901559974	FOLSOM	CA		10/18/2012		26,513								600			
6901559976	CLARKS GREEN	PA		10/18/2012		10,207								19			
6901559980	VAIL	AZ		10/18/2012		45,221								908			
6901559981	MORAGA	CA		10/18/2012		44,286								600			
6901559982	BEAVERTON	OR		10/18/2012		33,618								1,162			
6901559988	NIANTIC	CT		10/18/2012		33,133								1,693			
6901559991	LAWRENCEVILLE	NJ		10/18/2012		24,663								1,249			
6901559996	KETCHIKAN	AK		10/18/2012		116,780								5,000			
6901560001	IOWA CITY	IA		10/18/2012		13,241								100			
6901560002	CHATTANOOGA	TN		10/18/2012		20,631								1,350			
6901560004	VIRGINIA BEACH	VA		10/18/2012		37,672											
6901560006	LANSING	MI		10/18/2012		35,899								600			
6901560009	LOS ANGELES	CA		10/18/2012		46,635								325			
6901560010	MALVERNE	NY		10/18/2012		12,635								7,863			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901560011	COPIAGUE	NY		10/18/2012		34,826								10,192			
6901560016	TULSA	OK		10/18/2012		67,219								1,038			
6901560017	EUGENE	OR		10/18/2012		99,693								344			
6901560020	CUTLER BAY	FL		10/18/2012		7,352								4,588			
6901560025	LINCOLN CITY	OR		10/18/2012		83,285								3,000			
6901560030	RISING SUN	MD		10/18/2012		27,354								678			
6901560034	BATON ROUGE	LA		10/18/2012		39,742								46			
6901560036	BRUNSWICK	OH		10/18/2012		94,044								639			
6901560037	LOS GATOS	CA		10/18/2012		118,650								1,097			
6901560038	ROCKFORD	IL		10/18/2012		11,200								5,962			
6901560041	TICONDEROGA	NY		10/18/2012		61,494								900			
6901560046	SCHOOLCRAFT	MI		10/18/2012		94,187								1,500			
6901560047	IOWA CITY	IA		10/18/2012		41,992								50			
6901560050	NAZARETH	PA		10/18/2012		82,299								740			
6901560056	PLEASANTVILLE	NY		10/18/2012		145,810								11,813			
6901560058	PRAIRIEVILLE	LA		10/18/2012		9,210								1,400			
6901560060	GUM SPRING	VA		10/18/2012		10,526								12,881			
6901560065	BELLINGHAM	WA		10/18/2012		109,271								4,271			
6901560070	CORAL SPRINGS	FL		10/18/2012		33,030								8,275			
6901560072	BLAINE	WA		10/18/2012		14,703								708			
6901560075	RIO RICO	AZ		10/18/2012		86,501								648			
6901560083	GRESHAM	OR		10/18/2012		11,739								400			
6901560084	CANASTOTA	NY		10/18/2012		30,000								2,499			
6901560086	PARSIPPANY	NJ		10/18/2012		85,987								652			
6901560089	GAINESVILLE	FL		10/18/2012		45,758								449			
6901560095	UNION	KY		10/18/2012		23,817								357			
6901560096	CINCINNATI	OH		10/18/2012		42,553								500			
6901560099	SAINT LOUIS PARK	MN		10/18/2012										1,740			
6901560105	COWETA	OK		10/18/2012		140,000								6,000			
6901560106	WILBRAHAM	MA		10/18/2012		35,411								259			
6901560116	VIRGINIA BEACH	VA		10/18/2012		24,876								188			
6901560124	WILMINGTON	DE		10/18/2012		2,400								2,400			
6901560125	DETROIT LAKES	MN		10/18/2012		31,800								2,100			
6901560133	WEST NEWBURY	MA		10/18/2012		33,661								1,000			
6901560135	LAKE OSWEGO	OR		10/18/2012		11,178								1,592			
6901560136	MICKLETON	NJ		10/18/2012		12,847								394			
6901560138	MADISON	WI		10/18/2012		5,551								846			
6901560143	BENTLEYVILLE	OH		10/18/2012		113,429								728			
6901560145	MIAMI	FL		10/18/2012		47,600								77			
6901560147	CHARLESTON	SC		10/18/2012		31,984								6,000			
6901560149	ALTADENA	CA		10/18/2012		16,055								16,055			
6901560150	LULING	LA		10/18/2012		28,677								190			
6901560162	FALLS CHURCH	VA		10/18/2012		136,086								323			
6901560164	LYNCHBURG	VA		10/18/2012		45,652								167			
6901560169	ROCKLIN	CA		10/18/2012		31,996								278			
6901560170	READING	PA		10/18/2012		57,183								637			
6901560171	FOLSOM	CA		10/18/2012		59,899								2,915			
6901560172	CUPERTINO	CA		10/18/2012		5,495								346			
6901560178	CUPERTINO	CA		10/18/2012		35,224								30,000			
6901560182	PORT CHARLOTTE	FL		10/18/2012		30,156								453			
6901560184	TALLEYVILLE	DE		10/18/2012		21,399								165			
6901560197	MACHESNEY PARK	IL		10/18/2012		29,592								459			
6901560198	LAPLATA	MD		10/18/2012		20,840								1,501			
6901560199	OTHELLO	WA		10/18/2012		53,537								11			
6901560207	CORAOPOLIS	PA		10/18/2012		54,554								964			
6901560212	CARY	NC		10/18/2012		1,265								182			
6901560217	SANTA BARBARA	CA		10/18/2012		38,398								1,138			
6901560220	DULUTH	MN		10/18/2012		43,287								300			
6901560222	SANTA ROSA BEACH	FL		10/18/2012		85,662								6,075			
6901560223	SUMMERVILLE	SC		10/18/2012		9,372								400			
6901560227	WEST CHESTER	PA		10/18/2012		22,120								2,235			
6901560235	GRAND ISLAND	NY		10/18/2012		29,545								3,913			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901560237	ANOKA	MN		10/18/2012		42,780								57			
6901560238	KENOSHA	WI		10/18/2012		37,976								269			
6901560249	LEAWOOD	KS		10/18/2012		19,583								3,000			
6901560251	LOS ANGELES	CA		10/18/2012		11,897								283			
6901560259	TROY	MI		10/18/2012		40,000								2,852			
6901560261	TREYNOR	IA		10/18/2012		112,900								300			
6901560264	WARRINGTON	PA		10/18/2012		9,432								26			
6901560271	CUPERTINO	CA		10/18/2012		191,316								1,265			
6901560272	KANSAS CITY	MO		10/18/2012		5,295								713			
6901560273	DARIEN	CT		10/18/2012		2,661								64			
6901560281	BLAINE	MN		10/18/2012		40,422								725			
6901560283	DANIA BEACH	FL		10/18/2012		30,820								296			
6901560284	MOUNT LAUREL	NJ		10/18/2012										200			
6901560286	LAKE ARROWHEAD	CA		10/18/2012		100,000								100,000			
6901560287	MARIETTA	GA		10/18/2012		54,890								300			
6901560289	CLEARWATER	FL		10/18/2012		47,193								1,678			
6901560290	FALCON HEIGHTS	MN		10/18/2012		58,806								3,126			
6901560294	DARBYDALE	OH		10/18/2012		7,743								147			
6901560296	PORTLAND	OR		10/18/2012		16,652								3,000			
6901560299	DALY CITY	CA		10/18/2012		32,018								862			
6901560301	MORICHES	NY		10/18/2012		55,811								3,263			
6901560302	EUSTIS	FL		10/18/2012		15,484								4,856			
6901560306	ISSAQUAH	WA		10/18/2012		1,992								55			
6901560312	INGLESIDE	IL		10/18/2012		7,856								48			
6901560314	CONCORD	NC		10/18/2012		36,326								753			
6901560320	MORGAN HILL	CA		10/18/2012		30,650								1,584			
6901560321	CANAAN	VT		10/18/2012		300								300			
6901560322	ARMADA	MI		10/18/2012		70,040								158			
6901560324	ARLINGTON HEIGHTS	IL		10/18/2012		46,387								650			
6901560325	CORTLAND	NY		10/18/2012		47,995								416			
6901560326	GULF BREEZE	FL		10/18/2012		69,869								400			
6901560331	DAMASCUS	OR		10/18/2012		9,587								206			
6901560334	MILLEDGEVILLE	GA		10/18/2012		118,200								600			
6901560335	SHELTON	CT		10/18/2012		19,997								19,997			
6901560336	SACRAMENTO	CA		10/18/2012		43,440								6,584			
6901560339	BLANDON	PA		10/18/2012		74,173								396			
6901560340	GRAYSLAKE	IL		10/18/2012		56,253								1,004			
6901560344	HILLSBORO	OR		10/18/2012		5,369								243			
6901560351	MANORVILLE	NY		10/18/2012		35,976								128			
6901560354	LEAWOOD	KS		10/18/2012		18,960								1,454			
6901560356	CORONADO	CA		10/18/2012		297,807								2,966			
6901560357	MECHANICSVILLE	VA		10/18/2012		29,600								200			
6901560362	SUNNYVALE	CA		10/18/2012		23,153								817			
6901560366	TULSA	OK		10/18/2012		56,218								3,380			
6901560368	MINNETONKA	MN		10/18/2012		112,598								800			
6901560374	CHICAGO	IL		10/18/2012		5,000								1,451			
6901560378	YORBA LINDA	CA		10/18/2012		58,225								18			
6901560379	CONSHOHOCKEN	PA		10/18/2012		83,908								1,161			
6901560381	ALEXANDRIA	VA		10/18/2012		91,904								19			
6901560388	GORHAM	ME		10/18/2012		26,154								400			
6901560389	SACRAMENTO	CA		10/18/2012		14,906								1,355			
6901560393	RICE	MN		10/18/2012		1,392								597			
6901560397	SARATOGA	CA		10/18/2012		62,026								8			
6901560398	ELK RIVER	MN		10/18/2012		46,068								7			
6901560399	PHILADELPHIA	PA		10/18/2012		110,549								6,007			
6901560405	NESHKORO	WI		10/18/2012		9,592								335			
6901560406	QUINCY	IL		10/18/2012		21,602								113			
6901560408	WAKE FOREST	NC		10/18/2012		6,643								511			
6901560410	NEWPORT	TN		10/18/2012		149,990								64,490			
6901560413	ELK RIVER	MN		10/18/2012		11,500								3,500			
6901560415	DEARBORN HEIGHTS	MI		10/18/2012		22,581								8,110			
6901560418	WEST LINN	OR		10/18/2012		49,016								4,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901560420	DAVENPORT	IA		10/18/2012		42,696								2,549			
6901560423	OSSINING	NY		10/18/2012		12,578								300			
6901560427	RESEDA	CA		10/18/2012		90,578								1,539			
6901560429	BEACHWOOD	OH		10/18/2012		44,706								(439)			
6901560434	WASHINGTON	DC		10/18/2012		11,669								223			
6901560441	CEDAR RAPIDS	IA		10/18/2012		12,400								315			
6901560443	SAN FRANCISCO	CA		10/18/2012		24,354								60			
6901560454	HEALDSBURG	CA		10/18/2012		17,877								425			
6901560455	KIMBERLING CITY	MO		10/18/2012		59,613								913			
6901560456	OSHKOSH	WI		10/18/2012		10,475								1,700			
6901560457	LOWER BURRELL	PA		10/18/2012		11,960								973			
6901560465	MICHIGAN CITY	IN		10/18/2012		64,078								1,558			
6901560473	SCITUATE	MA		10/18/2012		121,984								71			
6901560474	SAN RAMON	CA		10/18/2012		41,999								606			
6901560482	LINCOLN	NE		10/18/2012		71,578								24			
6901560492	SHOREWOOD	WI		10/18/2012		21,409								1,089			
6901560496	RANSOMVILLE	NY		10/18/2012		26,119								1,039			
6901560500	WINSTON SALEM	NC		10/18/2012		14,999								7,500			
6901560501	ALTA LOMA	CA		10/18/2012		32,928								4,491			
6901560502	GAITHERSBURG	MD		10/18/2012		74,306								541			
6901560503	SAN JOSE	CA		10/18/2012		257,434								1,963			
6901560504	WALLA WALLA	WA		10/18/2012		16,570								2,896			
6901560508	GOWANDA	NY		10/18/2012		38,720								207			
6901560511	HARWICH	MA		10/18/2012		10,290								2,968			
6901560512	HOWELL	MI		10/18/2012		13,328								670			
6901560513	WESTHAMPTON	NY		10/18/2012		95,608								5,131			
6901560515	MECHANICSBURG	PA		10/18/2012		49,383								1,664			
6901560517	INDIO	CA		10/18/2012		8,599								2,923			
6901560518	BRIDGEWATER	NJ		10/18/2012		288,000								6,000			
6901560519	ALDAN	PA		10/18/2012		35,104								181			
6901560521	LOS ANGELES	CA		10/18/2012		11,964								483			
6901560522	CRYSTAL LAKE	IL		10/18/2012		59,839								379			
6901560528	EMERALD HILLS	CA		10/18/2012		135,170								1,069			
6901560531	CLINTON TOWNSHIP	MI		10/18/2012		14,468								5,856			
6901560533	SAINT CLAIR	MI		10/18/2012		38,566								1,121			
6901560541	WILLIAMSBURG	VA		10/18/2012		15,069								528			
6901560542	ROCKLIN	CA		10/18/2012		33,068								667			
6901560545	MILLVILLE	UT		10/18/2012		26,313								635			
6901560547	GULF BREEZE	FL		10/18/2012		5,169								5,169			
6901560552	SAINT CHARLES	MN		10/18/2012		34,000								3,000			
6901560553	W DES MOINES	IA		10/18/2012		18,713								1,018			
6901560554	LANCASTER	OH		10/18/2012		9,802								63			
6901560561	AVONDALE ESTATES	GA		10/18/2012		36,476								842			
6901560562	SWARTHMORE	PA		10/18/2012		25,079								2,302			
6901560571	COLLIERVILLE	TN		10/18/2012		967								1,309			
6901560572	SAN JOSE	CA		10/18/2012		186,140								3,000			
6901560574	MIAMI	FL		10/18/2012		6,462								1,585			
6901560577	HIGHLAND PARK	NJ		10/18/2012		20,647								900			
6901560578	SAN JOSE	CA		10/18/2012		108,600								2,400			
6901560583	SAND SPRINGS	OK		10/18/2012		33,109								409			
6901560584	MASSILLON	OH		10/18/2012		93,820								575			
6901560593	JACKSONVILLE	FL		10/18/2012		22,000								400			
6901560597	ALOHA	OR		10/18/2012		39,490								456			
6901560599	HURON	SD		10/18/2012		21,246								116			
6901560603	PLEASANT HILL	CA		10/18/2012		103,108								11,908			
6901560604	EAGAN	MN		10/18/2012		79,293								900			
6901560606	KANSAS CITY	MO		10/18/2012		74,531								711			
6901560609	MADISON	FL		10/18/2012		15,639								1,344			
6901560611	CANAAN	VT		10/18/2012		31,634								873			
6901560612	AUSTIN	MN		10/18/2012		2,701								349			
6901560615	ORION	MI		10/18/2012		12,887								300			
6901560618	DEERFIELD	NH		10/18/2012										287			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901560620	WILMINGTON	DE		10/18/2012		53,647								3,647			
6901560631	NAPERVILLE	IL		10/18/2012		230,058								978			
6901560632	AMISSVILLE	VA		10/18/2012		24,777								586			
6901560637	PHOENIX	AZ		10/18/2012		121,963								147			
6901560638	WOLCOTT	CT		10/18/2012		20,838								300			
6901560642	WEST NEWFIELD	ME		10/18/2012		88,609								1,226			
6901560644	CAMPBELL	CA		10/18/2012		11,000								1,000			
6901560648	NEWARK	DE		10/18/2012		64,479								1,200			
6901560650	EAST WINDSOR	NJ		10/18/2012		9,249								1,372			
6901560651	OAK LAWN	IL		10/18/2012		26,657								337			
6901560663	DAYTON	OH		10/18/2012		86,270								932			
6901560665	FALL CREEK	WI		10/18/2012		16,511								2,500			
6901560669	LAUREL	MD		10/18/2012		25,065								2,639			
6901560675	WESTPHALIA	KS		10/18/2012		10,016								1,601			
6901560676	TUCSON	AZ		10/18/2012		39,398								2,901			
6901560677	HERNANDO	FL		10/18/2012		33,628								21,720			
6901560678	MILL VALLEY	CA		10/18/2012		60,051								298			
6901560679	STRATFORD	NJ		10/18/2012		4,659								198			
6901560682	ASHEBORO	NC		10/18/2012		23,231								974			
6901560684	ASHBURN	VA		10/18/2012		12,739								475			
6901560686	MINNEAPOLIS	MN		10/18/2012		32,208								833			
6901560687	HOUMA	LA		10/18/2012		24,115								1,264			
6901560688	PALOS VERDES PENINSU	CA		10/18/2012		17,310								1,375			
6901560694	HORNICK	IA		10/18/2012		79,307								1,033			
6901560695	PARKERS PR	MN		10/18/2012		5,509								940			
6901560696	LAND O' LAKES	FL		10/18/2012		15,300								3,500			
6901560700	KNOXVILLE	TN		10/18/2012		42,058								2,588			
6901560704	WOODSTOCK	IL		10/18/2012		4,511								106			
6901560709	BAY VILLAGE	OH		10/18/2012		72,978								2,705			
6901560710	BEMENT	IL		10/18/2012		19,510								600			
6901560725	COLORADO SPRINGS	CO		10/18/2012		4,257								308			
6901560728	IRONTON	MN		10/18/2012		11,342								700			
6901560733	NEW HOPE	MN		10/18/2012		9,201								2,285			
6901560734	MORRISVILLE	PA		10/18/2012		17,061								5,143			
6901560738	MERCER ISLAND	WA		10/18/2012		32,866								11			
6901560742	SEATTLE	WA		10/18/2012		14,941								941			
6901560745	WARSAW	NY		10/18/2012		34,714								3,659			
6901560751	CHRISTIANA	DE		10/18/2012		29,653								1,210			
6901560757	LOOMIS	CA		10/18/2012		14,272								760			
6901560758	PRESCOTT	AZ		10/18/2012		28,957								63			
6901560761	SUFFIELD	CT		10/18/2012		5,536								183			
6901560766	ALLENTOWN	PA		10/18/2012		44,794								38			
6901560767	LINDENHURST	NY		10/18/2012		41,256								594			
6901560775	WILMINGTON	DE		10/18/2012		6,000								1,442			
6901560776	CHARLOTTE	NC		10/18/2012		25,477								2,633			
6901560779	PASADENA	CA		10/18/2012		143,813								802			
6901560781	CALABASAS	CA		10/18/2012		68,206								408			
6901560787	GILBERTSVILLE	PA		10/18/2012		6,527								1,439			
6901560788	SOUTH BOSTON	MA		10/18/2012		3,929								436			
6901560793	PLANT CITY	FL		10/18/2012		15,250								12,000			
6901560795	SANTA BARBARA	CA		10/18/2012		49,499								552			
6901560797	VALLEY GLEN	CA		10/18/2012		24,450								400			
6901560813	GAVIOTA	CA		10/18/2012		4,822								1,741			
6901560817	ALGOOD	TN		10/18/2012		14,826								10			
6901560820	MIAMI	FL		10/18/2012		5,400								3,901			
6901560821	VALENCIA	CA		10/18/2012		25,246								25,246			
6901560824	WEST DES MOINES	IA		10/18/2012		71,356								1,800			
6901560825	OAKFIELD	NY		10/18/2012		33,878								1,969			
6901560827	PUNTA GORDA	FL		10/18/2012		26,080								1,500			
6901560829	WEST SENECA	NY		10/18/2012		73,098								1,946			
6901560835	GREENSBORO	NC		10/18/2012		2,386								284			
6901560836	PENSACOLA	FL		10/18/2012		175,237								1,000			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901560837	EASTON	PA		10/18/2012		7,791								619			
6901560838	WILLMAR	MN		10/18/2012		16,904								1,728			
6901560839	TERRELL	NC		10/18/2012		22,841								851			
6901560841	SANBORN	NY		10/18/2012		76,235								349			
6901560846	WHITEFISH	WI		10/18/2012		42,458								1,446			
6901560847	BEAR	DE		10/18/2012		44,498								1,042			
6901560848	LITTLETON	NC		10/18/2012		11,393								3,000			
6901560854	SAN RAMON	CA		10/18/2012		279,336								18,314			
6901560855	ALEXANDRIA	VA		10/18/2012		24,671								2,763			
6901560856	SAINT FRANCIS	WI		10/18/2012		39,743								2,396			
6901560862	LACONIA	NH		10/18/2012		8,946								8,755			
6901560866	BERKELEY	IL		10/18/2012		6,104								993			
6901560869	SUN PRAIRIE	WI		10/18/2012		65,396								65,396			
6901560871	SOUTH SALEM	NY		10/18/2012		59,619								297			
6901560873	SAN GERONIMO	CA		10/18/2012		70,656								15			
6901560874	DULUTH	MN		10/18/2012		50,072								50,072			
6901560883	DENVER	IA		10/18/2012		36,219								5,519			
6901560885	CHICAGO	IL		10/18/2012		10,324								100			
6901560890	GILROY	CA		10/18/2012		16,482								2,343			
6901560901	SAMMAMISH	WA		10/18/2012		168,203								9,429			
6901560902	GAINESVILLE	GA		10/18/2012		42,994								600			
6901560904	TAMPA	FL		10/18/2012		24,000								619			
6901560906	BLUFFTON	SC		10/18/2012		89,097								796			
6901560907	KIRKLAND	WA		10/18/2012		49,273								237			
6901560909	FOND DU LAC	WI		10/18/2012		3,149								2,043			
6901560913	JUPITER	FL		10/18/2012		79,152								721			
6901560915	WOBURN	MA		10/18/2012		29,346								395			
6901560920	ROSEVILLE	CA		10/18/2012		15,633								23			
6901560922	OAK PARK	IL		10/18/2012		44,473								3,902			
6901560923	SAN DIEGO	CA		10/18/2012		138,595								3,000			
6901560925	WARREN	OH		10/18/2012		21,088								456			
6901560929	COATESVILLE	IN		10/18/2012		3,636								542			
6901560931	SODDY DAISY	TN		10/18/2012		34,558								600			
6901560935	SAN CARLOS	CA		10/18/2012		15,687								15,494			
6901560941	SAVAGE	MN		10/18/2012		20,080								6,140			
6901560946	SAN JOSE	CA		10/18/2012		57,785								1,050			
6901560953	SHOAL CREEK	AL		10/18/2012		29,882								6,209			
6901560955	LYNCHBURG	VA		10/18/2012		19,676								690			
6901560960	SINGER ISLAND	FL		10/18/2012		23,341								1,372			
6901560964	MIDLAND PARK	NJ		10/18/2012		47,836								3,000			
6901560975	NEW PRAGUE	MN		10/18/2012		26,284								636			
6901560988	CENTREVILLE	MD		10/18/2012		48,305								42			
6901560996	MAITLAND	FL		10/18/2012		42,745								20,001			
6901561000	EDWARDS	CO		10/18/2012		83,302								1,435			
6901561001	SAN RAFAEL	CA		10/18/2012		9,902								1,410			
6901561002	HAMPTON	NH		10/18/2012		31,900								183			
6901561005	EL DORADO HILLS	CA		10/18/2012		14,756								755			
6901561012	ASTON	PA		10/18/2012										93			
6901561014	VACHERIE	LA		10/18/2012		18,078								240			
6901561017	SPRING VALLEY	NY		10/18/2012		85,247								11,183			
6901561020	APOLLO BEACH	FL		10/18/2012		47,945								1,129			
6901561021	ALTADENA	CA		10/18/2012		20,715								26,814			
6901561026	MIAMI	FL		10/18/2012		261								98			
6901561027	PEORIA	AZ		10/18/2012		24,583								52			
6901561028	SAINT PAUL PARK	MN		10/18/2012		20,174								999			
6901561030	MONROE TOWNSHIP	NJ		10/18/2012		10,818								30			
6901561033	PHILADELPHIA	PA		10/18/2012		43,520								699			
6901561034	W DES MOINES	IA		10/18/2012		10,175								9,014			
6901561035	FOLLY BEACH	SC		10/18/2012		191,290								2,550			
6901561037	NORWOOD YOUNG AMERICA	MN		10/18/2012		88,944								4,698			
6901561041	ROGERSVILLE	MO		10/18/2012		16,879								134			
6901561043	BRAINERD	MN		10/18/2012		54,074								1,072			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901561045	READING	MA		10/18/2012		2,329								1,071			
6901561046	LOS ANGELES	CA		10/18/2012		6,335								463			
6901561048	PLAINFIELD	IL		10/18/2012		25,620								4			
6901561050	LAKEVILLE	MN		10/18/2012		20,623								1,093			
6901561052	HARVEYS LAKE	PA		10/18/2012		47,500								20,500			
6901561053	MOUNTAIN TOP	PA		10/18/2012		47,920								200			
6901561058	PALM COAST	FL		10/18/2012		80,744								755			
6901561059	CAMARILLO	CA		10/18/2012		49,029								626			
6901561063	NASHVILLE	TN		10/18/2012		73,787								1,499			
6901561064	UNIONVILLE	CT		10/18/2012		125,709								10,523			
6901561066	ACTON	MA		10/18/2012		6,655								1,636			
6901561070	LOUISVILLE	KY		10/18/2012		1,661								1,661			
6901561071	MOUNTAIN VIEW	CA		10/18/2012										16,852			
6901561074	NORRISTOWN	PA		10/18/2012		1,647								434			
6901561075	CORAL GABLES	FL		10/18/2012		20,000								35,000			
6901561082	CONTINENTAL	OH		10/18/2012		35,816								2,242			
6901561084	BISHOP	CA		10/18/2012		11,478								2			
6901561086	SAN JOSE	CA		10/18/2012		306								72			
6901561093	MOUNT PROSPECT	IL		10/18/2012		74,549								165			
6901561098	HAWTHORNE	CA		10/18/2012		4,098								1,580			
6901561104	ALGONQUIN	IL		10/18/2012		94,616								1,500			
6901561105	WESTERLY	RI		10/18/2012		50,692								2,501			
6901561109	CHARLOTTE	NC		10/18/2012		12,026								685			
6901561112	DELRAY BEACH	FL		10/18/2012		1,264								426			
6901561115	EDEN PRAIRIE	MN		10/18/2012		185,441								1,733			
6901561116	LITTLE ROCK	AR		10/18/2012		33,318								797			
6901561119	PORT ANGELES	WA		10/18/2012		22,700								900			
6901561122	HADDON HEIGHTS	NJ		10/18/2012		36,272								2,559			
6901561125	GREENACRES	FL		10/18/2012		34,400								316			
6901561126	SAN DIEGO	CA		10/18/2012		15,197								700			
6901561132	AMITYVILLE	NY		10/18/2012		90,333								591			
6901561138	COATESVILLE	PA		10/18/2012		6,949								605			
6901561139	RAPID CITY	SD		10/18/2012		46,211								65			
6901561142	CHISAGO CITY	MN		10/18/2012		102,240								153			
6901561143	SIOUX CITY	IA		10/18/2012		37,552								1,431			
6901561148	AMERICAN FORK	UT		10/18/2012		27,048								5			
6901561153	FLORENCE	MA		10/18/2012		32,763								1,802			
6901561155	CARROLLTON	GA		10/18/2012		49,534								112			
6901561156	DEXTER	MI		10/18/2012										9			
6901561159	YPSILANTI	MI		10/18/2012		129,012								228			
6901561163	JUNEAU	AK		10/18/2012		21,747								2,788			
6901561172	WARWICK	RI		10/18/2012		40,663								49			
6901561174	LORAIN	OH		10/18/2012		27,351								525			
6901561180	POWELL	OH		10/18/2012		29,686								595			
6901561181	MONTCLAIR	NJ		10/18/2012		62,732								376			
6901561185	YORK	NE		10/18/2012		48,785								119			
6901561194	EASTCHESTER	NY		10/18/2012		104,572								900			
6901561201	ASHBURN	VA		10/18/2012		29,902								459			
6901561202	SANTA BARBARA	CA		10/18/2012		3,169								3,169			
6901561203	LAWRENCE	KS		10/18/2012		15,536								448			
6901561204	MISSION VIEJO	CA		10/18/2012		1,021								1,342			
6901561207	TAMPA	FL		10/18/2012		9,912								1,260			
6901561210	VIRGINIA BEACH	VA		10/18/2012		25,680								425			
6901561215	MOUNTAIN VIEW	CA		10/18/2012		99,073								1,890			
6901561218	EATONTON	GA		10/18/2012		17,997								17,997			
6901561224	CHARLOTTE	NC		10/18/2012		22,183								1,800			
6901561228	WOLCOTT	NY		10/18/2012		28,537								9			
6901561229	WALBRIDGE	OH		10/18/2012		32,283								1,185			
6901561231	KANSAS CITY	MO		10/18/2012		12,908								3,250			
6901561232	MENTOR	OH		10/18/2012		58,400								659			
6901561236	NORTH BERWICK	ME		10/18/2012		1,752								688			
6901561238	TULSA	OK		10/18/2012		113,904								2,182			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901561242	FLORENCE	NJ		10/18/2012		46,000								3,003			
6901561244	SAN JOSE	CA		10/18/2012		8,910								158			
6901561249	SAN MATEO	CA		10/18/2012		16,153								331			
6901561253	MESA	AZ		10/18/2012		54,619								125			
6901561255	TONAWANDA	NY		10/18/2012		10,064								7,975			
6901561259	BROWNSBURG	IN		10/18/2012		459,901								4,722			
6901561262	CEDAR FALLS	IA		10/18/2012		17,467								2,000			
6901561263	MASSAPEQUA	NY		10/18/2012		33,344								137			
6901561269	CAPE MAY COURT HOUSE	NJ		10/18/2012		13,470								908			
6901561272	PIPERSVILLE	PA		10/18/2012		164,594								281			
6901561274	CHELMSFORD	MA		10/18/2012		55,065								2,400			
6901561276	AUGUSTA	KS		10/18/2012		181,894								23,803			
6901561280	PHOENIXVILLE	PA		10/18/2012		31,938								2,677			
6901561288	ZEELAND	MI		10/18/2012		59,825								570			
6901561290	COLUMBIA	SC		10/18/2012		123,627								1,756			
6901561301	WOODBURY	MN		10/18/2012		76,966								741			
6901561303	CARY	NC		10/18/2012		7,855								883			
6901561306	HUNTINGTON BEACH	CA		10/18/2012										199,000			
6901561309	BATON ROUGE	LA		10/18/2012		13,814								300			
6901561310	NEW CITY	NY		10/18/2012		(2)								8,421			
6901561315	MILFORD	MA		10/18/2012		54,681								128			
6901561317	COLLEGEVILLE	PA		10/18/2012		38,210								5,250			
6901561324	PIEDMONT	CA		10/18/2012		6,724								6,724			
6901561325	LOMBARD	IL		10/18/2012		32,513								2,268			
6901561327	NORTH BERWICK	ME		10/18/2012		32,721								32,721			
6901561328	OAKLAND	CA		10/18/2012		69,337								300			
6901561330	SAN DIEGO	CA		10/18/2012		16,940								477			
6901561331	GREENVILLE	ME		10/18/2012		14,230								1,575			
6901561333	ALMA	CO		10/18/2012		96,558								36,557			
6901561334	TUCSON	AZ		10/18/2012		13,901								764			
6901561340	HOCKESSIN	DE		10/18/2012		49,282								150			
6901561344	ENGLEWOOD	CO		10/18/2012		25,267								2,444			
6901561349	WINTERVILLE	NC		10/18/2012		18,152								321			
6901561351	CLAYTON	NC		10/18/2012		74,509								19			
6901561354	SNOHOMISH	WA		10/18/2012		98,033								687			
6901561358	BETHPAGE	NY		10/18/2012		16,641								845			
6901561362	LOVELAND	CO		10/18/2012		1,349								1,349			
6901561372	BRIGHTWATERS	NY		10/18/2012		10,972								215			
6901561373	MEADOW VISTA	CA		10/18/2012		2,855								46			
6901561374	MIDLOTHIAN	VA		10/18/2012		25,821								240			
6901561376	JOHNSTON	IA		10/18/2012		42,450								2,684			
6901561380	FAIRFIELD	CT		10/18/2012		83,659											
6901561382	MOORESVILLE	NC		10/18/2012		44,933								68			
6901561384	HENDERSON	NV		10/18/2012		206,661								1,004			
6901561387	KANSAS CITY	KS		10/18/2012		484								484			
6901561393	LAKE CITY	FL		10/18/2012		68,140								491			
6901561396	SAN JOSE	CA		10/18/2012		18,547								988			
6901561399	KANSAS CITY	MO		10/18/2012		1,000								1,000			
6901561401	MAULDIN	SC		10/18/2012		93,078								117			
6901561404	BERKELEY	CA		10/18/2012		88,150								3,000			
6901561410	LOMBARD	IL		10/18/2012		48,000								1,601			
6901561412	BROKEN ARROW	OK		10/18/2012		22,593								4,185			
6901561414	TORRANCE	CA		10/18/2012		113,948								113,948			
6901561418	AURORA	CO		10/18/2012		140,932								110			
6901561425	VESPER	WI		10/18/2012		28,065								3,850			
6901561426	GREEN VALLEY	AZ		10/18/2012		98,406								2,714			
6901561428	OAK PARK	IL		10/18/2012		130,478								3,000			
6901561429	DELRAY BEACH	FL		10/18/2012		24,163								1,261			
6901561431	VACHERIE	LA		10/18/2012		7,378								7,391			
6901561433	POWELL	OH		10/18/2012		15,719								22,719			
6901561440	TEQUESTA	FL		10/18/2012		4,419								1,158			
6901561445	BEACHWOOD	OH		10/18/2012		90,319								3,123			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901561451	CHESTERFIELD	NJ		10/18/2012		10,770								792			
6901561453	WARNER ROBINS	GA		10/18/2012		17,588								306			
6901561454	MIDLOTHIAN	VA		10/18/2012		28,070								600			
6901561456	PORTSMOUTH	VA		10/18/2012		28,482								770			
6901561460	HUNTINGTON BEACH	CA		10/18/2012		81,149								299			
6901561463	GRAND RAPIDS	MI		10/18/2012		145,750								1,984			
6901561464	SAVAGE	MN		10/18/2012		104,377								145			
6901561469	HAMILTON	MI		10/18/2012		295								295			
6901561475	PASADENA	CA		10/18/2012		30,648								3,770			
6901561478	SAN ANSELMO	CA		10/18/2012		43,065								300			
6901561482	BARRINGTON	NJ		10/18/2012		14,945								249			
6901561483	COLUMBUS	OH		10/18/2012		7,923								1,408			
6901561484	UNIONVILLE	CT		10/18/2012		25,590								396			
6901561485	URBANA	IL		10/18/2012		29,274								30			
6901561498	EL DORADO HILLS	CA		10/18/2012		119,105								150			
6901561499	SAN FRANCISCO	CA		10/18/2012		30,850								1,193			
6901561501	HERMOSA BEACH	CA		10/18/2012		389,001								356			
6901561503	GERMANTOWN	TN		10/18/2012		44,109								2,547			
6901561504	NEW ROCHELLE	NY		10/18/2012		32,850								744			
6901561505	ZIONSVILLE	IN		10/18/2012		47,567								3,750			
6901561512	JACKSONVILLE	FL		10/18/2012		20,944								300			
6901561514	MADISON	WI		10/18/2012		65,085								1,751			
6901561517	PENSACOLA	FL		10/18/2012		26,350								3,711			
6901561520	CANNON FALLS	MN		10/18/2012		57,126								2,988			
6901561521	DUBLIN	OH		10/18/2012		3,012								3,012			
6901561522	LAKEWOOD	CA		10/18/2012		65,769								700			
6901561524	SAN JOSE	CA		10/18/2012		10,678								1,093			
6901561525	PUTNEY	VT		10/18/2012		48,681								71			
6901561526	MILL VALLEY	CA		10/18/2012		97,381								187			
6901561527	LAKELAND	FL		10/18/2012		208,244								15,500			
6901561547	COUNCIL BLUFFS	IA		10/18/2012		33,096								95			
6901561550	BOISE	ID		10/18/2012		9,657								1,708			
6901561552	WASHINGTON	DC		10/18/2012		26,500								8,000			
6901561558	SOUTH AMBOY	NJ		10/18/2012		95,950								1,550			
6901561562	GRAND ISLAND	NY		10/18/2012		54,009								896			
6901561565	CONCORD	CA		10/18/2012		122,598								286			
6901561568	RALEIGH	NC		10/18/2012		19,418								290			
6901561569	ROYERSFORD	PA		10/18/2012		46,772								108			
6901561571	MISSION VIEJO	CA		10/18/2012		111,781								1,240			
6901561573	TULSA	OK		10/18/2012		4,947								2,034			
6901561574	MIAMI	FL		10/18/2012		158,999								7,001			
6901561577	CENTENNIAL	CO		10/18/2012		322,583								21			
6901561578	MAPLE GROVE	MN		10/18/2012		44,364								757			
6901561579	CHELAN	WA		10/18/2012		49,680								120			
6901561580	LEWISTON	ME		10/18/2012		144,122								721			
6901561582	HOLLISTON	MA		10/18/2012		10,100								500			
6901561584	COSTA MESA	CA		10/18/2012		33,459								265			
6901561586	SURFSIDE BEACH	SC		10/18/2012		29,727								300			
6901561590	SILVER SPRING	MD		10/18/2012		289,963								349			
6901561591	PONCHATOULA	LA		10/18/2012		72,395								171			
6901561594	HUNTINGTON BEACH	CA		10/18/2012		46,406								3,000			
6901561600	APPLETON	WI		10/18/2012		46,372								1,051			
6901561601	AUBURN	CA		10/18/2012		1,104								750			
6901561606	SYLVANIA	OH		10/18/2012		13,791								3,300			
6901561608	KIRKLAND	WA		10/18/2012		356,545								985			
6901561611	BANNING	CA		10/18/2012										1,044			
6901561614	PITTSBURGH	PA		10/18/2012		41,470								11,612			
6901561615	ALTADENA	CA		10/18/2012		10,347								1			
6901561626	TULSA	OK		10/18/2012		53,828								53,828			
6901561629	JACKSONVILLE	FL		10/18/2012		40,297								56			
6901561632	ADVANCE	NC		10/18/2012										15,718			
6901561634	PORT HUENEME	CA		10/18/2012		2,223								2,223			

SCHEDULE B - PART 3

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

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6901561636	NOVATO	CA		10/18/2012		15,820								258			
6901561638	ORCHARD PARK	NY		10/18/2012		8,357								218			
6901561639	DECATUR	GA		10/18/2012		21,600								200			
6901561642	DES MOINES	IA		10/18/2012		16,995								1,000			
6901561643	YPSILANTI	MI		10/18/2012		64,510								865			
6901561644	TINLEY PARK	IL		10/18/2012		19,978								20			
6901561645	WOODLAND HILLS	CA		10/18/2012		66,711								300			
6901561646	VENTURA	CA		10/18/2012		14,008								658			
6901561647	REEDLEY	CA		10/18/2012		206,612								1,950			
6901561648	HIGHLANDS RANCH	CO		10/18/2012		25,383								600			
6901561649	SALEM	SC		10/18/2012		74,032								116			
6901561650	MOUNT PLEASANT	SC		10/18/2012		31,534								95			
6901561652	NAPOLEONVILLE	LA		10/18/2012		88,463								2,846			
6901561655	JEFFERSON	SD		10/18/2012		59,000								4,000			
6901561661	WINDHAM	NH		10/18/2012		54,463								1,629			
6901561662	SHOREWOOD	MN		10/18/2012		34,630								34,630			
6901561669	BOLINGBROOK	IL		10/18/2012		44,800								199			
6901561671	EL DORADO HILLS	CA		10/18/2012		119,027								1,200			
6901561674	COLORADO SPRINGS	CO		10/18/2012		13,365								268			
6901561675	NORTH READING	MA		10/18/2012		96,754								317			
6901561676	NORTH WALES	PA		10/18/2012		64,287								1,152			
6901561677	SANTA MONICA	CA		10/18/2012		8,508								216			
6901561680	SAN JOSE	CA		10/18/2012		40,304								1,092			
6901561681	HOUMA	LA		10/18/2012		26,807								2,137			
6901561684	MISSOULA	MT		10/18/2012		167,528								14,766			
6901561691	GARDEN CITY	KS		10/18/2012		101,036											
6901561694	DUNKIRK	NY		10/18/2012		27,692								5,750			
6901561697	SAN FRANCISCO	CA		10/18/2012		8,689								215			
6901561699	SOMERSET	NJ		10/18/2012		82,367								120			
6901561701	SANTA ANA	CA		10/18/2012		46,502								732			
6901561702	SAN FRANCISCO	CA		10/18/2012		65,083								491			
6901561703	FOUNTAIN HILLS	AZ		10/18/2012		256,965								212			
6901561704	INDIANAPOLIS	IN		10/18/2012		20,111								1,847			
6901561709	MADISON	WI		10/18/2012		43,982								2,570			
6901561711	WESTCHESTER	CA		10/18/2012		20,004								1,741			
6901561715	FLORENCE	KY		10/18/2012		45,492								452			
6901561719	TOWACO	NJ		10/18/2012										544			
6901561720	MILLERSVILLE	MD		10/18/2012		24,765								4,049			
6901561721	FARMINGTON	UT		10/18/2012		87,759								204			
6901561722	HERALD	CA		10/18/2012		212,797								971			
6901561727	GROSSE POINTE PARK	MI		10/18/2012		26,548								5,750			
6901561728	RALEIGH	NC		10/18/2012		13,442								618			
6901561729	MENTOR	OH		10/18/2012										2,189			
6901561731	CHATHAM	MA		10/18/2012		55,356								955			
6901561733	SAN JOSE	CA		10/18/2012		49,382								282			
6901561734	SANTA CRUZ	CA		10/18/2012		47,809								300			
6901561735	FARMINGTON	CT		10/18/2012		59,803								1,320			
6901561736	DANVILLE	VA		10/18/2012		22,102								900			
6901561738	KINGSTON	TN		10/18/2012		127,028								1,211			
6901561741	PORT JEFFERSON	NY		10/18/2012		30,478								1,002			
6901561742	BILLERICA	MA		10/18/2012		16,237								12			
6901561743	TAMPA	FL		10/18/2012		17,636								599			
6901561749	ST ANTHONY	MN		10/18/2012		37,138								1,200			
6901561751	PALATINE	IL		10/18/2012		21,179								1,500			
6901561752	ROSEVILLE	CA		10/18/2012		97,567								6,705			
6901561755	ELK GROVE	CA		10/18/2012		18,536								1,314			
6901561757	DUBUQUE	IA		10/18/2012		56,609								255			
6901561760	SHREVEPORT	LA		10/18/2012		19,204								105			
6901561762	ANAHEIM	CA		10/18/2012		61,788								892			
6901561764	DANVILLE	CA		10/18/2012		60,167								200			
6901561770	COVINA	CA		10/18/2012		75,720								227			
6901561771	MOUNT OLIVER	PA		10/18/2012		26,728								305			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901561773	VIRGINIA BEACH	VA		10/18/2012		2,976								2,451			
6901561776	WACONIA	MN		10/18/2012		31,016								1,581			
6901561779	COLLEGEVILLE	PA		10/18/2012		39,868								1,099			
6901561780	YORKTOWN	VA		10/18/2012		230,300								50,000			
6901561781	SHERRILL	NY		10/18/2012		11,649								113			
6901561783	NIAGARA FALLS	NY		10/18/2012		104,317								2,943			
6901561785	ARLINGTON	VA		10/18/2012		93,268								600			
6901561788	RIVES	TN		10/18/2012		8,897								9,425			
6901561793	BIRMINGHAM	AL		10/18/2012		57,778								631			
6901561794	FITCHBURG	WI		10/18/2012		42,584								1,583			
6901561799	GRAND JUNCTION	CO		10/18/2012		29,277								54			
6901561800	HARVEY	LA		10/18/2012		22,456								1,327			
6901561802	CORBETT	OR		10/18/2012		66,020								900			
6901561803	RIVERSIDE	CT		10/18/2012		16,400								402			
6901561807	WALLOWA	OR		10/18/2012		217								715			
6901561810	JOHNSON	NE		10/18/2012		15,553								148			
6901561812	CARLISLE	PA		10/18/2012		154,646								4,425			
6901561815	SAN JOSE	CA		10/18/2012		26,350								150			
6901561816	RANDOLPH	NJ		10/18/2012		12,400								71			
6901561817	SALEM	OR		10/18/2012		21,900								1,000			
6901561818	HUNTINGTON BEACH	CA		10/18/2012		64,744								862			
6901561819	HONOLULU	HI		10/18/2012		63,934								2,356			
6901561821	INDIANAPOLIS	IN		10/18/2012		19,076								3,286			
6901561823	GLEN ALLEN	VA		10/18/2012		4,177								4,177			
6901561829	RED LION	PA		10/18/2012		12,648								1,046			
6901561831	BETHPAGE	NY		10/18/2012		26,030								292			
6901561835	SPRINGFIELD	MA		10/18/2012		14,750								1,000			
6901561838	FORT MEYERS	FL		10/18/2012		127,760								150			
6901561840	OAKLAND	CA		10/18/2012		84,547								13,107			
6901561841	WESTFIELD	NJ		10/18/2012		16,844								82			
6901561843	INDIAN TRAIL	NC		10/18/2012		19,441								189			
6901561847	FAIR OAKS	CA		10/18/2012		1,529								333			
6901561849	MINNEAPOLIS	MN		10/18/2012		18,694								18,482			
6901561851	SAN FRANCISCO	CA		10/18/2012		122,153								685			
6901561852	VIROQUA	WI		10/18/2012		100,582								508			
6901561854	ORINDA	CA		10/18/2012		22,291								2,586			
6901561855	SAN RAFAEL	CA		10/18/2012		23,858								2,701			
6901561857	SALT LAKE CITY	UT		10/18/2012		48,764								270			
6901561858	BELLEAIR	FL		10/18/2012		213,368								39,367			
6901561865	CARSON	CA		10/18/2012		65,276								1,759			
6901561867	DOVER	DE		10/18/2012		20,574								1,300			
6901561868	PORT ORCHARD	WA		10/18/2012		98,455								2,160			
6901561874	PULASKI	WI		10/18/2012		697								697			
6901561875	CLIVE	IA		10/18/2012		32,982								2,678			
6901561886	LAKE OSWEGO	OR		10/18/2012		20,230								262			
6901561887	VANCOUVER	WA		10/18/2012		26,289								41			
6901561890	FITZGERALD	GA		10/18/2012		86,764								2,148			
6901561895	SIOUX CITY	IA		10/18/2012		50,497								7,000			
6901561902	ORANGE PARK	FL		10/18/2012		28,954								1,359			
6901561905	TULSA	OK		10/18/2012		32,234								2,477			
6901561911	YORK	PA		10/18/2012		65,763								2,524			
6901561913	BRONX	NY		10/18/2012		95,333								90			
6901561914	THE VILLAGES	FL		10/18/2012		8,024								208			
6901561917	THOUSAND OAKS	CA		10/18/2012		46,320								2,297			
6901561919	OAKLAND	CA		10/18/2012		10,355								2,886			
6901561925	EUGENE	OR		10/18/2012		94,880								355			
6901561927	MANCHESTER	CT		10/18/2012		88,242								706			
6901561929	PLEASANT HILL	CA		10/18/2012		36,475								2,641			
6901561930	PLEASANTON	CA		10/18/2012		46,207								153			
6901561933	FORT COLLINS	CO		10/18/2012		100,250								293			
6901561934	BOISE	ID		10/18/2012		25,003								2,378			
6901561935	GLEN ELLYN	IL		10/18/2012		19,723								100			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901561936	IDAHO FALLS	ID		10/18/2012		14,367								451			
6901561938	CLEARWATER	FL		10/18/2012		50,977								1,903			
6901561943	DURANTS NECK	NC		10/18/2012		24,999								2,500			
6901561944	MIDDLETOWN	DE		10/18/2012		202,266								800			
6901561948	BELLMORE	NY		10/18/2012		33,335								172			
6901561950	JACKSONVILLE	FL		10/18/2012		38,114								586			
6901561952	TEMECULA	CA		10/18/2012		49,363								105			
6901561953	MIDDLETON	WI		10/18/2012		1,499								1,499			
6901561955	MEDFORD	MA		10/18/2012		4,092								334			
6901561958	HOMOSASSA	FL		10/18/2012		125,868								137			
6901561959	AURORA	CO		10/18/2012		58,501								1,675			
6901561960	BURKE	VA		10/18/2012		27,613								4,800			
6901561963	KNOXVILLE	TN		10/18/2012		11,215								1,393			
6901561967	TUJUNGA	CA		10/18/2012		19,564								403			
6901561971	MIDDLEBORO	MA		10/18/2012		33,816								112			
6901561976	NEWFANE	NY		10/18/2012		76,785								3,052			
6901561977	WINTER SPRINGS	FL		10/18/2012		11,419								10			
6901561980	POTOMAC	MD		10/18/2012		37,212								436			
6901561981	YORK	NE		10/18/2012		46,191								165			
6901561984	BETHESDA	MD		10/18/2012		152,925								192			
6901561988	TITUSVILLE	FL		10/18/2012		101,122								1,500			
6901561989	SAHUARITA	AZ		10/18/2012		34,519								527			
6901561992	ARLINGTON	MA		10/18/2012		10,825								450			
6901561994	BARRINGTON	IL		10/18/2012		26,865								3,000			
6901562000	DOYLESTOWN	PA		10/18/2012		26,846								14,740			
6901562002	MALVERNE	NY		10/18/2012		13,426								79			
6901562003	FAIR PLAY	CA		10/18/2012		37,502								1,158			
6901562008	PORTLAND	OR		10/18/2012		22,300								18,600			
6901562016	ANDOVER	MA		10/18/2012		80,985								33,550			
6901562020	PORT EDWARDS	WI		10/18/2012		2,881								5,363			
6901562022	MCMINNVILLE	OR		10/18/2012		12,373								1,415			
6901562031	GRASS VALLEY	CA		10/18/2012		16,957								1,319			
6901562032	CULVER CITY	CA		10/18/2012		82,031								730			
6901562034	ALAMO	CA		10/18/2012		94,713								30			
6901562035	SAN JOSE	CA		10/18/2012		115,195								9			
6901562039	GLASTONBURY	CT		10/18/2012		78,142								3,135			
6901562043	JUNEAU	AK		10/18/2012		307,813								2,000			
6901562045	PLATTSMOUTH	NE		10/18/2012		69,209								30,602			
6901562053	FARIBAULT	MN		10/18/2012		123,504								282			
6901562062	PENNSVILLE	NJ		10/18/2012		26,675								972			
6901562064	TROY	MI		10/18/2012		24,280								944			
6901562068	MEDINA	NY		10/18/2012		14,050								203			
6901562070	SOUTH HAVEN	MS		10/18/2012		32,383								10,723			
6901562071	LITTLE ROCK	AR		10/18/2012		92,969								2,006			
6901562072	ST. FRANCISVILLE	LA		10/18/2012		64,301								496			
6901562075	TULSA	OK		10/18/2012		59,690								1			
6901562078	MILTON	MA		10/18/2012		6,698								1,426			
6901562081	WEBSTER	NH		10/18/2012		70,400								1,615			
6901562088	CAMARILLO	CA		10/18/2012		174,677								1,006			
6901562091	HAMPSTEAD	NC		10/18/2012		9,542								266			
6901562092	ARLINGTON	MA		10/18/2012		47,853								500			
6901562093	HUNTERSVILLE	NC		10/18/2012		66,192								548			
6901562095	CROSS HILL	SC		10/18/2012		31,772								803			
6901562105	NAZARETH	PA		10/18/2012		62,426								1,385			
6901562108	SALT LAKE CITY	UT		10/18/2012		34,118								366			
6901562111	DOUGLAS	AK		10/18/2012		37,572								6,013			
6901562112	SEVERN	MD		10/18/2012		84,605								2,148			
6901562113	KETCHIKAN	AK		10/18/2012		44,495								298			
6901562118	AUDUBON	NJ		10/18/2012		94,089								766			
6901562119	SANTA ROSA	CA		10/18/2012		28,170								223			
6901562123	LA CANADA FLINTRIDGE	CA		10/18/2012		66,680								3,000			
6901562130	ELECTRIC CITY	WA		10/18/2012		28,729								2,823			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901562135	OREGON	WI		10/18/2012		141,647								103			
6901562137	WYANDOTTE	MI		10/18/2012		34,323								763			
6901562147	OWINGS MILLS	MD		10/18/2012		47,108								290			
6901562149	MOUNT WOLF	PA		10/18/2012		40,557								1,452			
6901562153	JUPITER	FL		10/18/2012		29,379								200			
6901562154	CLIVE	IA		10/18/2012		16,114								592			
6901562157	LOS ANGELES	CA		10/18/2012		64,811								188			
6901562160	HAMBURG	NY		10/18/2012		14,897								452			
6901562161	CORAL SPRINGS	FL		10/18/2012		38,682								979			
6901562164	MOUNT VERNON	NY		10/18/2012		1,010								443			
6901562170	FERNDALE	WA		10/18/2012		77,230								439			
6901562172	GREEN BAY	WI		10/18/2012		32,061								32,061			
6901562173	ORANGE PARK	FL		10/18/2012		31,747								541			
6901562175	EL SEGUNDO	CA		10/18/2012										16			
6901562176	SANFORD	FL		10/18/2012		18,775								189			
6901562179	BROOKSVILLE	FL		10/18/2012		65,477								2,000			
6901562184	GARDEN CITY	ID		10/18/2012		13,639								359			
6901562189	NORTH OAKS	MN	E	10/18/2012		19,814								4,872			
6901562192	WOODBRIDGE	VA		10/18/2012		38,186								1,299			
6901562194	BALTIMORE	MD		10/18/2012		42,500								3,000			
6901562195	SAN DIEGO	CA		10/18/2012		30,819								294			
6901562201	PEORIA	AZ		10/18/2012		2,780								779			
6901562202	CHANDLER	AZ		10/18/2012		27,500								900			
6901562205	BELMONT	NH		10/18/2012		67,547								600			
6901562208	HAMPTON BAYS	NY		10/18/2012		89,708								1,506			
6901562209	TWO RIVERS	WI		10/18/2012		15,358								300			
6901562210	WESTPORT	CT		10/18/2012		11,952								2,426			
6901562211	MOUNT LAUREL	NJ		10/18/2012		64,996								1,250			
6901562219	ROSENDALE	NY		10/18/2012		38,571								56			
6901562220	MASSAPEQUA	NY		10/18/2012		74,657								448			
6901562221	SCARSDALE	NY		10/18/2012		23,921								1,418			
6901562226	SAMMAMISH	WA		10/18/2012		26,252								1,989			
6901562229	ROXBURY	CT		10/18/2012		224,500								3,000			
6901562234	KAPOLEI	HI		10/18/2012		38,891								1,007			
6901562235	BOISE	ID		10/18/2012		214,260								340			
6901562238	STUYVESANT	NY		10/18/2012		47,157								2,000			
6901562239	IDA GROVE	IA		10/18/2012		26,926								109			
6901562241	BLAINE	MN		10/18/2012		702								992			
6901562243	MURRAY	UT		10/18/2012		88,411								4,963			
6901562244	ELMHURST	IL		10/18/2012		13,904								16,714			
6901562246	PACIFICA	CA		10/18/2012		147,895								242			
6901562247	SAN JOSE	CA		10/18/2012		18,581								4,178			
6901562251	SEATTLE	WA		10/18/2012		62,388								15,000			
6901562252	MIAMI	FL		10/18/2012		137,498								2,615			
6901562255	RUSSIAVILLE	IN		10/18/2012		73,560								600			
6901562258	GILROY	CA		10/18/2012		34,308								1,100			
6901562260	BROKEN ARROW	OK		10/18/2012		12,513								1,200			
6901562262	WEST CHESTER	PA		10/18/2012		28,494								1,222			
6901562263	OCEAN VIEW	NJ		10/18/2012		92,208								892			
6901562265	SYLVANIA	OH		10/18/2012		38,199								222			
6901562266	SOUTH WINDSOR	CT		10/18/2012		3,387								3,387			
6901562269	CRANBERRY TOWNSHIP	PA		10/18/2012		41,773								8			
6901562275	RIVERDALE	NJ		10/18/2012		45,135								9,893			
6901562279	OMAHA	NE		10/18/2012		4,000								4,000			
6901562280	JOHNSTOWN	CO		10/18/2012		24,292								142			
6901562283	TULSA	OK		10/18/2012		201								201			
6901562285	SACRAMENTO	CA		10/18/2012		11,090								6,923			
6901562291	SAN DIEGO	CA		10/18/2012		139,923								89			
6901562292	COTTAGE GROVE	MN		10/18/2012										606			
6901562293	WESTVILLE	IL		10/18/2012		18,817								1,276			
6901562299	EYNON	PA		10/18/2012		35,286								172			
6901562301	JACKSON	NH		10/18/2012		20,400								300			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901562304	MEDFORD	MA		10/18/2012		32,327								1,483			
6901562306	MENDHAM	NJ		10/18/2012		780								892			
6901562313	VACAVILLE	CA		10/18/2012		66,534								5,351			
6901562314	OAKLAND	CA		10/18/2012		7,123								521			
6901562316	SURPRISE	AZ		10/18/2012		19,285								200			
6901562320	OWINGS MILLS	MD		10/18/2012		128,078								128,078			
6901562321	WINNSBORO	SC		10/18/2012		33,400								300			
6901562324	NOVATO	CA		10/18/2012		166,516								1,316			
6901562326	CAYUGA	NY		10/18/2012		121,237								6,300			
6901562327	PINCKNEY	MI		10/18/2012		41,584								503			
6901562331	FRANKTOWN	CO		10/18/2012		97,391								1,071			
6901562337	JACKSONVILLE	FL		10/18/2012		86,227								10,110			
6901562340	SAN RAFAEL	CA		10/18/2012		87,489								54			
6901562343	SHREVEPORT	LA		10/18/2012		77,929								131			
6901562348	BURNSVILLE	MN		10/18/2012		23,533								28			
6901562351	ARLINGTON HEIGHTS	IL		10/18/2012		15,190								898			
6901562356	WAXHAW	NC		10/18/2012		5,711								644			
6901562357	DADE CITY	FL		10/18/2012		11,303								924			
6901562359	FRANKLIN	TN		10/18/2012		44,278								1,502			
6901562360	SAN MARTIN	CA		10/18/2012		1,853								382			
6901562362	BEAVERCREEK	OH		10/18/2012		24,126								304			
6901562364	ST. PAUL	MN		10/18/2012		13,640								1,907			
6901562372	WICHITA	KS		10/18/2012		74,766								250			
6901562373	WATERLOO	IA		10/18/2012		3,500								3,500			
6901562376	COLORADO SPRINGS	CO		10/18/2012		38,111								9			
6901562377	DACULA	GA		10/18/2012		72,368								1,088			
6901562385	LAKELAND	MN		10/18/2012		53,835								34,202			
6901562387	ALBANY	OR		10/18/2012		14,573								1,179			
6901562390	LEHI	UT		10/18/2012		25,357								2			
6901562392	RAMONA	CA		10/18/2012		23,887								2,025			
6901562395	SUNNYVALE	CA		10/18/2012		64,761								1,101			
6901562397	SPOKANE	WA		10/18/2012		44,878								1,500			
6901562399	CHARLOTTESVILLE	VA		10/18/2012		48,377								423			
6901562405	WILMINGTON	DE		10/18/2012		16,673								219			
6901562406	CLINTON	CT		10/18/2012		88,772								200			
6901562408	PLEASANTON	CA		10/18/2012		53,480								674			
6901562410	PALM BEACH GARDENS	FL		10/18/2012		22,600								1,200			
6901562412	STILLWATER	MN		10/18/2012		69,362								300			
6901562414	WEST SACRAMENTO	CA		10/18/2012										11,463			
6901562417	LEXINGTON	SC		10/18/2012		11,467								567			
6901562418	DEXTER	MI		10/18/2012		81,750								44			
6901562420	IDAHO FALLS	ID		10/18/2012		7,049								579			
6901562422	MINNEAPOLIS	MN		10/18/2012		7,022								154			
6901562426	MOUNT LAUREL	NJ		10/18/2012		12,651								306			
6901562430	THE VILLAGES	FL		10/18/2012		32,835								32,835			
6901562434	EAST BRUNSWICK	NJ		10/18/2012		12,764								1,976			
6901562442	KAILUA KONA	HI		10/18/2012		1,016								143			
6901562443	HOUMA	LA		10/18/2012		64,931								300			
6901562451	MADISON	WI		10/18/2012		10,031								200			
6901562452	LAS VEGAS	NV		10/18/2012		5,362								1,449			
6901562462	FRUIT COVE	FL		10/18/2012		15,700								1,000			
6901562463	NAPERVILLE	IL		10/18/2012		52,050								54,037			
6901562465	ORLAND HILLS	IL		10/18/2012		11,601								146			
6901562474	GARDEN GROVE	CA		10/18/2012		6,815								308			
6901562476	SANTA ROSA	CA		10/18/2012		49,399								614			
6901562477	MOUNT LAUREL	NJ		10/18/2012		285,000								20,000			
6901562485	HAVERHILL	MA		10/18/2012		79,093								103			
6901562487	BALDWIN	NY		10/18/2012		40,483								372			
6901562489	ALAMO	CA		10/18/2012		138,480								39			
6901562490	E PALO ALTO	CA		10/18/2012		166,529								1,109			
6901562491	GRANDVIEW	MO		10/18/2012		34,963								54			
6901562496	SAN DIEGO	CA		10/18/2012		57,011								688			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901562498	SEDONA	AZ		10/18/2012		33,453								1,200			
6901562499	STRATFORD	CT		10/18/2012		138,522								335			
6901562501	MECHANICSVILLE	VA		10/18/2012		29,097								1,420			
6901562505	SAN JOSE	CA		10/18/2012										2,000			
6901562508	CHICAGO	IL		10/18/2012		37,741								600			
6901562509	ANAHEIM	CA		10/18/2012		23,413								15,256			
6901562510	STORRS MANSFIELD	CT		10/18/2012		5,314								2,022			
6901562519	AVENTURA	FL		10/18/2012		153,154								9,300			
6901562523	MINNEAPOLIS	MN		10/18/2012		23,691								450			
6901562527	BOCA RATON	FL		10/18/2012		10,060								153			
6901562528	OKLAHOMA CITY	OK		10/18/2012		22,500								2,100			
6901562530	CHARLOTTE	NC		10/18/2012		49,549								58			
6901562534	LEMONT	IL		10/18/2012		21,133								464			
6901562541	BUTLER	NJ		10/18/2012										22			
6901562544	HIAWASSEE	GA		10/18/2012		56,825								2,100			
6901562545	BROOKFIELD	IL		10/18/2012		1,900								1,400			
6901562547	SAN FRANCISCO	CA		10/18/2012		29,100								2,715			
6901562548	SUNNYVALE	CA		10/18/2012		33,223								197			
6901562550	WALNUT CREEK	CA		10/18/2012										19,587			
6901562553	WACHULA	FL		10/18/2012		25,624								1,750			
6901562556	DENVER	CO		10/18/2012		13,721								301			
6901562559	ANOKA	MN		10/18/2012		8,672								1,200			
6901562560	SAN RAFAEL	CA		10/18/2012		62,928								2,502			
6901562562	ELK GROVE	CA		10/18/2012		19,900								372			
6901562565	MAGNOLIA SPRINGS	AL		10/18/2012		38,711								37			
6901562567	RICHMOND	VA		10/18/2012		27,374								216			
6901562577	MIDDLE HADDAM	CT		10/18/2012		11,350								732			
6901562579	EDEN PRAIRIE	MN		10/18/2012		20,543								773			
6901562581	UNION CITY	TN		10/18/2012		45,182								396			
6901562585	GRAND RAPIDS	MN		10/18/2012		59,632								900			
6901562586	BENSALEM	PA		10/18/2012		9,841								533			
6901562588	PHILADELPHIA	PA		10/18/2012		37,384								15			
6901562589	MARSHALL	MN		10/18/2012		870								292			
6901562591	SARASOTA	FL		10/18/2012		44,637								3,410			
6901562598	OLNEY	MD		10/18/2012		98,390								33			
6901562601	FRIES	VA		10/18/2012		129,640								1,723			
6901562604	INGLEWOOD	CA		10/18/2012		18,624								116			
6901562607	ROANOKE	VA		10/18/2012		2,658								425			
6901562610	GRANADA HILLS	CA		10/18/2012		4,916								837			
6901562611	HUDSON	WI		10/18/2012		127,088								29,000			
6901562613	WILMINGTON	DE		10/18/2012		19,261								407			
6901562617	WASHINGTON	DC		10/18/2012		33,600								1,200			
6901562620	SADDLEBROOKE	AZ		10/18/2012		50,880								1,500			
6901562623	HOMEWOOD	IL		10/18/2012		10,800								900			
6901562624	PORT READING	NJ		10/18/2012		48,443								6,000			
6901562627	BORREGO SPRINGS	CA		10/18/2012		49,444								300			
6901562634	SANTA ROSA	CA		10/18/2012		36,491								224			
6901562635	MONTVILLE	NJ		10/18/2012		129,536								620			
6901562641	STILWELL	KS		10/18/2012		30,305								4,706			
6901562645	MESA	AZ		10/18/2012		38,989								135			
6901562650	SUNNYVALE	CA		10/18/2012		115,904								7,569			
6901562652	CHEVY CHASE	MD		10/18/2012		362								362			
6901562662	CENTREVILLE	VA		10/18/2012		74,863								800			
6901562667	BELMONT	CA		10/18/2012		74,386								767			
6901562670	LONG BEACH	CA		10/18/2012		28,074								377			
6901562671	JUNEAU	AK		10/18/2012		33,576								1,162			
6901562673	WOODBRIDGE	CT		10/18/2012		126,300								200			
6901562686	PACE	FL		10/18/2012		19,699								306			
6901562690	GRAFTON	MA		10/18/2012		85,425								3,661			
6901562692	SAN FRANCISCO	CA		10/18/2012		129,744								43			
6901562696	FANWOOD	NJ		10/18/2012		69,535								810			
6901562697	PLYMOUTH	MN		10/18/2012		6,967								330			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901562699	TITUSVILLE	FL		10/18/2012		139,519								94			
6901562701	BURBANK	CA		10/18/2012		10,828								3,347			
6901562707	NORFOLK	MA		10/18/2012		31,029								4,741			
6901562710	ELMER	NJ		10/18/2012		284,864								3,000			
6901562711	SOMERSET	NJ		10/18/2012		15,952								1,000			
6901562713	RICHMOND	VA		10/18/2012		13,227								1,367			
6901562714	HEMET	CA		10/18/2012		2,459								673			
6901562722	HOOVER	AL		10/18/2012		20,154								1,200			
6901562726	SHOAL CREEK	AL		10/18/2012		25,995								25,995			
6901562727	N HOLLYWOOD	CA		10/18/2012		71,921								791			
6901562728	MERRIMAC	MA		10/18/2012		48,301								1,313			
6901562731	NORTH BEND	WA		10/18/2012		116,576								593			
6901562732	GURNEE	IL		10/18/2012		13,714								1,816			
6901562733	CAMBRIDGE	OH		10/18/2012		43,600								600			
6901562735	PIKE	NH		10/18/2012		49,564								339			
6901562736	ARLINGTON	VA		10/18/2012		43,945								499			
6901562742	SUNNYVALE	CA		10/18/2012		45,834								112			
6901562743	CHATTANOOGA	TN		10/18/2012		17,392								309			
6901562744	NANUET	NY		10/18/2012		21,587								550			
6901562747	WATERFORD	MI		10/18/2012		17,910								6,626			
6901562749	MAPLEWOOD	MN		10/18/2012		23,183								525			
6901562752	SAN FRANCISCO	CA		10/18/2012		75,503								635			
6901562755	AVILA BEACH	CA		10/18/2012		166,930								3,000			
6901562759	CHELSEA	MI		10/18/2012		5,452								2,000			
6901562764	WASHINGTON	DC		10/18/2012		61,710								10,283			
6901562765	PASADENA	CA		10/18/2012		96,538								400			
6901562767	LEHIGH ACRES	FL		10/18/2012		41,148								67			
6901562769	TULSA	OK		10/18/2012		45,091								45,091			
6901562771	SMITHTOWN	NY		10/18/2012		34,577								72			
6901562773	SIOUX CITY	IA		10/18/2012		55,067								1,520			
6901562774	NAUGATUCK	CT		10/18/2012		6,121								115			
6901562775	ALEXANDRIA	VA		10/18/2012		54,789								600			
6901562785	MARSHALL	MN		10/18/2012		57,598								18,203			
6901562786	OVERLAND PARK	KS		10/18/2012		7,586								1,727			
6901562788	WEST HOLLYWOOD	CA		10/18/2012		39,997								3			
6901562795	CAPE CORAL	FL		10/18/2012										14,847			
6901562797	MARYLAND HEIGHTS	MO		10/18/2012		11,179								948			
6901562798	WOODINVILLE	WA		10/18/2012		26,357								1,542			
6901562800	DES PLAINES	IL		10/18/2012		4,239								408			
6901562802	RALEIGH	NC		10/18/2012		53,901								294			
6901562809	PHOENIX	AZ		10/18/2012		99,295								2,001			
6901562810	COSTA MESA	CA		10/18/2012		84,040								3,676			
6901562812	MACOMB	MI		10/18/2012		12,171								480			
6901562814	VICTOR	NY		10/18/2012		47,663								881			
6901562816	BERKELEY	CA		10/18/2012		141,515								14,415			
6901562817	HOT SPRINGS VILLAGE	AR		10/18/2012		7,674								2,507			
6901562819	BLAIRSVILLE	GA		10/18/2012		64,056								400			
6901562824	LAWTON	MI		10/18/2012		41,896								750			
6901562827	LAKE OSWEGO	OR		10/18/2012		149,504								304			
6901562832	EDEN PRAIRIE	MN		10/18/2012		4,405								744			
6901562835	LOS ANGELES	CA		10/18/2012		226,462								7,786			
6901562837	CAMARILLO	CA		10/18/2012		71,593								193			
6901562842	MELBOURNE BEACH	FL		10/18/2012		176,881								4,264			
6901562844	MINNEAPOLIS	MN		10/18/2012		14,221								156			
6901562849	BIRMINGHAM	AL		10/18/2012		193,486								6,000			
6901562851	MENOMONEE FALLS	WI		10/18/2012		23,690								1,000			
6901562852	PORTLAND	OR		10/18/2012		20,674								20,674			
6901562853	SOQUEL	CA		10/18/2012		80,112								1,294			
6901562856	VERNON HILLS	IL		10/18/2012		240,000								16			
6901562858	MC LEAN	VA		10/18/2012		8,624								8,624			
6901562861	YORBA LINDA	CA		10/18/2012		23,286								184			
6901562863	BOONTON	NJ		10/18/2012		17,759								400			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6901562865	GAITHERSBERG	MD		10/18/2012		35,740								30,278			
6901562867	MONROE	NC		10/18/2012		88,345								629			
6901562868	SUNNYVALE	CA		10/18/2012		15,000								15,000			
6901562871	ST. LOUIS	MO		10/18/2012		16,712								586			
6901562872	BOYNTON BEACH	FL		10/18/2012		312								311			
6901562874	CLOVIS	CA		10/18/2012		8,064								4,723			
6901562875	HICKSVILLE	NY		10/18/2012		38,565								240			
6901562877	BANGOR	PA		10/18/2012		33,471								2			
6901562879	WISCONSIN RAPIDS	WI		10/18/2012		12,500								1,500			
6901562881	SAN JOSE	CA		10/18/2012		11,340								2,348			
6901562888	CHICAGO	IL		10/18/2012		28,653								1,500			
6901562889	HARRISON	OH		10/18/2012		37,120								4,300			
6901562891	THIBODAUX	LA		10/18/2012		46,267								438			
6901562899	DOWNERS GROVE	IL		10/18/2012		35,021								1,785			
6901562908	PORTAGE	IN		10/18/2012		12,884								470			
6901562909	COLUMBIA	MD		10/18/2012		50,845								39			
6901562911	LAGRANGE	OH		10/18/2012		21,293								800			
6901562913	ST LOUIS	MO		10/18/2012		100,085								1			
6901562917	FAIRFAX	VA		10/18/2012		59,851								34,100			
6901562919	CHICO	CA		10/18/2012		4,610								768			
6901562920	ARLINGTON HEIGHTS	IL		10/18/2012										818			
6901562922	CUMMING	GA		10/18/2012		21,000								2,500			
6901562923	MILROY	MN		10/18/2012		19,500								2,500			
6901562924	MONTCLAIR	NJ		10/18/2012		38,045								38,045			
6901562925	LOS ANGELES	CA		10/18/2012		13,409								2,832			
6901562926	STATEN ISLAND	NY		10/18/2012		72,812								24,926			
6901562927	TAYLORSVILLE	NC		10/18/2012		15,000								500			
6901562929	ALBERTSON	NY		10/18/2012		95,078								1,465			
6901562933	WAINSCOTT	NY		10/18/2012		239,356								920			
6901562934	BELMONT	MA		10/18/2012		13,417								451			
6901562935	PLEASANTON	CA		10/18/2012		11,563								2,291			
6901562936	BLOOMFIELD	IA		10/18/2012		112,608								398			
6901562938	BOYNTON BEACH	FL		10/18/2012		137,043								949			
6901562939	MOUNTAIN VIEW	CA		10/18/2012		43,450								2,000			
6901562940	VALHALLA	NY		10/18/2012		34,000								1,012			
6901562947	SOUTHINGTON	CT		10/18/2012		13,188								170			
6901562949	OCEANSIDE	NY		10/18/2012		379,182								1,210			
6901562953	SAINT CLOUD	MN		10/18/2012		14,551								2,300			
6901562955	SAN FRANCISCO	CA		10/18/2012		792								100,792			
6901562957	OCOEE	FL		10/18/2012		29,335								300			
6901562966	CHATTANOOGA	TN		10/18/2012		40,041								203			
6901562971	PARMA	OH		10/18/2012		49,883								77			
6901562972	GAYLORD	MN		10/18/2012										3,000			
6901562977	ALPHARETTA	GA		10/18/2012		32,550								1,500			
6901562986	HUTCHINSON	KS		10/18/2012		109,135								1,176			
6901562990	WESTWOOD	NJ		10/18/2012		39,392								100			
6901562993	GREENVILLE	SC		10/18/2012		40,244								279			
6901562999	BUFFALO	NY		10/18/2012		11,000								1,500			
6901563002	THOUSAND OAKS	CA		10/18/2012		60,594								6,910			
6901563011	ODESSA	FL		10/18/2012		90,552								16,458			
6901563021	RICHMOND	VA		10/18/2012		8,484								8,484			
6901563023	FOUNTAIN VALLEY	CA		10/18/2012		77,807								10,000			
6901563025	STATEN ISLAND	NY		10/18/2012		150,989								9			
6901563026	BIRMINGHAM	AL		10/18/2012		48,513								303			
6901563033	SAINT CHARLES	MO		10/18/2012		54,375								19			
6901563034	BEND	OR		10/18/2012		48,537								36			
6901563035	OAK LAWN	IL		10/18/2012		107,021								529			
6901563036	MELBOURNE	FL		10/18/2012		132,518								193			
6901563039	PALMER	PA		10/18/2012		7,073								373			
6901563040	WAREHAM	MA		10/18/2012		40,189								200			
6901563041	MILWAUKIE	OR		10/18/2012		24,035								24,026			
6901563045	KEITHVILLE	LA		10/18/2012		3,203								2,561			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6901563047	ASHBURN	VA		10/18/2012		39,443								566			
6901563048	RIVERVALE	NJ		10/18/2012		13,613								1,214			
6901563049	MANORVILLE	NY		10/18/2012		154,598								915			
6901563054	SANTA MONICA	CA		10/18/2012		64,199								42,972			
6901563057	GULF BREEZE	FL		10/18/2012		18,655								112			
6901563058	CLINTON TOWNSHIP	MI		10/18/2012		86,746								11,280			
6901563066	WALLINGFORD	CT		10/18/2012		14,417								28			
6901563073	TUJUNGA	CA		10/18/2012		56,734								329			
6901563075	THE VILLAGES	FL		10/18/2012		84,123								2,173			
6901563078	SIOUX CITY	IA		10/18/2012		28,095								1,529			
6901563079	DOWNERS GROVE	IL		10/18/2012		46,423								2,546			
6901563084	SANTA BARBARA	CA		10/18/2012		13,691								21,914			
6901563092	ALAMEDA	CA		10/18/2012										6,750			
6901563097	TEQUESTA	FL		10/18/2012		22,181								1,482			
6901563101	COALINGA	CA		10/18/2012		10,938								493			
6901563104	DEPOE BAY	OR		10/18/2012		29,499								124			
6901563112	MIDDLETOWN	DE		10/18/2012		31,565								2,429			
6901563113	TAMPA	FL		10/18/2012		54,516								1,264			
6901563116	SAN JOSE	CA		10/18/2012		26,379								203			
6901563119	CINCINNATI	OH		10/18/2012		48,440								140			
6901563120	BAINBRIDGE ISLAND	WA		10/18/2012		62,913								1,072			
6901563132	BEAVERTON	OR		10/18/2012		28,756								1,211			
6901563134	BIRMINGHAM	AL		10/18/2012		36,923								687			
6901563135	HOLLIS	NH		10/18/2012		69,781								813			
6901563138	KAUKAUNA	WI		10/18/2012		122,175								7,250			
6901563146	SPRINGFIELD	NJ		10/18/2012		46,365								338			
6901563147	WETUMPKA	AL		10/18/2012		24,293								1,257			
6901563149	PORTLAND	OR		10/18/2012		23,938								330			
7005178301	PLEASANTON	CA		10/24/2012		709,533								77,481			
7005178335	OCEANSIDE	CA		10/24/2012		17,670								18,559			
7005178350	MESA	AZ		10/24/2012		24,189								24,202			
7005663245	FLAGSTAFF	AZ		10/24/2012		446,301								14,274			
7005663260	DANVILLE	CA		10/24/2012		1,376,636								132			
7005663328	ENGLEWOOD	CO		10/24/2012		153,297								27,246			
7005663344	WILLIAMS	AZ		10/24/2012		184,893								19,718			
7005663377	YUMA	AZ		10/24/2012		97,686								14,461			
7005663401	CARLSBAD	CA		10/24/2012		508,010								24,745			
7005663427	CIRCLE PINES	MN		10/24/2012		47,487								26,038			
7005663443	TACOMA	WA		10/24/2012		86,966								16,630			
7005663468	SAN DIEGO	CA		10/24/2012		445,517								826			
7005663492	LEMOORE	CA		10/24/2012													
7005663518	ESCONDIDO	CA		10/24/2012		133,528								950			
7005663575	MORAGA	CA		10/24/2012		656,392								22,757			
7005663609	CORONA	CA		10/24/2012		374,195								15,689			
7005663625	CAVE CREEK	AZ		10/24/2012		880,260								8,140			
7005663641	PARKER	CO		10/24/2012		62,820								10,326			
7005663666	POWAY	CA		10/24/2012		248,209								19,060			
7005663708	WHEAT RIDGE	CO		10/24/2012		201,777								6,103			
7005663757	EAGLE	CO		10/24/2012		730,207								6,936			
7005663773	YUMA	AZ		10/24/2012		261,068								3,144			
7005663799	LITTLETON	CO		10/24/2012		228,717								43,854			
7005663831	LAKE TAPPS	WA		10/24/2012		298,309								28,825			
7005663864	FLAGSTAFF	AZ		10/24/2012		166,193								23,073			
7005663880	BELLEVUE	WA		10/24/2012		847,649								22,744			
7005663914	DANVILLE	CA		10/24/2012		505,877								21,108			
7005663963	FREMONT	CA		10/24/2012		334,233								11,747			
7005663989	GLENDALE	AZ		10/24/2012		317,212								36,437			
7005663997	HUNTINGTON BEACH	CA		10/24/2012		479,157								7,290			
7005664037	ENCINITAS	CA		10/24/2012		839,758								15,024			
7005664045	SCOTTSDALE	AZ		10/24/2012		207,505								211,595			
7005664052	SEATTLE	WA		10/24/2012		387,307								42,801			
7005664110	BOULDER	CO		10/24/2012		208,080								30,472			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7005664177	CASTLE ROCK	CO		10/24/2012		321,817								17,116			
7005664185	COLORADO SPRINGS	CO		10/24/2012		152,023								8,844			
7005664219	WESTMINSTER	CO		10/24/2012		81,498								9,867			
7005675322	MOUNTAIN VIEW	CA		10/24/2012		1,073,280								39,478			
7005675330	SCOTTS VALLEY	CA		10/24/2012		588,009								202,466			
7005675348	MESA	AZ		10/24/2012		562,577								28,327			
7005675363	CARLSBAD	CA		10/24/2012		108,589								33,543			
7005675389	GOLDEN	CO		10/24/2012		120,793								13,937			
7005675405	SEATTLE	WA		10/24/2012		9,550											
7005675447	YUMA	AZ		10/24/2012		90,536								14,471			
7005675454	TACOMA	WA		10/24/2012		249,451								18,370			
7005675470	KENT	WA		10/24/2012		39,466								1,765			
7005675512	ALISO VIEJO	CA		10/24/2012		59,497								36,364			
7005675538	FLAGSTAFF	AZ		10/24/2012		1,086,439								817			
7005675553	AHWAHNEE	CA		10/24/2012		485,203								17,565			
7005675579	LITTLETON	CO		10/24/2012		54,060								59,480			
7005675595	LITTLETON	CO		10/24/2012		206,776								3,339			
7005675611	NORTHGLENN	CO		10/24/2012		92,345								29,455			
7005675637	CARLSBAD	CA		10/24/2012		460,274								52,480			
7005675652	ENCINITAS	CA		10/24/2012		914,572								20,221			
7005675694	MORAGA	CA		10/24/2012		348,129								47,395			
7005675736	EDEN PRAIRIE	MN		10/24/2012		147,028								4,179			
7005675751	FLAGSTAFF	AZ		10/24/2012		33,849								21,049			
7005675819	SAN DIEGO	CA		10/24/2012		8,112											
7005675835	SEATTLE	WA		10/24/2012		717,412								75,197			
7005675850	LIVERMORE	CO		10/24/2012		93,468								12,910			
7005675892	NORTHGLENN	CO		10/24/2012		139,138								6,052			
7005675900	COLORADO SPRINGS	CO		10/24/2012		107,353								14,055			
7005675926	LITTLETON	CO		10/24/2012		60,624								59,712			
7005675942	TUSCON	AZ		10/24/2012		690,032								140,195			
7005675967	VAN NUYS	CA		10/24/2012		160,191								11,019			
7005676015	THORNTON	CO		10/24/2012		122,837								4,634			
7005676023	FEDERAL WAY	WA		10/24/2012													
7005676031	ARVADA	CO		10/24/2012		62,142								6,630			
7005676049	ARVADA	CO		10/24/2012		259,438								31,441			
7005676072	THORNTON	CO		10/24/2012		120,741								7,723			
7005676098	EAGLE	CO		10/24/2012		951,844											
7005676114	LITTLETON	CO		10/24/2012		317,638								27,870			
7005676130	BRIGHTON	CO		10/24/2012		168,167								12,559			
7005676171	LITTLETON	CO		10/24/2012		171,003								8,261			
7005676197	CENTENNIAL	CO		10/24/2012		58,169								10,112			
7005676213	CARLSBAD	CA		10/24/2012		131,098											
7005676239	PHOENIX	AZ		10/24/2012		77,693								21,943			
7005676296	ROLLING HILLS ESTAT.	CA		10/24/2012		7,540								7,937			
7005691394	SPANAWAY	WA		10/24/2012		153,580								33,023			
7005691410	DENVER	CO		10/24/2012		204,196								15,365			
7005691436	DENVER	CO		10/24/2012		173,730								30,177			
7005691451	BELLEVUE	WA		10/24/2012		1,233,845								230			
7005691485	LOS ANGELES	CA		10/24/2012		382,052								372			
7005691501	EL DORADO HILLS	CA		10/24/2012		609,413											
7005691527	AURORA	CO		10/24/2012		79,250								8,021			
7005691568	PLEASANTON	CA		10/24/2012		396,233								32,034			
7005691618	SAN DIEGO	CA		10/24/2012										60			
7005691634	BENNETT	CO		10/24/2012		140,916								13,820			
7005691758	DENVER	CO		10/24/2012		174,189								83,155			
7005691766	FALLBROOK	CA		10/24/2012		300,822								27,653			
7005691774	CASTRO VALLEY	CA		10/24/2012		61,395								5,275			
7005691790	OAKLAND	CA		10/24/2012		7,321											
7005691832	PHOENIX	AZ		10/24/2012		811,936								19,408			
7005691840	NORTHGLENN	CO		10/24/2012		83,817								18,762			
7005691865	SANTA MONICA	CA		10/24/2012		333,824								15,887			
7005691881	COMMERCE CITY	CO		10/24/2012		174,257								18,736			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7005691907	BERTHOUD	CO		10/24/2012		106,797								1,480			
7005691949	HIGHLANDS RANCH	CO		10/24/2012		181,274								16,556			
7005691964	MILL VALLEY	CA		10/24/2012		1,138,581								163,608			
7005691980	DENVER	CO		10/24/2012		342,960								95,023			
7005692020	CENTENNIAL	CO		10/24/2012		87,986								8,185			
7005692046	LITTLETON	CO		10/24/2012		331,374								65,907			
7005692129	BERTHOUD	CO		10/24/2012		125,351								16,062			
7005692137	WOODBURY	MN		10/24/2012		8,638								9,188			
7005692160	LITTLETON	CO		10/24/2012		59,434								18,596			
7005692186	FLAGSTAFF	AZ		10/24/2012		155,316								13,108			
7005692210	DANVILLE	CA		10/24/2012		844,200								6,229			
7005692251	DENVER	CO		10/24/2012		113,788								9,381			
7005692277	SAN FRANCISCO	CA		10/24/2012		192,000								516			
7005692293	CLINTON	WA		10/24/2012		160,462								40,602			
7005692335	ALAMO	CA		10/24/2012		554,734								13,048			
7005692350	LAS VEGAS	NV		10/24/2012		2,646,818								26,850			
7005692368	BIG BEAR LAKE	CA		10/24/2012		569,606											
7005703470	AURORA	CO		10/24/2012		471,657								130,227			
7005703496	LOMITA	CA		10/24/2012		278,593								2,296			
7005703546	FEDERAL WAY	WA		10/24/2012		155,890								10,811			
7005703561	KENT	WA		10/24/2012		92,195								63,490			
7005703587	SAN FRANCISCO	CA		10/24/2012		940,453											
7005703603	LOS ANGELES	CA		10/24/2012		1,376,445								81,697			
7005703629	ERIE	CO		10/24/2012		153,641								6,333			
7005703660	HALF MOON BAY	CA		10/24/2012		589,968								48,242			
7005703686	BIG BEAR CITY	CA		10/24/2012		113,985								21,868			
7005703702	SCOTTSDALE	AZ		10/24/2012		258,971								77,047			
7005703728	BERKELEY	CA		10/24/2012		1,388,496								709,388			
7005703744	SAMMAMISH	WA		10/24/2012		459,221								66,070			
7005703777	PLACENTIA	CA		10/24/2012		110,449								21,498			
7005703835	DEL MAR	CA		10/24/2012		571,635								276,082			
7005703850	SAN DIEGO	CA		10/24/2012		855,112								10,790			
7005703884	LONG BEACH	CA		10/24/2012		145,503								8,241			
7005703900	FIFE	WA		10/24/2012		48,552								28,590			
7005703926	SAN DIEGO	CA		10/24/2012		301,114											
7005703942	SANTA ROSA	CA		10/24/2012		498,356								222,352			
7005704007	TEMEMCULA	CA		10/24/2012		453,568								2,100			
7005704015	LITTLETON	CO		10/24/2012		214,154								37,931			
7005704023	GRANITE FALLS	WA		10/24/2012		117,666								11,364			
7005704049	ANAHEIM	CA		10/24/2012		871,830								37,082			
7005704064	LOVELAND	CO		10/24/2012		40,723											
7005704080	SAN JOSE	CA		10/24/2012		416,342											
7005704106	PORT TOWNSEND	WA		10/24/2012		44											
7005704122	LOS ANGELES	CA		10/24/2012		260,137								6,015			
7005704148	KELSEYVILLE	CA		10/24/2012		1,761,704								245,858			
7005704189	LOS ANGELES	CA		10/24/2012		664,889								140,051			
7005704221	LAKEWOOD	CO		10/24/2012		183,381								11,876			
7005704247	SCOTTSDALE	AZ		10/24/2012		538,699								11,324			
7005704262	DANVILLE	CA		10/24/2012		792,722								15,025			
7005704288	LAKE TAPPS	WA		10/24/2012		62,155								20,000			
7005704320	SARATOGA	CA		10/24/2012													
7005704346	ENGLEWOOD	CO		10/24/2012		149,523								4,012			
7005704361	ARVADA	CO		10/24/2012		305,505								6,067			
7005704387	PLEASANTON	CA		10/24/2012		681,777								203,510			
7005704403	CARMEL	CA		10/24/2012													
7005704429	BOULDER	CO		10/24/2012		634,418								12,679			
7005704445	LONGMONT	CO		10/24/2012		788,397								9,947			
7005704460	SAN JOSE	CA		10/24/2012		345,094								11,496			
7005718197	REDMOND	WA		10/24/2012		124,412								18,365			
7005718213	SAN JOSE	CA		10/24/2012		1,499,233											
7005718239	MORRISON	CO		10/24/2012		90,564								24,988			
7005718254	DENVER	CO		10/24/2012		44,562								13,525			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7005718296	WHEAT RIDGE	CO		10/24/2012		55,567								8,845			
7005718312	NORTHGLENN	CO		10/24/2012		149,071								1,513			
7005718338	MAPLE VALLEY	WA		10/24/2012		57,893								24,306			
7005718379	SAMMAMISH	WA		10/24/2012		585,922								25,155			
7005718403	DANVILLE	CA		10/24/2012		196,532								2,812			
7005718429	THORNTON	CO		10/24/2012		144,998								12,459			
7005718445	CENTENNIAL	CO		10/24/2012		448,489								27,668			
7005718460	LAKEWOOD	CO		10/24/2012		138,984								13,913			
7005718486	COMMERCE CITY	CO		10/24/2012		104,053								11,868			
7005718502	ISSAQUAH	WA		10/24/2012		328,480								20,869			
7005718528	DANVILLE	CA		10/24/2012		465,959								2,496			
7005718544	FIFE	WA		10/24/2012		178,915								20,684			
7005718569	BUCKLEY	WA		10/24/2012		137,271								17,746			
7005718601	LITTLETON	CO		10/24/2012		173,873								26,557			
7005718643	LIBERTY LAKE	WA		10/24/2012		157,098								3,652			
7005718668	VISTA	CA		10/24/2012		112,260								3,165			
7005718718	SAN FRANCISCO	CA		10/24/2012		639,484								12,501			
7005718726	SAINT PAUL	MN		10/24/2012		106,676								20,579			
7005718742	ENUMCLAW	WA		10/24/2012		295,434								15,804			
7005718767	KIRKLAND	WA		10/24/2012		580,414								50,443			
7005718783	UNIVERSITY PLACE	WA		10/24/2012		1,381											
7005718809	SAN JOSE	CA		10/24/2012		769,357								319			
7005718825	FREDERICK	CO		10/24/2012		95,634								10,603			
7005718841	SEATTLE	WA		10/24/2012		395,785								37,223			
7005718866	LITTLETON	CO		10/24/2012		121,504								10,200			
7005718882	EAGLE	CO		10/24/2012		274,574								10,081			
7005718908	LAFAYETTE	CA		10/24/2012		452,324								39,470			
7005718924	CHANDLER	AZ		10/24/2012		234,064								93,785			
7005718940	CORVALLIS	OR		10/24/2012		41,043								3,542			
7005718973	LARKSPUR	CO		10/24/2012		380,790								28,182			
7005718999	RANCHO SANTA FE	CA		10/24/2012		1,700,000								982			
7005719013	HIGHLANDS RANCH	CO		10/24/2012		271,734								46,255			
7005719047	EDGEWATER	CO		10/24/2012		54,453								17,353			
7005719062	LITTLETON	CO		10/24/2012		47,827								29,868			
7005719104	CAMBRIDGE	MN		10/24/2012		198,687								23,028			
7005719138	PORTLAND	OR		10/24/2012		230,481								14,320			
7005719161	LAKEWOOD	WA		10/24/2012		182,465								24,470			
7005719187	SAN CARLOS	CA		10/24/2012		629,224								23,314			
7005730283	FARMINGTON	MN		10/24/2012		899,905								65,963			
7005730291	VALLEYFORD	WA		10/24/2012		87,136											
7005730317	SAN JOSE	CA		10/24/2012		221,483								46,506			
7005730333	SAN RAMON	CA		10/24/2012		822,293								711			
7005730358	RENTON	WA		10/24/2012		21,146								32,110			
7005730432	COTOPAXI	CO		10/24/2012		73,025								4,748			
7005730481	GRAND JUNCTION	CO		10/24/2012		542,122								26,327			
7005730499	CARLSBAD	CA		10/24/2012		958,782								21,755			
7005730515	WESTLAKE VILLAGE	CA		10/24/2012		1,499,830								14,077			
7005730549	WESTMINSTER	CO		10/24/2012		(2,310)								20,526			
7005730572	SAN DIEGO	CA		10/24/2012		1,125,940								22,782			
7005730598	DENVER	CO		10/24/2012		341,111								33,146			
7005730622	ANAHEIM	CA		10/24/2012		265,206								2,212			
7005730655	SAMMAMISH	WA		10/24/2012		106,616								11,151			
7005730671	EUGENE	OR		10/24/2012		37,303								11,969			
7005730705	BELLEVUE	WA		10/24/2012		320,508								46,193			
7005730739	SEATTLE	WA		10/24/2012		143,805								13,648			
7005730812	EDMONDS	WA		10/24/2012		737,480								4,319			
7005730820	LAKEWOOD	CO		10/24/2012		287,743								3,000			
7005730838	CARLSBAD	CA		10/24/2012		399,546								19,689			
7005730879	SAN JUAN CAPISTRANO	CA		10/24/2012		907,334								15,887			
7005730887	PARKER	CO		10/24/2012		355,958								75,246			
7005730903	SCOTTSDALE	AZ		10/24/2012		208,631								2,706			
7005730911	FAIRPLAY	CO		10/24/2012		66,981								16,572			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7005730945	MORRISON	CO		10/24/2012		399,267											
7005730960	ARLINGTON	WA		10/24/2012		234,356								3,181			
7005730986	ARVADA	CO		10/24/2012		139,086								4,963			
7005731026	FORT COLLINS	CO		10/24/2012		47,577								5,023			
7005731034	GRAND JUNCTION	CO		10/24/2012		287,955								57			
7005731042	ROCKLIN	CA		10/24/2012		602,344								33,746			
7005731067	LOS ALTOS	CA		10/24/2012		677,844								6,161			
7005731109	DANVILLE	CA		10/24/2012		871,200								131,729			
7005731216	HILLSBORO	OR		10/24/2012		578,766								12,451			
7005731232	ERIE	CO		10/24/2012		153,017								32,399			
7005731257	SAMMAMISH	WA		10/24/2012		1,208,170								62,233			
7005731273	FALCON HEIGHTS	MN		10/24/2012		138,628								43,675			
7005741561	SAN DIEGO	CA		10/24/2012		583,428								54,895			
7005741629	PISMO BEACH	CA		10/24/2012		1,188,722								112,402			
7005741645	QUILCENE	WA		10/24/2012		126,997											
7005741660	ESCONDIDO	CA		10/24/2012		445,767								30,310			
7005741694	LAS VEGAS	NV		10/24/2012		13,707								31,878			
7005741710	LAFAYETTE	CA		10/24/2012		471,252								2,148			
7005741736	NEWPORT BEACH	CA		10/24/2012		261,095								27,823			
7005741751	TRUCKEE	CA		10/24/2012		282,023								3,166			
7005741777	NOVATO	CA		10/24/2012		787,092								2,150			
7005741793	LAGUNA HILLS	CA		10/24/2012		598,637								17,728			
7005741819	LOS ANGELES	CA		10/24/2012		454,052								149			
7005741835	RICHMOND	CA		10/24/2012		339,837								10,540			
7005741850	BELLEVUE	WA		10/24/2012		136,252								10,227			
7005741876	RIFLE	CO		10/24/2012		182,861								2,025			
7005741892	CENTENNIAL	CO		10/24/2012		315,433								1,782			
7005741918	THORNTON	CO		10/24/2012		147,859								27,335			
7005741934	SAN GERONIMO	CA		10/24/2012		939,869								3,905			
7005741959	HEALDSBURG	CA		10/24/2012		191,625								94,031			
7005741975	TORRANCE	CA		10/24/2012		199,120								608			
7005741991	OREGON CITY	OR		10/24/2012		41,273								7,257			
7005742015	CORTE MADERA	CA		10/24/2012		2,450,000											
7005742031	SCOTTSDALE	AZ		10/24/2012		509,378								1,609			
7005742056	SCOTTSDALE	AZ		10/24/2012		1,250,612								74,626			
7005742072	CENTENNIAL	CO		10/24/2012		155,354								55,837			
7005742106	OGDEN	UT		10/24/2012		94,827								20,964			
7005742114	LITTLETON	CO		10/24/2012		443,476								7,684			
7005742148	WEST LINN	OR		10/24/2012		161,862								19,106			
7005742171	LAGUNA NIGUEL	CA		10/24/2012		210,235								49,137			
7005742197	GRAND JUNCTION	CO		10/24/2012		55,464								30,776			
7005742213	CARLSBAD	CA		10/24/2012		401,276								24,239			
7005742239	SNOWMASS VILLAGE	CO		10/24/2012		1,115,000								492			
7005742262	SNOHOMISH	WA		10/24/2012		269,017								18,673			
7005742320	WILSONVILLE	OR		10/24/2012		425,655								132,798			
7005742395	AURORA	CO		10/24/2012		158,929								14,395			
7005742411	SANTA ROSA	CA		10/24/2012		1,037,592								166,908			
7005742437	MALIBU	CA		10/24/2012		1,322,621								41,005			
7005742452	CASTLE ROCK	CO		10/24/2012		635,579								284,210			
7005742478	SAMMAMISH	WA		10/24/2012		302,695								5,094			
7005742494	OCEANSIDE	CA		10/24/2012		191,191								4,909			
7005742510	UNIVERSITY PLACE	WA		10/24/2012		154,821								28,283			
7005742536	EDEN PRAIRIE	MN		10/24/2012		194,357								67,832			
7005752139	FLAGSTAFF	AZ		10/24/2012		421,605								1,619			
7005752154	SAN FRANCISCO	CA		10/24/2012		505,056								45,144			
7005752220	MESA	AZ		10/24/2012		430,028								446			
7005752246	KIRKLAND	WA		10/24/2012		147,977								21,437			
7005752253	MONTEREY	CA		10/24/2012		551,273								75,020			
7005752279	PEBBLE BEACH	CA		10/24/2012													
7005752295	ALAMO	CA		10/24/2012		339,033								42,688			
7005752311	SEATTLE	WA		10/24/2012		309,876								1,749			
7005752337	JAMESTOWN	CO		10/24/2012		154,041								11,644			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7005752378	COLORADO SPRINGS	CO		10/24/2012		40,465								12,319			
7005752394	DANVILLE	CA		10/24/2012		670,109								3,226			
7005752410	LAYTON	UT		10/24/2012		46,483								36,927			
7005752444	TEMPE	AZ		10/24/2012		75,981								16,750			
7005752469	SEATTLE	WA		10/24/2012		973,843								393,562			
7005752485	PHOENIX	AZ		10/24/2012		498,998								11,900			
7005752501	LOOMIS	CA		10/24/2012		702,905								23,501			
7005752550	KIRKLAND	WA		10/24/2012		721,316								21,446			
7005752576	ERIE	CO		10/24/2012		226,177								8,341			
7005752592	PLEASANTON	CA		10/24/2012		391,522								138,680			
7005752618	AUBURN	WA		10/24/2012		254,994								4,072			
7005752634	LAKE OSWEGO	OR		10/24/2012		137,688								17,964			
7005752659	CASTLE ROCK	CO		10/24/2012		1,043,824								26,777			
7005752675	LADERA RANCH	CA		10/24/2012		287,685								24,928			
7005752691	HENDERSON	NV		10/24/2012		89,881								23,309			
7005752717	ARVADA	CO		10/24/2012		277,356								59,473			
7005752733	CHANDLER	AZ		10/24/2012		261,768								17,918			
7005752758	CONIFER	CO		10/24/2012		42,802								84,772			
7005752857	DENVER	CO		10/24/2012		269,163								5,444			
7005752873	LEBANON	OR		10/24/2012		87,680								16,445			
7005752899	GRAND JUNCTION	CO		10/24/2012		223,124								15,179			
7005752915	BELLEVUE	WA		10/24/2012		527,281								1,449			
7005752956	KENT	WA		10/24/2012		187,682								17,413			
7005752972	SAN DIEGO	CA		10/24/2012		419,570								44,911			
7005752998	MONMOUTH	OR		10/24/2012		133,872											
7005753038	MESA	AZ		10/24/2012		405,781								4,062			
7005759837	CENTENNIAL	CO		10/24/2012		73,300								88,897			
7005759852	KENT	WA		10/24/2012		150,689								61,691			
7005759910	WESTMINSTER	CO		10/24/2012		146,039								3,000			
7005759936	LAKEWOOD	CO		10/24/2012		5,991								17,885			
7005759951	EVERETT	WA		10/24/2012		144,709								23,246			
7005759977	SAN RAFAEL	CA		10/24/2012		318,580								45,042			
7005759993	LA VERNE	CA		10/24/2012		370,233								408			
7005760017	MONUMENT	CO		10/24/2012		490,811								30,202			
7005760033	IRVINE	CA		10/24/2012		1,180,674								6			
7005760058	SAN DIEGO	CA		10/24/2012		244,468								3,527			
7005760074	BELLEVUE	WA		10/24/2012		288,886								34,574			
7005760090	SPRING VALLEY	CA		10/24/2012		91,732								44,192			
7005760124	WALNUT	CA		10/24/2012		561,297								4,092			
7005760140	MOLALLA	OR		10/24/2012		106,426								4,779			
7005760165	ORANGE	CA		10/24/2012													
7005760181	CASTRO VALLEY	CA		10/24/2012		455,672								20,408			
7005760231	FALLBROOK	CA		10/24/2012		374,480								34,133			
7005760256	SAN JUAN CAPISTRANO	CA		10/24/2012		526,430								5,349			
7005760264	MINNETONKA	MN		10/24/2012		169,443								22,313			
7005760272	DENVER	CO		10/24/2012		229,955								9,820			
7005760280	PARKER	CO		10/24/2012		248,149								2,863			
7005760306	LOS ANGELES	CA		10/24/2012		171,147								470			
7005760322	CHULA VISTA	CA		10/24/2012		383,231								22,239			
7005760348	COLORADO SPRINGS	CO		10/24/2012		115,283								16,811			
7005760371	SAN CLEMENTE	CA		10/24/2012		301,747								27,604			
7005760413	FEDERAL WAY	WA		10/24/2012		372,331								45,144			
7005760439	HIGHLANDS RANCH	CO		10/24/2012		105,758								31,623			
7005760454	LAFAYETTE	CO		10/24/2012		203,590								15,770			
7005760496	SEDONA	AZ		10/24/2012		291,340								270			
7005760538	SAN MATEO	CA		10/24/2012		1,145,553								507,834			
7005760553	YUMA	AZ		10/24/2012		135,326								28,706			
7005760579	CORVALLIS	OR		10/24/2012		119,242								13,548			
7005760595	CEDAR HILLS	UT		10/24/2012		216,935								29,681			
7005760611	WESTMINSTER	CO		10/24/2012		374,420											
7005760652	LOS ANGELES	CA		10/24/2012		192,665								26,850			
7005760678	WESTON	OR		10/24/2012		500,093											

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7005760694	DANVILLE	CA		10/24/2012		1,117,151								25,920			
7005760736	SANTA BARBARA	CA		10/24/2012													
7005760751	OXNARD	CA		10/24/2012		504,259								45,642			
7005760777	SAN FRANCISCO	CA		10/24/2012		723,471								109,409			
7005760819	DANVILLE	CA		10/24/2012		35,364								24,915			
7005769174	LA JOLLA	CA		10/24/2012		448,906								7,200			
7005769216	PACIFICA	CA		10/24/2012		151,576								12,828			
7005769232	SCOTTSDALE	AZ		10/24/2012		393,091								57,558			
7005769257	LAKEWOOD	CO		10/24/2012		78,832								14,110			
7005769273	RAMONA	CA		10/24/2012		24,555								10,451			
7005769299	PARADISE VALLEY	AZ		10/24/2012		1,497,503								14,127			
7005769315	SACRAMENTO	CA		10/24/2012		210,534								9,958			
7005769323	SAN DIEGO	CA		10/24/2012		97,866								13,978			
7005769356	LAKEWOOD	CO		10/24/2012		148,823								23,042			
7005769380	MURPHYS	CA		10/24/2012		194,863								25,797			
7005769406	DANVILLE	CA		10/24/2012		532,024								70,610			
7005769455	CORONA	CA		10/24/2012		52,836								25,415			
7005769463	YUMA	AZ		10/24/2012		294,463								43,522			
7005769505	FOREST BROVE	OR		10/24/2012		153,347								36,755			
7005769521	LAFAYETTE	CA		10/24/2012		1,487,353								56,056			
7005769562	PORTLAND	OR		10/24/2012		378,498								9,000			
7005769588	HAPPY VALLEY	OR		10/24/2012		218,863								8,287			
7005769604	TRINIDAD	CO		10/24/2012		180,941								11,871			
7005769646	PLEASANTON	CA		10/24/2012		1,196,733								482			
7005769661	RENTON	WA		10/24/2012		231,281								11,824			
7005769695	ORANGE	CA		10/24/2012		260,136								757			
7005769711	CUPERTINO	CA		10/24/2012		647,320								1,262			
7005769737	GOLDEN	CO		10/24/2012		564,425								10,653			
7005769752	EVERGREEN	CO		10/24/2012		544,310								55,040			
7005769778	OLYMPIA	WA		10/24/2012		157,604								2,825			
7005769794	DIABLO	CA		10/24/2012		825,247											
7005769810	CASTRO VALLEY	CA		10/24/2012		968,349								423			
7005769836	ROLLING HILLS ESTATE	CA		10/24/2012		919,683								8,387			
7005769851	SAN FRANCISCO	CA		10/24/2012		780,301								29,344			
7005769893	PARKER	CO		10/24/2012		92,221								105,438			
7005769919	HUNTINGTON BEACH	CA		10/24/2012		93,644								44,753			
7005769935	GOLDEN	CO		10/24/2012		850,899								5,178			
7005769950	ISSAQUAH	WA		10/24/2012		1,797											
7005769976	PARKER	CO		10/24/2012		228,414											
7005769992	SAN JOSE	CA		10/24/2012		403,173								21,221			
7005770016	PARKER	CO		10/24/2012		737,338								48,656			
7005770065	DENVER	CO		10/24/2012		214,700								2,657			
7005770081	POWAY	CA		10/24/2012		651,764								7,799			
7005770107	MILL VALLEY	CA		10/24/2012		1,116,672								101,109			
7005770123	ENGLEWOOD	CO		10/24/2012		986,613								33,892			
7005770149	SAN JOSE	CA		10/24/2012		509,846								26,755			
7005770164	HIGHLANDS RANCH	CO		10/24/2012		163,088								26,787			
7005779439	SEATTLE	WA		10/24/2012		497,895								64,713			
7005779470	SEATTLE	WA		10/24/2012		636,775								23,217			
7005779496	SEATTLE	WA		10/24/2012		684,445								24,654			
7005779512	WOODWAY	WA		10/24/2012		1,164,873											
7005779546	LOS ALTOS	CA		10/24/2012		1,597,198								7,559			
7005779553	CAMARILLO	CA		10/24/2012		322,967								90			
7005779629	REDMOND	WA		10/24/2012													
7005779660	FORT COLLINS	CO		10/24/2012		47,184								17,249			
7005779686	ROY	WA		10/24/2012		408,909								39,781			
7005779702	ALAMO	CA		10/24/2012		854,666								55,493			
7005779728	SUMNER	WA		10/24/2012		165,984								129,938			
7005779744	PLEASANTON	CA		10/24/2012		241,597								17,085			
7005779769	SAN DIEGO	CA		10/24/2012		233,252								32,676			
7005779785	SAN DIEGO	CA		10/24/2012		214,534								63,208			
7005779819	GRAND JUNCTION	CO		10/24/2012		342,996								39,078			

SCHEDULE B - PART 3

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7005779835	GRAND JUNCTION	CO		10/24/2012		134,387								15,478			
7005779850	GOLDEN	CO		10/24/2012		251,818								3,773			
7005779876	LAFAYETTE	CA		10/24/2012		997,584								399			
7005779892	SAN JOSE	CA		10/24/2012		929,114								13,867			
7005779918	TORRANCE	CA		10/24/2012		116,996								22,740			
7005779934	FOUNTAIN HILLS	AZ		10/24/2012		486,206								31,708			
7005779959	LAKEWOOD	CO		10/24/2012		185,688								19,810			
7005779975	LOS GATOS	CA		10/24/2012		182,563											
7005779991	GRAND JUNCTION	CO		10/24/2012		161,864								16,584			
7005780056	WESTLAKE VILLAGE	CA		10/24/2012		385,705								2,680			
7005780072	ENGLEWOOD	CO		10/24/2012		954,038								43,771			
7005780098	LITTLETON	CO		10/24/2012													
7005780114	EDINA	MN		10/24/2012		186,805								21,241			
7005780130	BRIGHTON	CO		10/24/2012		123,284								527			
7005780155	GIG HARBOR	WA		10/24/2012		389,564								26,428			
7005780197	SMITHFIELD	UT		10/24/2012		5,928								16,624			
7005780239	CUPERTINO	CA		10/24/2012		1,141,312								16,849			
7005780254	BOULDER	CO		10/24/2012		702,505								38,419			
7005780270	SAN RAMON	CA		10/24/2012		798,520								4,354			
7005780296	DUBLIN	CA		10/24/2012		575,120											
7005780312	BUCKLEY	WA		10/24/2012		179,049								118,833			
7005780338	MALIBU	CA		10/24/2012		1,163,964								144,880			
7005780353	SAN MARCOS	CA		10/24/2012		91,786								22,741			
7005780379	SEATTLE	WA		10/24/2012		263,083								12,336			
7005780395	SAN DIEGO	CA		10/24/2012		336,191								22,248			
7005780411	THOUSAND OAKS	CA		10/24/2012		378,918								27,630			
7005780437	WESTMINSTER	CO		10/24/2012		145,193								14,903			
7005786871	KIRKLAND	WA		10/24/2012		288,714								80,246			
7005786897	LITTLETON	CO		10/24/2012		267,688								16,705			
7005786947	SARATOGA	CA		10/24/2012		1,127,755								47,287			
7005786954	REXBURG	ID		10/24/2012		243,379								96,937			
7005786962	SAN FRANCISCO	CA		10/24/2012		134,739								9,243			
7005786970	AURORA	CO		10/24/2012		100,912								31,124			
7005786996	MONMOUTH	OR		10/24/2012		125,747								16,100			
7005787010	COMMERCE CITY	CO		10/24/2012		485,896								33,630			
7005787036	REDWOOD CITY	CA		10/24/2012		745,964								1,774			
7005787051	ERIE	CO		10/24/2012		139,918								9,182			
7005787077	AURORA	CO		10/24/2012		285,438								36,700			
7005787093	ROSEMOUNT	MN		10/24/2012		539,440								10,714			
7005787135	BRENTWOOD	CA		10/24/2012		368,283								205			
7005787150	SAN DIEGO	CA		10/24/2012		313,427								17,060			
7005787218	LITTLETON	CO		10/24/2012		224,079								57,705			
7005787234	CENTENNIAL	CO		10/24/2012		162,516								133,241			
7005787259	HIGHLANDS RANCH	CO		10/24/2012		194,586								77,586			
7005787291	FIRESTONE	CO		10/24/2012		(326)								46			
7005787317	FORT COLLINS	CO		10/24/2012		120,892								5,601			
7005787333	LAGUNA NIGUEL	CA		10/24/2012		274,327								2,447			
7005787358	SAN DIEGO	CA		10/24/2012		368,192								11,851			
7005787416	SAINT PAUL	MN		10/24/2012		350,498											
7005787432	SARATOGA	CA		10/24/2012		660,686								11,416			
7005787457	BUCKLEY	WA		10/24/2012		82,279								13,895			
7005787473	COSTA MESA	CA		10/24/2012		348,147								26,051			
7005787499	ARCADIA	CA		10/24/2012		501,538											
7005787531	SAN JOSE	CA		10/24/2012		249,883								28,692			
7005787556	COLORADO SPRINGS	CO		10/24/2012		245,770								17,762			
7005787572	ENGLEWOOD	CO		10/24/2012		63,025								19,871			
7005787598	GRAND JUNCTION	CO		10/24/2012		39,144								23,766			
7005787614	VACAVILLE	CA		10/24/2012		217,194								38,081			
7005787630	PARKER	CO		10/24/2012		306,831								21,100			
7005787671	CHANDLER	AZ		10/24/2012		18,871								89,077			
7005787697	ERIE	CO		10/24/2012		241,502								23,890			
7005787713	ORINDA	CA		10/24/2012		532,146											

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7005787739	ACAMPO	CA		10/24/2012		64,595								10,216			
7005787754	STANWOOD	WA		10/24/2012		519,320								2,675			
7005787770	DENVER	CO		10/24/2012		233,977								936			
7005787796	CHANDLER	AZ		10/24/2012		138,534								3,814			
7005787812	MERIDIAN	ID		10/24/2012		92,626								28,968			
7005787838	GRAND JUNCTION	CO		10/24/2012		104,172								12,593			
7005787853	FORT COLLINS	CO		10/24/2012		188,539											
7005799411	SEATTLE	WA		10/24/2012		196,607								42,372			
7005799437	THORNTON	CO		10/24/2012		58,493								18,414			
7005799494	CEDAR HILLS	UT		10/24/2012		102,166								30,100			
7005799536	SAN RAMON	CA		10/24/2012		981,270								45,563			
7005799551	SEATTLE	WA		10/24/2012		454,831								25,820			
7005799577	OAKLAND	CA		10/24/2012		355,904								2,935			
7005799593	CHANDLER	AZ		10/24/2012		56,593								7,525			
7005799619	LA PALMA	CA		10/24/2012		454,916								4,697			
7005799635	TENINO	WA		10/24/2012		189,359								12,963			
7005799650	REDMOND	WA		10/24/2012		400,611								19,449			
7005799676	SAN JOSE	CA		10/24/2012		547,594								111,192			
7005799692	CASTLE ROCK	CO		10/24/2012		148,377								7,532			
7005799718	BONNEY LAKE	WA		10/24/2012		316,974								40,633			
7005799734	UPLAND	CA		10/24/2012		79,481								47,455			
7005799767	WOODINVILLE	WA		10/24/2012		179,274								15,661			
7005799783	KANEOHE	HI		10/24/2012		421,258								4,749			
7005799817	LOS ANGELES	CA		10/24/2012		196,228								3,895			
7005799858	PLEASANT HILL	OR		10/24/2012		336,106								8,270			
7005799874	HONOLULU	HI		10/24/2012		302,454								14,686			
7005799890	OLYMPIA	WA		10/24/2012		177,197								20,293			
7005799924	EL CAJON	CA		10/24/2012		426,213								66,765			
7005799940	LAKEWOOD	CA		10/24/2012		260,071								12,573			
7005800003	COLORADO SPRINGS	CO		10/24/2012		96,899								104,993			
7005810382	MORRISON	CO		10/24/2012		154,570								31,421			
7005810754	CARMEL	IN		10/24/2012		86,983								35,536			
7005811125	OCEANSIDE	CA		10/24/2012		353,719								78,011			
7005811133	SAN DIEGO	CA		10/24/2012		1,097,685								90,252			
7005811901	SPOKANE	WA		10/24/2012		105,614								35,100			
7005811919	AUBURN	WA		10/24/2012		75,765								15,260			
7005811927	MESA	AZ		10/24/2012		33,074								28,409			
7005812842	HONOLULU	HI		10/24/2012		707								720			
7005812859	CENTENNIAL	CO		10/24/2012		337,354											
7005812867	HILLSBORO	OR		10/24/2012		123,084								14,804			
7005812875	FLAGSTAFF	AZ		10/24/2012		308,022								20,440			
7005813410	DENVER	CO		10/24/2012		130,464								77,798			
7005813436	CAMANO ISLAND	WA		10/24/2012		954,150								19,878			
7005813444	NEWPORT BEACH	CA		10/24/2012		204,322								28,725			
7005814236	FORT COLLINS	CO		10/24/2012		144,683								53,523			
7005814301	VISTA	CA		10/24/2012		352,245								43,876			
7005814319	WEST LINN	OR		10/24/2012		135,889								6,959			
7005815076	CERRITOS	CA		10/24/2012		363,646								10,727			
7005815084	CARLSBAD	CA		10/24/2012		166,273								38,414			
7005815092	AURORA	CO		10/24/2012		138,035								7,140			
7005815100	WINTER HAVEN	FL		10/24/2012		119,095								11,086			
7005815126	SAN JOSE	CA		10/24/2012		161,127								1,000			
7005815134	BOZEMAN	MT		10/24/2012		343,740											
7005815498	SAN JUAN CAPISTRANO	CA		10/24/2012		686,192								42,265			
7005815514	WEST COVINA	CA		10/24/2012		318,192								3,224			
7005815522	TACOMA	WA		10/24/2012		355,881								42,510			
7005815530	HILLSBOROUGH	CA		10/24/2012		1,474,799								64,790			
7005815712	PHOENIX	AZ		10/24/2012		305,250								42,287			
7005815720	AURORA	CO		10/24/2012										49,968			
7005815738	ASHLAND	OR		10/24/2012		251,806								15,513			
7005815746	LOUISVILLE	CO		10/24/2012		72,977								23,029			
7005815753	SEATTLE	WA		10/24/2012		1,008,629								33,280			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7005815761	ARVADA	CO		10/24/2012		106,699								1,766			
7005815779	PALO ALTO	CA		10/24/2012		652,702								26,026			
7005816272	ARCADIA	CA		10/24/2012		149,329								10,859			
7005816280	DENVER	CO		10/24/2012		133,180								36,008			
7005817064	WHEAT RIDGE	CO		10/24/2012		202,900								2,726			
7005817981	WOODINVILLE	WA		10/24/2012		239,885								8,457			
7005817999	PALOS VERDES ESTATES	CA		10/24/2012		649,530								92,414			
7005818005	BONNEY LAKE	WA		10/24/2012		39,914								14,149			
7005818013	CARLSBAD	CA		10/24/2012		554,902											
7005818633	GREENWOOD VILLAGE	CO		10/24/2012		170,867								15,706			
7005818641	SEAL BEACH	CA		10/24/2012		1,268,634								3,713			
7005818658	EAGLE	ID		10/24/2012		135,385								19,859			
7005819193	LITTLETON	CO		10/24/2012		181,686								98,069			
7005819201	WESTMINSTER	CO		10/24/2012		286,915								20,364			
7005819672	SAN CARLOS	CA		10/24/2012		60								60			
7005819680	COLORADO SPRINGS	CO		10/24/2012		282,755								3,570			
7005819698	BRIGHTWOOD	OR		10/24/2012		144,603								896			
7005819706	MUKILTEO	WA		10/24/2012		330,408								32,101			
7005820159	ORANGEVALE	CA		10/24/2012		149,296								26,916			
7005820167	SANTA ANA	CA		10/24/2012		78,134								13,962			
7005820175	MOUNTAIN VIEW	CA		10/24/2012		904,155								48,582			
7005820589	LOS ANGELES	CA		10/24/2012		54,520								19,153			
7005820597	AUMSVILLE	OR		10/24/2012		163,377								2,672			
7005820605	LOS ANGELES	CA		10/24/2012		540,436								7,119			
7005820613	CARLSBAD	CA		10/24/2012		601,595								31,524			
7005821587	FORT COLLINS	CO		10/24/2012		418,120											
7005821595	AURORA	CO		10/24/2012		148,499								10,844			
7005821603	GRAND JUNCTION	CO		10/24/2012		173,819								20,783			
7005821611	MERCER ISLAND	WA		10/24/2012		227,037								74,423			
7005821645	PERRIS	CA		10/24/2012		296,957								45,155			
7005821694	DENVER	CO		10/24/2012		80,504								30,502			
7005821710	FULLERTON	CA		10/24/2012		348,184								5,999			
7005821983	SAN LORENZO	CA		10/24/2012		227,610								17,765			
7005821991	LITTLETON	CO		10/24/2012		(1,140)								8,057			
7005822007	LYONS	CO		10/24/2012		40,154								6,407			
7005822015	BRIGHTON	CO		10/24/2012		248,103								28,173			
7005822643	LAGUNA NIGUEL	CA		10/24/2012		288,613								31,339			
7005822668	TUALATIN	OR		10/24/2012		69,864								10,030			
7005822817	PIEDMONT	CA		10/24/2012		890,527								68,624			
7005822825	MERIDIAN	ID		10/24/2012		120								21,365			
7005822833	GRAND JUNCTION	CO		10/24/2012		72,158								6,493			
7005822841	LITTLETON	CO		10/24/2012		135,823								33,348			
7005822858	FEDERAL WAY	WA		10/24/2012		144,026								5,800			
7005823294	SAN DIEGO	CA		10/24/2012		323,330								21,925			
7005823302	SAN FRANCISCO	CA		10/24/2012		623,746								7,537			
7005823310	SAN JOSE	CA		10/24/2012		1,059,734								4,861			
7005823716	LAKE TAPPS	WA		10/24/2012		95,776								4,183			
7005823724	ENUMCLAW	WA		10/24/2012		15,665								17,247			
7005823732	LOS GATOS	CA		10/24/2012		1,473,933								13,500			
7005823740	SAN FRANCISCO	CA		10/24/2012		310,695								32,493			
7005823757	COLORADO SPRINGS	CO		10/24/2012		564,771								15,178			
7005824201	EDMONDS	WA		10/24/2012		11,447								71,192			
7005824219	CHINO HILLS	CA		10/24/2012		387,586								33,834			
7005824227	PARKER	CO		10/24/2012		373,752								16,221			
7005824235	SANTA ROSA	CA		10/24/2012		158,071								27,094			
7005824243	ENCINITAS	CA		10/24/2012		866,763								180,123			
7005824250	LOS ANGELES	CA		10/24/2012		470,048								157,709			
7005824268	FREMONT	CA		10/24/2012		773,622								6,705			
7005825612	SEDONA	AZ		10/24/2012		987,018								12,489			
7005825885	MOUNTAIN VIEW	CA		10/24/2012		403,627											
7005826321	WESTMINSTER	CO		10/24/2012		664,401								69,174			
7005826610	TAYLORSVILLE	UT		10/24/2012		210,415								13,585			

SCHEDULE B - PART 3

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

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7005827162	LOS ANGELES (ENCINO AREA)	CA		10/24/2012		498,174								204			
7005827170	LIVERMORE	CA		10/24/2012		426,612								40,755			
7005827550	HUNTINGTN BCH	CA		10/24/2012		145,564								18,373			
7005828350	LAYTON	UT		10/24/2012		137,355								26,537			
7005828368	MURRAY	UT		10/24/2012		238,841								6,845			
7005828376	MORAGA	CA		10/24/2012		610,006								15,625			
7005828384	SUBLIMITY	OR		10/24/2012		192,655								13,650			
7005828392	SONOMA	CA		10/24/2012		428,280								1,325			
7005828400	SONOMA	CA		10/24/2012										60			
7005828822	PHOENIX	AZ		10/24/2012		955,469											
7005828830	CASTLE ROCK	CO		10/24/2012		810,008								25,322			
7005828848	PHOENIX	AZ		10/24/2012		247,342											
7005828855	PARKER	CO		10/24/2012		139,490								148,502			
7005828863	SPOKANE	WA		10/24/2012		668,633								16,155			
7005829333	WILSONVILLE	OR		10/24/2012		324,145								27,728			
7005829341	COLORADO SPRINGS	CO		10/24/2012		126,441								24,125			
7005829358	CHULA VISTA	CA		10/24/2012		144,771								20,802			
7005829366	LITTLETON	CO		10/24/2012		306,410								11,776			
7005830281	COSTA MESA	CA		10/24/2012		396,650								38,389			
7005830299	HIGHLANDS RANCH	CO		10/24/2012		256,663								78,611			
7005830307	DENVER	CO		10/24/2012		163,345								22,089			
7005830315	NAPERVILLE	IL		10/24/2012		165,069								23,248			
7005830323	SAN CARLOS	CA		10/24/2012		571,605								19,340			
7005830661	CENTENNIAL	CO		10/24/2012		95,109								18,784			
7005830687	SAN DIEGO	CA		10/24/2012		492,451											
7005830869	CASTLE ROCK	CO		10/24/2012		230,272								255,821			
7005830877	PARKER	CO		10/24/2012		68,072								42,073			
7005830885	ORTING	WA		10/24/2012		306,398								325,028			
7005830893	EDGEWATER	MD		10/24/2012		99,139								38,680			
7005830901	DANVILLE	CA		10/24/2012		272,589								73,375			
7005831198	PASADENA	CA		10/24/2012		79,521								22,712			
7005831206	ENGLEWOOD	CO		10/24/2012		224,837											
7005831214	PALO ALTO	CA		10/24/2012		844,583								5,534			
7005831610	BROOKLYN PARK	MN		10/24/2012										65			
7005831628	BERKELEY	CA		10/24/2012		247,259								268			
7005831636	STAR	ID		10/24/2012		115,305								1,658			
7005831644	SAN DIEGO	CA		10/24/2012		318,920								19,867			
7005831651	LIVERMORE	CA		10/24/2012		755,999								28,147			
7005831669	SAN DIEGO	CA		10/24/2012										60			
7005831677	SAN DIEGO	CA		10/24/2012		264,307								19,077			
7005831685	SAN DIEGO	CA		10/24/2012		696,331								84,128			
7005832204	LOS ANGELES	CA		10/24/2012		142,846								11,202			
7005832212	SAN FRANCISCO	CA		10/24/2012		111,550								6,671			
7005832220	PALM SPRINGS	CA		10/24/2012		202,263											
7005832816	SEATTLE	WA		10/24/2012		318,961								20,422			
7005832824	PALO CEDRO	CA		10/24/2012		1,267,498								3,893			
7005832832	EAGLE	CO		10/24/2012		432,006								22,443			
7005832840	DENVER	CO		10/24/2012		336,110								84,590			
7005832857	SCOTTSDALE	AZ		10/24/2012		96,288											
7005832865	PALISADE	CO		10/24/2012		191,433								11,527			
7005833277	BOULDER	CO		10/24/2012		1,337,654								102,051			
7005833285	PALM DESERT	CA		10/24/2012		1,955,246								494,225			
7005833293	LITTLETON	CO		10/24/2012		169,628								32,530			
7005833301	CENTENNIAL	CO		10/24/2012		81,725								3,049			
7005833319	HARTLAND	WI		10/24/2012		167,373								23,099			
7005833327	PORTLAND	OR		10/24/2012		138,830								1,181			
7005833335	CASTLE ROCK	CO		10/24/2012		273,481											
7005833343	ELBERT	CO		10/24/2012		480,529								23,293			
7005833350	UNIVERSITY PLACE	WA		10/24/2012		127,874								25,359			
7005833855	NAPA	CA		10/24/2012		493,524								13,560			
7005833863	POULSBO	WA		10/24/2012		266,531								14,385			
7005833871	LOS GATOS	CA		10/24/2012		823,015								32,864			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7005833889	DIABLO	CA		10/24/2012		880,589								202,488			
7005833897	DANVILLE	CA		10/24/2012		487,076								10,709			
7005833905	JAMUL	CA		10/24/2012		559,325								46,411			
7005834259	LOVELAND	CO		10/24/2012		58,378								16,831			
7005834739	DENVER	CO		10/24/2012		516,738								260,614			
7005835942	VISTA	CA		10/24/2012		185,374								26,455			
7005835959	GRAND JUNCTION	CO		10/24/2012		95,634								30,361			
7005835967	O FALLON	IL		10/24/2012		279,664								42,673			
7005835975	SEATTLE	WA		10/24/2012		254,852								16,608			
7005836049	FOUNTAIN VLY	CA		10/24/2012		261,297								35,742			
7005836056	HUNTINGTN BCH	CA		10/24/2012		291,150								15,050			
7005836064	DANA POINT	CA		10/24/2012		178,198								8,465			
7005836759	SEQUIM	WA		10/24/2012		51,298								28,200			
7005836775	MERCER ISLAND	WA		10/24/2012		571,780								30,138			
7005836783	BOISE	ID		10/24/2012		130,799								2,647			
7005837567	EMMETT	ID		10/24/2012		117,811								31,384			
7005837856	CARLSBAD	CA		10/24/2012		211,050								24,786			
7005837880	SPRING VALLEY	CA		10/24/2012		254,985								28,301			
7005837898	MARSHALL	MI		10/24/2012		798								6,447			
7005838532	GREENWOOD VILLAGE	CO		10/24/2012		698,069								58,511			
7005838540	FRASER	CO		10/24/2012		101,076								329			
7005838771	ANTIOCH	CA		10/24/2012		103,167								4,380			
7005838789	POULSBO	WA		10/24/2012		54,784								2,338			
7005838797	BONNEY LAKE	WA		10/24/2012		198,638								6,063			
7005838805	BONNEY LAKE	WA		10/24/2012		267,964								17,224			
7005838813	PARKER	CO		10/24/2012		369,985								49,803			
7005839340	PORTLAND	OR		10/24/2012		546,511								162,363			
7005839357	CONCORD	CA		10/24/2012		134,603								950			
7005839365	SOLANA BEACH	CA		10/24/2012		452,648								27,448			
7005839746	OAKLAND	CA		10/24/2012		83,168								5,293			
7005839753	PHOENIX	AZ		10/24/2012		56,214								34,588			
7005840272	SAN DIEGO	CA		10/24/2012		247,391								36			
7005840280	HIGHLANDS RANCH	CO		10/24/2012		240,663								33,467			
7005840298	FALLBROOK	CA		10/24/2012		371,407								2,787			
7005840306	CASTLE ROCK	CO		10/24/2012		235,553								44,536			
7005840314	THOUSAND OAKS	CA		10/24/2012		303,372								5,296			
7005840322	TUCSON	AZ		10/24/2012		309,148								18,220			
7005840892	LOVELAND	CO		10/24/2012		148,809								14,554			
7005841171	SAN JOSE	CA		10/24/2012										60			
7005841189	EDMOND	OK		10/24/2012										125			
7005841197	SAN DIEGO	CA		10/24/2012		559,722								28,129			
7005841601	MARTINEZ	CA		10/24/2012		496,490								13,509			
7005841619	CENTENNIAL	CO		10/24/2012		45,615								32,888			
7005841627	REDMOND	WA		10/24/2012		304,136								10,351			
7005841643	BOULDER	CO		10/24/2012		287,736								6,822			
7005842641	ISSAQUAH	WA		10/24/2012		470,486											
7005842666	NAPA	CA		10/24/2012		343,220								5,527			
7005842674	CARLSBAD	CA		10/24/2012		622,288								13,151			
7005842690	LAKE ELSINORE	CA		10/24/2012		437,426								5,242			
7005842708	DUBLIN	CA		10/24/2012		275,219								3,929			
7005842724	PARKER	CO		10/24/2012		650,919											
7005842740	WOODLAND PARK	CO		10/24/2012		186,553								32,365			
7005842757	CORONADO	CA		10/24/2012		405,888								2,503			
7005842765	BROOMFIELD	CO		10/24/2012		269,342								24,762			
7005843243	PHOENIX	OR		10/24/2012		27,058								13,720			
7005843250	DANVILLE	CA		10/24/2012		633,887								23,740			
7005843268	SAN JOSE	CA		10/24/2012		534,043								75,442			
7005843276	FIRESTONE	CO		10/24/2012		121,314								12,748			
7005843284	SCOTTSDALE	AZ		10/24/2012		85,514								85,443			
7005843292	CORONADO	CA		10/24/2012		782,404											
7005843300	BYRON	MN		10/24/2012		270,589								8,818			
7005843318	DENVER	CO		10/24/2012		695,947								79,952			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7005843326	BOISE	ID		10/24/2012		39,759								10,983			
7005843334	LOOMIS	CA		10/24/2012		273,972								5,577			
7005843342	LA CANADA FLINTRIDGE	CA		10/24/2012		1,048,893								37,973			
7005843359	CORONADO	CA		10/24/2012		1,409,782								259,654			
7005843367	PISMO BEACH	CA		10/24/2012		656,872								17,977			
7005844068	EAGLE	ID		10/24/2012		506,789								3,064			
7005844076	BURLINGAME	CA		10/24/2012		120,708								21,587			
7005844084	LOS ANGELES	CA		10/24/2012		204,427								44,878			
7005844092	PIEDMONT	CA		10/24/2012		1,478,949								2,249			
7005844118	FOX ISLAND	WA		10/24/2012		196,223								18,316			
7005844134	DISCOVERY BAY	CA		10/24/2012													
7005844142	WILTON	ME		10/24/2012		104,147								4,879			
7005844621	LOS ALTOS HILLS	CA		10/24/2012		1,871,036								195,531			
7005844639	OLATHE	KS		10/24/2012		501,877								74,780			
7005844647	COSTA MESA	CA		10/24/2012		501,347								18,595			
7005844654	SAN DIEGO	CA		10/24/2012		840,000								60			
7005844662	SANTA CLARITA	CA		10/24/2012		200,884								33,329			
7005844670	DANVILLE	CA		10/24/2012		574,077								6,000			
7005844761	LONGMONT	CO		10/24/2012		115,043								418			
7005844779	BATTLE CREEK	MI		10/24/2012										60			
7005844787	COLORADO SPRINGS	CO		10/24/2012		167,710								9,582			
7005844795	SCOTTSDALE	AZ		10/24/2012		229,652											
7005844803	CHULA VISTA	CA		10/24/2012		200,792											
7005845289	PALM DESERT	CA		10/24/2012		67,944								14,369			
7005845297	GRANITE BAY	CA		10/24/2012		572,554								6,559			
7005845727	VISTA	CA		10/24/2012		329,660								258			
7005846386	AURORA	CO		10/24/2012		183,503								53,211			
7005846394	WEST JORDAN	UT		10/24/2012		100,674								15,998			
7005846402	HEALDSBURG	CA		10/24/2012		382,779											
7005846410	CASTLE ROCK	CO		10/24/2012		712,020								30,927			
7005846444	ISSAQUAH	WA		10/24/2012		375,870								138,108			
7005846451	HUNTINGTON BEACH	CA		10/24/2012		315,976								2,680			
7005846725	LAS VEGAS	NV		10/24/2012		227,918								23,476			
7005846733	REDWOOD CITY	CA		10/24/2012		582,871								172,090			
7005846741	PORT ORCHARD	WA		10/24/2012		316,132								8,500			
7005847129	CASTLE ROCK	CO		10/24/2012		290,323								13,763			
7005848259	LONE TREE	CO		10/24/2012		143,738								42,563			
7005848382	GRAND JUNCTION	CO		10/24/2012		235,544								17,593			
7005848390	SCOTTSDALE	AZ		10/24/2012		322,753								2,577			
7005848408	DENVER	CO		10/24/2012		166,056								9,875			
7005848416	KENT	WA		10/24/2012		93,089								18,626			
7005848424	LONG BEACH	CA		10/24/2012		818,295								792			
7005848937	DANVILLE	CA		10/24/2012		271,218								9,676			
7005848945	DENVER	CO		10/24/2012		157,181								122			
7005849364	MISSION VIEJO	CA		10/24/2012		353,527								4,000			
7005849372	CENTENNIAL	CO		10/24/2012		147,073								19,823			
7005849380	RENTON	WA		10/24/2012		244,564								49,399			
7005849398	CASTLE ROCK	CO		10/24/2012		499,210								102,405			
7005849406	SAN DIEGO	CA		10/24/2012		432,528								3,647			
7005849414	SEATTLE	WA		10/24/2012		310,086								25,170			
7005850040	BAINBRIDGE ISLAND	WA		10/24/2012		400,808											
7005850057	CORONA	CA		10/24/2012		231,482											
7005850065	MARYSVILLE	WA		10/24/2012		86,113								31,454			
7005850081	CASTLE ROCK	CO		10/24/2012		33,386								51,808			
7005850628	HUNTINGTON BEACH	CA		10/24/2012		491,861								81,714			
7005850826	LAKEWOOD	CO		10/24/2012		330,110								32,279			
7005850834	EUGENE	OR		10/24/2012		159,555								13,979			
7005850842	PLEASANTON	CA		10/24/2012		499,042								74,160			
7005850859	DANVILLE	CA		10/24/2012		364,618								35,827			
7005850867	PARKER	CO		10/24/2012		201,913								29,397			
7005851394	LAKE ELMO	MN		10/24/2012		190,541								18,364			
7005851402	ANTHEM	AZ		10/24/2012		95,143								6,857			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7005851410	FORT COLLINS	CO		10/24/2012		163,071								24,702			
7005851428	WAXHAW	NC		10/24/2012		290,372								13,594			
7005851436	SEATTLE	WA		10/24/2012		609,106								28,513			
7005851444	SAN DIEGO	CA		10/24/2012		142,403								17,306			
7005851766	HERMOSA BEACH	CA		10/24/2012		328,163								30,614			
7005851774	MALIBU	CA		10/24/2012		1,059,207								64,779			
7005851782	SAN JOSE	CA		10/24/2012		363,125								3,390			
7005851790	LIVERMORE	CA		10/24/2012		656,384								160,264			
7005852160	HIGHLANDS RANCH	CO		10/24/2012		168,850								27,594			
7005852178	LITTLETON	CO		10/24/2012		276,673								20,625			
7005852186	SAN CLEMENTE	CA		10/24/2012		745,857								78,048			
7005852194	BOISE	ID		10/24/2012		1,348											
7005852202	PARKER	CO		10/24/2012		154,651								14,538			
7005852210	TULSA	OK		10/24/2012		148,806								10,910			
7005852624	MALIBU	CA		10/24/2012		598,602								25,884			
7005852632	LA MESA	CA		10/24/2012		390,924								76,247			
7005852640	PALM DESERT	CA		10/24/2012		242,192								19,284			
7005852657	DANVILLE	CA		10/24/2012		345,674								25,101			
7005853051	FEDERAL WAY	WA		10/24/2012		127,845								29,982			
7005853788	LOS GATOS	CA		10/24/2012		206,109								744,871			
7005853796	TUCSON	AZ		10/24/2012		174,024								55,809			
7005853804	RANCHO SANTA FE	CA		10/24/2012		672,688								144,734			
7005853812	SEDONA	AZ		10/24/2012		514,473								7,567			
7005853820	BELVEDERE	CA		10/24/2012													
7005853838	LOS ANGELES	CA		10/24/2012		12,245								12,245			
7005853846	AURORA	CO		10/24/2012		129,508								10,271			
7005853853	RANCHO PALOS VERDES	CA		10/24/2012		1,104,910								132,421			
7005853861	FIRESTONE	CO		10/24/2012		148,087								23,490			
7005853879	SAN DIEGO	CA		10/24/2012		1,692,469											
7005853887	GRAND JUNCTION	CO		10/24/2012		292,675											
7005853895	EVERGREEN	CO		10/24/2012		98,566								8,462			
7005853903	SEATTLE	WA		10/24/2012		184,974								175,184			
7005854117	LITTLETON	CO		10/24/2012		430,548								3,740			
7005854141	LAFAYETTE	CA		10/24/2012		1,815,504								500,000			
7005854158	COSTA MESA	CA		10/24/2012		310,134								33,941			
7005854166	DENVER	CO		10/24/2012													
7005854174	LOS ANGELES	CA		10/24/2012		682,724								28,964			
7005854182	SAN FRANCISCO	CA		10/24/2012		818,340								114,260			
7005854190	OAKLAND	CA		10/24/2012		382,428								59,739			
7005854687	BRECKENRIDGE	CO		10/24/2012		1,428,877								486,757			
7005854695	SAN DIEGO	CA		10/24/2012		310,206								4,205			
7005854703	POWAY	CA		10/24/2012		1,000,000											
7005854711	LAFAYETTE	CA		10/24/2012		355,925								1,432			
7005854810	CHARLOTTE	NC		10/24/2012		944,327								2,753			
7005855346	LOS ANGELES	CA		10/24/2012		937,465								1,739			
7005855635	CLAYTON	CA		10/24/2012		435,593											
7005856203	LAGUNA BEACH	CA		10/24/2012		624,957								3,711			
7005856211	MILL VALLEY	CA		10/24/2012		473,867								103			
7005856617	LAKEWOOD	WA		10/24/2012		482,967								406,467			
7005856625	ARVADA	CO		10/24/2012		170,296								68,632			
7005857318	EAGLE	CO		10/24/2012		244,187								28,145			
7005857326	REDLANDS	CA		10/24/2012		217,968								5,649			
7005857375	SANTA ROSA	CA		10/24/2012		794,877								15			
7005857383	BOULDER	CO		10/24/2012		463,515								517			
7005858027	ENGLEWOOD	CO		10/24/2012		1,305,954								115			
7005858043	ARVADA	CO		10/24/2012		325,019								31,645			
7005858050	FULLERTON	CA		10/24/2012		66,290								7,464			
7005858068	SAN RAMON	CA		10/24/2012		468,169								4,675			
7005858423	SAN LORENZO	CA		10/24/2012		250,790								202			
7005858431	YORBA LINDA	CA		10/24/2012		87,471								28,987			
7005858894	CARLSBAD	CA		10/24/2012		162											
7005858902	PRESTON	WA		10/24/2012										128,380			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7005858910	CORONA	CA		10/24/2012		208,560								24,233			
7005858936	LAFAYETTE	CA		10/24/2012		220,596								190,281			
7005858944	MORRISON	CO		10/24/2012		98,654								59,221			
7005859520	PASADENA	CA		10/24/2012		262,032								515			
7005859868	PUEBLO	CO		10/24/2012		222,995								26,678			
7005859876	ARVADA	CO		10/24/2012		305,201								16,854			
7005859884	BONITA	CA		10/24/2012		364,559								18,832			
7005859892	SAN DIEGO	CA		10/24/2012		936,866											
7005860239	GLEN ALLEN	VA		10/24/2012		363,515								12,938			
7005860544	PALM SPRINGS	CA		10/24/2012		170,148								30,110			
7005860551	TACOMA	WA		10/24/2012													
7005860569	KEENESBURG	CO		10/24/2012		149,803								26,284			
7005861021	SAN JUAN CAPISTRANO	CA		10/24/2012		456,956								19,217			
7005861039	FULLERTON	CA		10/24/2012		246,952								65,762			
7005861047	TACOMA	WA		10/24/2012		151,553								21,259			
7005861054	BURLINGAME	CA		10/24/2012		41,875								31,464			
7005861062	LOS GATOS	CA		10/24/2012		844,311								12,692			
7005861070	SARATOGA	CA		10/24/2012		217,002											
7005861518	SAN DIEGO	CA		10/24/2012		530,614								47,719			
7005861526	BAILEY	CO		10/24/2012		149,108								26,388			
7005862169	SAN RAMON	CA		10/24/2012		554,603								20,780			
7005862185	AURORA	CO		10/24/2012		150,580								12,398			
7005862193	ROGERS	AR		10/24/2012		210,073								259			
7005862201	PORTOLA VALLEY	CA		10/24/2012		809,683											
7005862219	WALNUT CREEK	CA		10/24/2012		355,765								28,873			
7005862227	ALAMO	CA		10/24/2012		1,424,969								49			
7005862235	ALAMO	CA		10/24/2012		957,567								1,811			
7005862243	FEDERAL WAY	WA		10/24/2012		801,140								13,348			
7005862250	SALEM	OR		10/24/2012		101,214								11,946			
7005862268	CASTLE ROCK	CO		10/24/2012		756,661								310,189			
7005862276	FREMONT	CA		10/24/2012		395,870								20,124			
7005862409	LOS ANGELES	CA		10/24/2012		1,234,817								13,361			
7005862417	HENDERSON	NV		10/24/2012		38,262								38,155			
7005862425	ENGLEWOOD	CO		10/24/2012		1,218,657								28			
7005862433	JOHNS ISLAND	SC		10/24/2012		81,904								437			
7005862441	PRIOR LAKE	MN		10/24/2012		175,067								32,035			
7005862458	FORT COLLINS	CO		10/24/2012		252,744								134,977			
7005862466	RANCHO MIRAGE	CA		10/24/2012		34,751								45,821			
7005862755	ISSAQUAH	WA		10/24/2012		261,501								57,124			
7005862771	LAFAYETTE	CA		10/24/2012		762,695								5,430			
7005862789	NAPA	CA		10/24/2012		1,200,000											
7005862797	ARVADA	CO		10/24/2012		366,174								18,308			
7005862805	BOISE	ID		10/24/2012		90,806								7,527			
7005862813	CLARKSTON	MI		10/24/2012													
7005862821	MANSON	WA		10/24/2012		636,897								41,934			
7005863258	ARVADA	CO		10/24/2012		249,845								24,548			
7005863266	PALO ALTO	CA		10/24/2012		973,988								31,788			
7005863274	CASTLE ROCK	CO		10/24/2012		701,603								74,968			
7005863282	POULSBO	WA		10/24/2012		221,590								50,262			
7005863290	ELGIN	SC		10/24/2012		1,477,827								8,268			
7005863779	SAN DIEGO	CA		10/24/2012		122,906											
7005863787	SEATTLE	WA		10/24/2012		206,038								50,416			
7005864603	BELLEVUE	WA		10/24/2012		311,141								41,356			
7005865139	YUMA	AZ		10/24/2012		139,249								13,775			
7005865147	ARVADA	CO		10/24/2012		214,734								15,222			
7005865154	EAGLE	ID		10/24/2012		159,404											
7005865162	SEDALIA	CO		10/24/2012		723,866								168,718			
7005865451	GRAND JUNCTION	CO		10/24/2012		87,440								10,258			
7005865469	MYRTLE BEACH	SC		10/24/2012		192,608								1,313			
7005865477	LITTLETON	CO		10/24/2012		314,274								9,258			
7005865485	CORONADO	CA		10/24/2012		198,846								4,416			
7005865865	SILVER SPRING	MD		10/24/2012		309,138								43,853			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7005865873	SAN DIEGO	CA		10/24/2012		578,250								18,176			
7005866228	MOUNTAIN VIEW	CA		10/24/2012		926,980								47,938			
7005866236	LOS ANGELES	CA		10/24/2012		369,992								1,311			
7005866244	WALNUT CREEK	CA		10/24/2012		331,984								16,524			
7005866582	SARATOGA	CA		10/24/2012		15											
7005866590	NAPA	CA		10/24/2012		232,803								74,308			
7005866608	HEBER CITY	UT		10/24/2012		841,192								81,716			
7005866616	ARVADA	CO		10/24/2012		214,715								39,353			
7005866988	OAKLAND	CA		10/24/2012		329,757								169,589			
7005867440	CARMEL	CA		10/24/2012		63,032								642			
7005868745	PARKER	CO		10/24/2012		308,917								18,701			
7005868752	LAKE FOREST PARK	WA		10/24/2012		305,389								19,850			
7005868760	NAPA	CA		10/24/2012		289,477								53,302			
7005868778	GRAND JUNCTION	CO		10/24/2012		265,355								42,284			
7005869040	CAMAS	WA		10/24/2012		239,389								29,579			
7005869420	MONUMENT	CO		10/24/2012		305,012								29,991			
7005869867	VALLEY CENTER	CA		10/24/2012		265,792								3,673			
7005869883	NORMAN	OK		10/24/2012		281,971								43,156			
7005869891	MOUNTAIN VIEW	CA		10/24/2012		317,865								28,746			
7005869909	CONIFER	CO		10/24/2012		167,934								30,089			
7005870261	WASHINGTON	MI		10/24/2012		5,068								15,885			
7005870972	SAN JOSE	CA		10/24/2012		443,463								677			
7005870980	WESTMINSTER	CO		10/24/2012		80,282								45,167			
7005870998	KENT	WA		10/24/2012		285,738								17,617			
7005871004	MORGAN HILL	CA		10/24/2012		532,088								26,481			
7005871012	PORTLAND	OR		10/24/2012		50,819								11,638			
7005871434	KINGSTON	WA		10/24/2012		190,923								677			
7005871442	VANCOUVER	WA		10/24/2012		140,910								49,798			
7005871459	PAWLEYS ISLAND	SC		10/24/2012		699,500								1,370			
7005871467	CHEYENNE	WY		10/24/2012		202,211								20,613			
7005871483	APTOS	CA		10/24/2012		780,706								647,691			
7005871491	MEDFORD	OR		10/24/2012		11,430								35,253			
7005871509	SOUTH LAKE TAHOE	CA		10/24/2012		144,589								1,913			
7005871517	MANHATTAN BEACH	CA		10/24/2012		565,355								4,130			
7005871525	SENECA	SC		10/24/2012		23,759								140,452			
7005871962	RANCHO SANTA FE	CA		10/24/2012		888,465								1,342			
7005871996	NEWPORT BEACH	CA		10/24/2012		505,402								13,597			
7005872002	EDWARDS	CO		10/24/2012		1,710,956								294,468			
7005872010	COLORADO SPRINGS	CO		10/24/2012		438,951								13,596			
7005872028	LAMBERTVILLE	MI		10/24/2012		181,550								34,916			
7005872036	SAN JOSE	CA		10/24/2012		248,322											
7005872523	LAKEWOOD	CO		10/24/2012													
7005872531	MORRISON	CO		10/24/2012		522,171								10,455			
7005872630	VANCOUVER	WA		10/24/2012		91											
7005872648	GOLDEN	CO		10/24/2012		510,167								23,985			
7005872655	LONG BEACH	CA		10/24/2012		187,595								19,006			
7005873257	TACOMA	WA		10/24/2012		192,127								8,137			
7005873265	BILLINGS	MT		10/24/2012		141,633								38,632			
7005873331	SEAL BEACH	CA		10/24/2012		1,400,259								266,048			
7005873349	NAPA	CA		10/24/2012		328,395								8,746			
7005873356	VACAVILLE	CA		10/24/2012		243,650								11,801			
7005874461	DEL MAR	CA		10/24/2012													
7005874479	CASTLE ROCK	CO		10/24/2012		145,695											
7005874487	FEDERAL WAY	WA		10/24/2012		87,269								5,500			
7005874495	DENVER	CO		10/24/2012		324,575								91,239			
7005874503	FORT COLLINS	CO		10/24/2012		240,077								3,299			
7005874966	PORTOLA VALLEY	CA		10/24/2012		1,206,076								410,097			
7005875575	OOLTEWAH	TN		10/24/2012		301,470								180,280			
7005875583	SAINT PAUL	MN		10/24/2012		49,356								45,952			
7005875591	OVERLAND PARK	KS		10/24/2012		215,878								32,546			
7005875609	SAN DIEGO	CA		10/24/2012		568,671								19,526			
7005875617	PARKER	CO		10/24/2012		207,357								30,889			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7005875989	ENCINITAS	CA		10/24/2012													
7005875997	ISLE OF PALMS	SC		10/24/2012		300,000											
7005876003	CARLSBAD	CA		10/24/2012		492,234								1,678			
7005876011	CHARLOTTE	NC		10/24/2012		389,744								50,115			
7005876425	HIGHLANDS RANCH	CO		10/24/2012		43,304								5,198			
7005876920	PARKER	CO		10/24/2012		27,312								12,833			
7005876938	BURIEN	WA		10/24/2012		435,921								45,551			
7005877217	PUYALLUP	WA		10/24/2012		311,683								16,734			
7005877225	HENDERSON	CO		10/24/2012		270,163								9,254			
7005877233	AUBURN	WA		10/24/2012		265,952								28,547			
7005877514	TRUCKEE	CA		10/24/2012		814,145								4,984			
7005877894	LAKEWOOD	WA		10/24/2012		193,370								7,499			
7005877902	SPRINGFIELD	OR		10/24/2012		71,192								9,181			
7005878140	PALOS VERDES ESTATES	CA		10/24/2012		750,505								13,216			
7005878157	WALNUT CREEK	CA		10/24/2012		462,116								44,846			
7005878579	PLEASANT HILL	CA		10/24/2012		127,930								2,991			
7005878587	SNOQUALMIE	WA		10/24/2012		154,930								18,691			
7005878595	LAGUNA HILLS	CA		10/24/2012		829,787											
7005878959	BELLEVUE	WA		10/24/2012		165,526								29,224			
7005878967	GOLDEN	CO		10/24/2012		455,389								44,155			
7005878975	DANVILLE	CA		10/24/2012		44,286								70,189			
7005879338	RALEIGH	NC		10/24/2012		220,883								25,167			
7005879346	POULSBO	WA		10/24/2012		388,114								20,238			
7005879353	WHITTIER	CA		10/24/2012		249,823								25,220			
7005879361	GREENWOOD VILLAGE	CO		10/24/2012		1,234,535								3,734			
7005879866	SAN MARCOS	CA		10/24/2012		159,629								17,079			
7005879874	ORINDA	CA		10/24/2012		654,986								549,670			
7005879882	MARTINEZ	CA		10/24/2012		214,818								28,427			
7005879890	SAN DIEGO	CA		10/24/2012		206,692								59,385			
7005879908	SAN FRANCISCO	CA		10/24/2012		726,874								58,354			
7005879916	SAN DIEGO	CA		10/24/2012		122,834								14,481			
7005879924	LARKSPUR	CO		10/24/2012		261,283								12,437			
7005879932	SAN JOSE	CA		10/24/2012		383,622								24,414			
7005879940	SAN FRANCISCO	CA		10/24/2012		478,642								65,796			
7005879957	KETCHIKAN	AK		10/24/2012		100,493								19,132			
7005879965	MUSTANG	OK		10/24/2012		135,346								31,338			
7005880294	WOODINVILLE	WA		10/24/2012		327,142								21,342			
7005880302	BOISE	ID		10/24/2012		350,202								42,696			
7005880328	LA HABRA HGTS	CA		10/24/2012		263,734								31,681			
7005880807	RICHMOND	CA		10/24/2012		1,319,008								73,778			
7005880815	KETCHIKAN	AK		10/24/2012		181,732								33,691			
7005880823	GLENDALE	AZ		10/24/2012		119,006								8,580			
7005880831	MOUNTAIN VIEW	CA		10/24/2012										169			
7005880849	AURORA	CO		10/24/2012													
7005880856	SAN DIEGO	CA		10/24/2012		98,316								64,320			
7005880872	SPRING VALLEY	CA		10/24/2012		188,812								43,976			
7005880880	TACOMA	WA		10/24/2012		202,046								22,866			
7005881292	CHARLOTTE	NC		10/24/2012		506,884								36,775			
7005881300	CHESAPEAKE	VA		10/24/2012		252,790								40,518			
7005881680	TORRANCE (REDONDO BEACH A	CA		10/24/2012		614,441											
7005881698	GREENWOOD VILLAGE	CO		10/24/2012		310,203								19,888			
7005881706	LONGMONT	CO		10/24/2012		69,697								7,998			
7005882118	SAN RAFAEL	CA		10/24/2012		805,769								1,043			
7005883058	COUDERAY	WI		10/24/2012		70,486								51,577			
7005883066	ENGLEWOOD	CO		10/24/2012		75,424								60,614			
7005883447	SAN FRANCISCO	CA		10/24/2012		1,063,382								82,129			
7005883454	SUNOL	CA		10/24/2012		1,207,395								23,679			
7005883918	BELFAIR	WA		10/24/2012		130,350								3,336			
7005884031	LOWELL	MI		10/24/2012		74,015								20,614			
7005884049	YUMA	AZ		10/24/2012		95,853								15,637			
7005884478	SHINGLE SPRINGS	CA		10/24/2012		294,079								299,220			
7005885095	DENVER	CO		10/24/2012		730,066								51,621			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7005885103	SAN FRANCISCO	CA		10/24/2012		1,132,908								104,818			
7005885111	AURORA	CO		10/24/2012		297,950								15,277			
7005885129	HAILEY	ID		10/24/2012		149,998								65,934			
7005885137	GRAND RAPIDS	MI		10/24/2012		3,638								54,428			
7005885632	CASSELBERRY	FL		10/24/2012		98,768								18,969			
7005885640	VANCOUVER	WA		10/24/2012		106,453								84,588			
7005885657	ESCONDIDO	CA		10/24/2012		52,617								9,464			
7005886028	WOODINVILLE	WA		10/24/2012		328,145								16,490			
7005886036	SEATTLE	WA		10/24/2012		223,633								5,467			
7005886044	LA MESA	CA		10/24/2012		74,061								46,578			
7005886051	SANTA CRUZ	CA		10/24/2012		926,963								1,164			
7005886291	ENCINITAS	CA		10/24/2012		281,481								17,980			
7005886309	LAGUNA NIGUEL	CA		10/24/2012		392,669								27,189			
7005886317	CAVE JUNCTION	OR		10/24/2012													
7005887133	SEATTLE	WA		10/24/2012		85,911								20,420			
7005887141	ESCONDIDO	CA		10/24/2012		260,717								26,740			
7005887158	SEATTLE	WA		10/24/2012		521,126								57,434			
7005887166	LITTLETON	CO		10/24/2012		146,220								35,297			
7005887174	SEATTLE	WA		10/24/2012		54,260								30,470			
7005887539	HILLSBOROUGH	CA		10/24/2012		1,196,518								76,139			
7005887547	LOS GATOS	CA		10/24/2012		433,604								4,260			
7005887554	LAKE FOREST PARK	WA		10/24/2012		68,773								5,980			
7005887562	SCOTTS VALLEY	CA		10/24/2012		317,581								99,044			
7005888107	LITTLETON	CO		10/24/2012		257,102								81,777			
7005888115	GLENDALE	CA		10/24/2012		493,012								14,309			
7005888123	GILBERT	AZ		10/24/2012		106,152								2,791			
7005888362	ALEXANDRIA	KY		10/24/2012		8,107								40,222			
7005888370	CARLSBAD	CA		10/24/2012		569,974								112,985			
7005888396	WEST OLIVE	MI		10/24/2012		152,667								17,802			
7005888404	GREENWOOD VILLAGE	CO		10/24/2012		877,493								685			
7005888412	LITTLETON	CO		10/24/2012										1,000			
7005889022	FALLBROOK	CA		10/24/2012													
7005889048	BEVERLY HILLS	CA		10/24/2012		577,599								11,475			
7005889055	POWAY	CA		10/24/2012		225,062								17,661			
7005889063	YUMA	AZ		10/24/2012		100,689								6,650			
7005889071	BELLINGHAM	WA		10/24/2012		256,033								39,356			
7005889089	MANHATTAN BEACH	CA		10/24/2012		1,185,709								94,069			
7005889097	HERMOSA BEACH	CA		10/24/2012													
7005889105	OJAI	CA		10/24/2012		597,371								129			
7005889113	WINDSOR	CA		10/24/2012		151,396								1,692			
7005889121	TUSTIN	CA		10/24/2012		592,977								5,204			
7005889139	CASTLE ROCK	CO		10/24/2012		464,936								17,608			
7005889626	SAN DIEGO	CA		10/24/2012		461,083								35,612			
7005890178	TUSTIN	CA		10/24/2012		286,231								230			
7005890186	APTOS	CA		10/24/2012		237,651								200,149			
7005890590	ALTADENA	CA		10/24/2012		89,744								9,641			
7005890608	HIGHLANDS RANCH	CO		10/24/2012		902,321								82,786			
7005891028	SAN DIEGO	CA		10/24/2012										9,857			
7005891036	CULVER CITY	CA		10/24/2012		395,551								36,530			
7005891051	LOS ANGELES	CA		10/24/2012		592,776								740,055			
7005891069	HONOLULU	HI		10/24/2012		135								129,026			
7005892042	CASTRO VALLEY	CA		10/24/2012		371,126								35,282			
7005892455	DANVILLE	CA		10/24/2012													
7005892463	SAN DIEGO	CA		10/24/2012		699,968								52,106			
7005893222	SATELLITE BCH	FL		10/24/2012													
7005893578	PETALUMA	CA		10/24/2012		44,980								291			
7005893586	SAN DIEGO (LA JOLLA)	CA		10/24/2012		419,876								39,347			
7005893594	LAKEWOOD	CO		10/24/2012		463,263								19,929			
7005893602	SUNSET BEACH	NC		10/24/2012		273,386								25,389			
7005893610	CENTENNIAL	CO		10/24/2012		171,275								8,222			
7005894436	HIGHLAND	UT		10/24/2012		412,855								31,110			
7005894444	COLORADO SPRINGS	CO		10/24/2012		722,628								27,697			

SCHEDULE B - PART 3

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

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7005894451	DENVER	CO		10/24/2012		241,487								239,619			
7005894469	WESTLAKE VILLAGE	CA		10/24/2012		817,066								5,700			
7005894550	EAGLE	ID		10/24/2012		327,986								25,082			
7005894568	SAN DIEGO	CA		10/24/2012		711,818								41,019			
7005894576	SPOKANE	WA		10/24/2012		110,142								1,094			
7005894584	PORTLAND	OR		10/24/2012		514,833								55,878			
7005894972	TIGARD	OR		10/24/2012		170,620								33,081			
7005894980	SEATTLE	WA		10/24/2012		96,551								15,658			
7005894998	EL DORADO HILLS	CA		10/24/2012		185,006								21,334			
7005895003	LAKEWOOD	WA		10/24/2012		1,082,021								20,718			
7005895011	MEAD	CO		10/24/2012		60,657								30,648			
7005895292	LYNNWOOD	WA		10/24/2012		174,365								26,130			
7005895300	DANVILLE	CA		10/24/2012		686,175								46,101			
7005895755	MARQUETTE	MI		10/24/2012		49,437								101,579			
7005895763	VISALIA	CA		10/24/2012		81,674								76,676			
7005895771	IRVINE	CA		10/24/2012		315,883								34,432			
7005896100	MEDINA	MN		10/24/2012		1,193,966								46,783			
7005896118	SPRING HILL	KS		10/24/2012		125,173								17,657			
7005896126	SPOKANE VALLEY	WA		10/24/2012		232,017								27,873			
7005896134	SAN JOSE	CA		10/24/2012		254,527								1,539			
7005896142	PLEASANTON	CA		10/24/2012		276,197								30,058			
7005896159	MAPLE VALLEY	WA		10/24/2012		197,249								12,355			
7005896647	SPRING HILL	KS		10/24/2012		120,351								43,137			
7005896654	CARMEL	CA		10/24/2012		770,275								15,784			
7005896662	SOUTH LYON	MI		10/24/2012		311,010								149,836			
7005896670	FENTON	MI		10/24/2012		245,725								338,677			
7005896902	KEENESBURG	CO		10/24/2012		261,921								33			
7005896928	BRENTWOOD	CA		10/24/2012		185,996								45,527			
7005896936	LOUISVILLE	CO		10/24/2012		138,067								57,268			
7005897306	ROGERS	AR		10/24/2012		266,487								64,939			
7005897546	SAN FRANCISCO	CA		10/24/2012		625,758								37,616			
7005897553	LIVERMORE	CA		10/24/2012		174,824								25,503			
7005898049	BELLEVUE	WA		10/24/2012		464,402								27,928			
7005898056	MOUNT VERNON	WA		10/24/2012		160,587								30,256			
7005898064	WILLOW SPRINGS	IL		10/24/2012		30,445								8,101			
7005898072	PASCO	WA		10/24/2012		68,694								1,767			
7005898148	PARKER	CO		10/24/2012		433,053								28,627			
7005898155	CANON CITY	CO		10/24/2012		275,627								1,876			
7005898411	KETCHIKAN	AK		10/24/2012		260,950								6,693			
7005898429	FOLSOM	CA		10/24/2012		242,274								28,663			
7005898445	EAST DUNDEE	IL		10/24/2012		109,677								24,156			
7005898452	GUTHRIE	OK		10/24/2012		135,300								19,453			
7005898460	GREENWOOD VILLAGE	CO		10/24/2012		511,225								50,522			
7005899153	SAN CLEMENTE	CA		10/24/2012		795,865								13,561			
7005899161	ROSEBURG	OR		10/24/2012		564,925								12,233			
7005899179	CONCORD	CA		10/24/2012		94,994								5,442			
7005899187	ROSS	CA		10/24/2012		1,593,634								4,053			
7005899195	SAINT CLOUD	MN		10/24/2012		154,669								81			
7005899203	CASTLE ROCK	CO		10/24/2012		102,050								37,549			
7005899567	JUNEAU	AK		10/24/2012		114,626								11,272			
7005899575	KENT	WA		10/24/2012		491								90			
7005900019	SAN DIEGO	CA		10/24/2012		457,537								255			
7005900027	CHANDLER	AZ		10/24/2012		841,476								50,002			
7005900035	CLINTON	MI		10/24/2012		51,371								10,457			
7005900043	ALPINE	CA		10/24/2012		394,341								23,031			
7005900050	SAN FRANCISCO	CA		10/24/2012		524,723								24,552			
7005900068	SAN CARLOS	CA		10/24/2012		634,575								37,441			
7005900142	GRANITE BAY	CA		10/24/2012		474,867											
7005900605	PALOS VERDES ESTATES	CA		10/24/2012		80,747								66,627			
7005900613	ALEXANDRIA	VA		10/24/2012		325,369								94,204			
7005901074	WAIPAHU	HI		10/24/2012		219,803								19,702			
7005901082	ELIZABETH	CO		10/24/2012		261,147								5,145			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7005901090	CHULA VISTA	CA		10/24/2012		235,677								15,958			
7005901413	DENVER	CO		10/24/2012		661,275								50,233			
7005901421	PALOS VERDES ESTATES	CA		10/24/2012		941,060											
7005901439	LITTLE CANADA	MN		10/24/2012		393,055								9,912			
7005902056	JEROME	ID		10/24/2012		372,543								22,422			
7005903310	AUBURN	WA		10/24/2012		189,956								28,605			
7005903682	DENVER	CO		10/24/2012		68,582								1,137			
7005903781	SAMMAMISH	WA		10/24/2012		490,266								55,493			
7005903799	ANDOVER	MN		10/24/2012		197,698								36,296			
7005903807	GRAND JUNCTION	CO		10/24/2012		128,420								11,383			
7005903815	LAKEWOOD	CO		10/24/2012		237,659								40,876			
7005904268	YUMA	AZ		10/24/2012		36,918								19,931			
7005904276	TEXHOMA	OK		10/24/2012		55,854								33,823			
7005904284	GRAHAM	WA		10/24/2012		174,947								15,556			
7005904292	SAN RAFAEL	CA		10/24/2012		639,235								17,190			
7005904623	N CHARLESTON	SC		10/24/2012		153,810								98,695			
7005905281	BELLINGHAM	WA		10/24/2012		313,434								78,974			
7005905695	PORTLAND	OR		10/24/2012		121,894								28,035			
7005905703	FOREST	VA		10/24/2012		149,362								10,072			
7005906065	SAN DIEGO	CA		10/24/2012		344,847								41,690			
7005906073	DENVER	CO		10/24/2012		224,404								9,921			
7005906081	MARQUETTE	MI		10/24/2012		109,389								12,892			
7005906099	PEBBLE BEACH	CA		10/24/2012		131,380								1,000			
7005906107	LEMON GROVE	CA		10/24/2012		14,537								1,530			
7005907543	OCEANSIDE	CA		10/24/2012		224,348								7,000			
7005907568	MILL CREEK	WA		10/24/2012		201,791								171,848			
7005907576	LONE TREE	CO		10/24/2012		777,441								37,974			
7005907584	RAMONA	CA		10/24/2012		343,298								29,387			
7005907592	MARQUETTE	MI		10/24/2012		203,182								17,252			
7005907600	LA MESA	CA		10/24/2012		114,966								20,668			
7005907618	MOUNT VERNON	WA		10/24/2012		410,904								60,030			
7005908046	POWAY	CA		10/24/2012		225,970								16,042			
7005908053	KIRKLAND	WA		10/24/2012		298,113								29,057			
7005908061	LOS ANGELES	CA		10/24/2012		461,431								83,582			
7005908079	PALM DESERT	CA		10/24/2012		123,631								6,122			
7005908087	SNOHOMISH	WA		10/24/2012		205,226								31,708			
7005908095	PORTLAND	OR		10/24/2012		133,750								18,352			
7005908533	JUNEAU	AK		10/24/2012		251,107								28,178			
7005908541	APPLE VALLEY	CA		10/24/2012		108,709								11,786			
7005909101	GRAND JUNCTION	CO		10/24/2012		204,087								11,081			
7005909119	BROADLANDS	VA		10/24/2012		52,084								7,236			
7005909127	WYCKOFF	NJ		10/24/2012		586,298								79,058			
7005909408	MARQUETTE	MI		10/24/2012		115,379								86,654			
7005909689	ISSAQUAH	WA		10/24/2012		9,978								13,432			
7005909697	LOS ANGELES	CA		10/24/2012		477,292								45,412			
7005909705	SAMMAMISH	WA		10/24/2012		851,654								296,284			
7005909713	WATSONVILLE	CA		10/24/2012		498,770								33,287			
7005909721	SAN MARINO	CA		10/24/2012		78,314								64,215			
7005909739	IRVINE	CA		10/24/2012		61,612								20,009			
7005910471	HIXSON	TN		10/24/2012		58,441								50,468			
7005910489	FRANKLIN LAKES	NJ		10/24/2012		267,613								101,367			
7005910497	ARVADA	CO		10/24/2012		65,279								8,302			
7005910505	MATTAWAN	MI		10/24/2012		68,183								5,399			
7005910513	GREENFIELD	CA		10/24/2012		53,714								2,540			
7005910836	DENVER	CO		10/24/2012		188,494								50,016			
7005910844	DAVIS	CA		10/24/2012		111,883								43,758			
7005910851	LITTLETON	CO		10/24/2012		93,955								7,189			
7005911156	DENVER	CO		10/24/2012		31,334								47,363			
7005911412	AURORA	CO		10/24/2012		140,715								59,506			
7005911420	SEATTLE	WA		10/24/2012		99,355								9,656			
7005911438	CARDIFF	CA		10/24/2012		765,413								71,790			
7005911792	JENISON	MI		10/24/2012		84,953								24,150			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7005911800	PARADISE VALLEY	AZ		10/24/2012		313,245								37,451			
7005911818	SEATTLE	WA		10/24/2012		85,216								42,158			
7005912345	PLEASANTON	CA		10/24/2012		260,089								140,381			
7005912352	SILVER SPRING	MD		10/24/2012		355,199								42,540			
7005912360	DENVER	CO		10/24/2012		218,362								34,454			
7005912378	BURBANK	CA		10/24/2012													
7005912733	ENGLEWOOD	CO		10/24/2012		694,208								17,169			
7005913459	SUNNYVALE	CA		10/24/2012		287,350								308,656			
7005913467	FAIRFAX	VA		10/24/2012		450,559								19,598			
7005913475	MERIDIAN	ID		10/24/2012		164,740								19,337			
7005913483	TUSCALOOSA	AL		10/24/2012		452,619								64,190			
7005913491	LAFAYETTE	CA		10/24/2012		918,301								899,344			
7005913509	CORONA	CA		10/24/2012		194,618								611			
7005914051	PALO ALTO	CA		10/24/2012		1,017,995								111,330			
7005914069	SAN RAMON	CA		10/24/2012		146,629								102,625			
7005914077	FOUNTAIN VALLEY	CA		10/24/2012		96,434								22,262			
7005914085	SAN RAMON	CA		10/24/2012		535,854								2,978			
7005914416	CAPITOLA	CA		10/24/2012		132,260								20,718			
7005914424	SAN MATEO	CA		10/24/2012		347,933								20,748			
7005914432	JEROME	ID		10/24/2012		137,623								1,208			
7005915017	SAMMAMISH	WA		10/24/2012		286,168								19,422			
7005915025	SAN FRANCISCO	CA		10/24/2012		1,001,779								20,268			
7005915033	ALAMO	CA		10/24/2012		988,544								291,178			
7005915058	HAILEY	ID		10/24/2012		147,249								28,726			
7005915421	KIRKLAND	WA		10/24/2012		417,666								54,850			
7005915439	SAN FRANCISCO	CA		10/24/2012		316,811								70,389			
7005915447	MAHWAH	NJ		10/24/2012		56,358								34,533			
7005915454	ROUNDUP	MT		10/24/2012		73,591								16,985			
7005915462	VANCOUVER	WA		10/24/2012		44,024								25,038			
7005915470	KEENESBURG	CO		10/24/2012		353,111											
7005915744	FAIRFAX	VA		10/24/2012		226,334								19,627			
7005915751	WHITTIER	CA		10/24/2012		130,021								12,393			
7005916015	LITTLETON	CO		10/24/2012		35,723								29,677			
7005916023	BELLEVUE	WA		10/24/2012		166,598								10,494			
7005916031	PALO ALTO	CA		10/24/2012		72,136								36,170			
7005916858	SAN BRUNO	CA		10/24/2012		245,605								2,095			
7005916866	GOLDEN	CO		10/24/2012		510,636								38,199			
7005916874	AUBURN	WA		10/24/2012		98,508								25,781			
7005916882	LOVES PARK	IL		10/24/2012		68,204								4,103			
7005916890	BELLEVUE	WA		10/24/2012		43,273								37,441			
7005916908	ENUMCLAW	WA		10/24/2012		247,860								23,910			
7005917096	COARSEGOLD	CA		10/24/2012		8,647											
7005917104	SHINGLE SPRINGS	CA		10/24/2012		507,442								3,788			
7005917112	SAN DIEGO	CA		10/24/2012		153,664								7,679			
7005917120	CULVER CITY	CA		10/24/2012		471,370								23,581			
7005917534	ALAMO	CA		10/24/2012		924,967								52,524			
7005917542	CAMERON PARK	CA		10/24/2012		82,454								21,704			
7005917559	GRAND JUNCTION	CO		10/24/2012		142,534								12,481			
7005917567	BEAUX ARTS	WA		10/24/2012		635,699								48,077			
7005918029	RIVA	MD		10/24/2012		429,519								80,411			
7005918037	LIVERMORE	CA		10/24/2012		805,008								9,758			
7005918045	CARLSBAD	CA		10/24/2012		157,377								13,644			
7005918169	OCEANSIDE	CA		10/24/2012		194,691								12,894			
7005918177	COVINGTON	WA		10/24/2012		416,805								53,070			
7005918185	FRIDAY HARBOR	WA		10/24/2012		283,379								104,858			
7005918599	MCMINNVILLE	OR		10/24/2012		234,332								17,036			
7005918979	SAN CARLOS	CA		10/24/2012		497,233								117,538			
7005920199	LOUISVILLE	KY		10/24/2012		133,072								15,325			
7005920207	FALLBROOK	CA		10/24/2012		451,647								51,668			
7005920504	ORINDA	CA		10/24/2012		522,072								89,494			
7005920876	GILROY	CA		10/24/2012		291,968								55,145			
7005920884	LIVERMORE	CA		10/24/2012		359,663								986			

SCHEDULE B - PART 3

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

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7005921205	HUNTINGTON BEACH	CA		10/24/2012		469,283								336,705			
7005921478	SEATTLE	WA		10/24/2012		(1)								18,751			
7005922195	REDWOOD CITY	CA		10/24/2012		541,135								31,190			
7005922203	MADISON	WI		10/24/2012		134,391								28,658			
7005922252	WALNUT	CA		10/24/2012		398,447								96,829			
7005922617	LA CONNER	WA		10/24/2012		16,878								16,829			
7005923094	MARRIOTTSVILLE	MD		10/24/2012		220,142								151,787			
7005923714	CORONADO	CA		10/24/2012		804,806								19,907			
7005924142	SEATTLE	WA		10/24/2012		232,446								56,212			
7005924159	CLEMSON	SC		10/24/2012		184,013								4,520			
7005924167	LONE TREE	CO		10/24/2012		303,846								284,158			
7005924175	PHOENIX	AZ		10/24/2012		412,168								27,912			
7005924258	VIENNA	VA		10/24/2012		494,192											
7005924266	BELLINGHAM	WA		10/24/2012		402,224								19,925			
7005924274	SAN FRANCISCO	CA		10/24/2012		865,189								47,441			
7005924613	SALINAS	CA		10/24/2012		217,129								37,675			
7005924621	LODI	CA		10/24/2012		175,268								41,784			
7005924639	BOTHELL	WA		10/24/2012		287,730								28,353			
7005924647	REDMOND	WA		10/24/2012		146,551								12,910			
7005924654	ATWATER	CA		10/24/2012		48,574								41,104			
7005924662	FERNDALE	WA		10/24/2012		169,861								13,176			
7005924670	HAILEY	ID		10/24/2012		140,794								17,878			
7005924688	CORONADO	CA		10/24/2012		627,551								274			
7005924969	FALLS CHURCH	VA		10/24/2012		348,684								46,386			
7005924977	LITTLE SUAMICO	WI		10/24/2012		241,400								11,310			
7005924985	SOLANA BEACH	CA		10/24/2012		799,349											
7005925289	SANTA ANA	CA		10/24/2012		469,020								118,465			
7005925297	CHICAGO	IL		10/24/2012		843,932								22,630			
7005925537	SPRING VALLEY	CA		10/24/2012		121,063								12,897			
7005925545	TUSTIN	CA		10/24/2012		632,499								54,198			
7005925552	FORT MOHAVE	AZ		10/24/2012		123,969								10,717			
7005926360	SAN DIEGO	CA		10/24/2012		414,569								66,517			
7005926378	CAVE CREEK	AZ		10/24/2012		339,859								34,315			
7005926477	SUMMIT	NJ		10/24/2012		519,471								36,015			
7005926832	LOS ANGELES	CA		10/24/2012		433,685								51,311			
7005927749	S LAKE TAHOE	CA		10/24/2012		190,383								86,101			
7005927756	SAN JUAN CAPO	CA		10/24/2012		366,599								45,365			
7005927764	FERNDALE	WA		10/24/2012		5,635								682			
7005928838	MOUNT VERNON	WA		10/24/2012		165,761								19,287			
7005929687	KETCHIKAN	AK		10/24/2012		243,282								51,131			
7005929695	LITTLETON	CO		10/24/2012		175,857								4,608			
7005929703	CASTLE ROCK	CO		10/24/2012		104,950								3,302			
7005929794	PIEDMONT	SC		10/24/2012		108,529								28,082			
7005930271	OAKLAND	CA		10/24/2012		463,843								77,882			
7005930701	MILWAUKIE	OR		10/24/2012		88,532								12,523			
7005930719	FERNDALE	WA		10/24/2012		145,268								15,127			
7005931162	SEATTLE	WA		10/24/2012		43,724											
7005931188	CENTENNIAL	CO		10/24/2012		82,471								39,305			
7005931626	FOREST	VA		10/24/2012		44,232								24,856			
7005931634	SAN RAMON	CA		10/24/2012		459,284								3,297			
7005931717	MC LEAN	VA		10/24/2012		432,645								52,472			
7005932095	RUSTON	WA		10/24/2012		287,136								28,282			
7005932103	KENT	WA		10/24/2012		170,340								15,391			
7005932111	LAKE TAPPS	WA		10/24/2012		341,422								21,677			
7005932533	GLEN ARBOR	MI		10/24/2012		808,606								20,000			
7005932541	BILLINGS	MT		10/24/2012		103,516								42,926			
7005933051	BATAVIA	IL		10/24/2012		22											
7005933069	HIXSON	TN		10/24/2012		166,608								104,325			
7005933077	LOS ANGELES	CA		10/24/2012		222,372								25,143			
7005933788	BAINBRIDGE ISLAND	WA		10/24/2012		46,768								30,715			
7005933796	PRESCOTT	AZ		10/24/2012		273,010								3,787			
7005933804	SEATTLE	WA		10/24/2012		69,127								19,888			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7005933812	CORONADO	CA		10/24/2012		229,031								1,372			
7005933820	SANTA ROSA	CA		10/24/2012		361,292								6,494			
7005934208	ARROYO GRANDE	CA		10/24/2012		16,514								50			
7005934216	DENVER	CO		10/24/2012		153,497								8,585			
7005934224	CLIFTON	NJ		10/24/2012		128,218								27,651			
7005934232	BELLEVUE	WA		10/24/2012		62,040								11,479			
7005934679	CARLSBAD	CA		10/24/2012		829,632								77,191			
7005934687	MARQUETTE	MI		10/24/2012		24,326								10,848			
7005935114	REDMOND	WA		10/24/2012		538,719								35,236			
7005935122	ROCKLIN	CA		10/24/2012		289,182								20,302			
7005935130	LEAVENWORTH	KS		10/24/2012		106,339								2,669			
7005936187	SAN MARCOS	CA		10/24/2012		105,477								42,592			
7005936336	PEORIA	AZ		10/24/2012		128,069								18,593			
7005936781	BRICK	NJ		10/24/2012													
7005936922	DENVER	CO		10/24/2012		276,675								2,658			
7005938472	NINE MILE FLS	WA		10/24/2012		191,402								63,024			
7005938480	TORRANCE	CA		10/24/2012		250,097								33,769			
7005938563	EDEN PRAIRIE	MN		10/24/2012		(100)								60			
7005938571	WINFIELD	IL		10/24/2012		198,744								8,804			
7005938589	FERNANDINA	FL		10/24/2012		115,344								13,520			
7005938597	SALIDA	CO		10/24/2012		265,783								8,935			
7005938605	CAMERON PARK	CA		10/24/2012		210,610								18,773			
7005938944	SAN DIEGO	CA		10/24/2012													
7005939314	CENTENNIAL	CO		10/24/2012		119,991								8,726			
7005939322	SCOTTSDALE	AZ		10/24/2012		160,408								99,848			
7005939603	POTOMAC	MD		10/24/2012		667,153								242,024			
7005940015	IRVINE	CA		10/24/2012		1,157,304								19,469			
7005940023	GIG HARBOR	WA		10/24/2012		122,182								32,398			
7005940031	GREENWOOD VILLAGE	CO		10/24/2012		23,265								14,641			
7005941153	KIRKLAND	WA		10/24/2012		143,826								105,843			
7005941815	LAKE FOREST PARK	WA		10/24/2012		194,454								31,383			
7005941823	DANVILLE	CA		10/24/2012		613,912								19,312			
7005941831	LAKE MILLS	WI		10/24/2012		53,549								42,522			
7005941849	LOS ANGELES	CA		10/24/2012		1,085,080											
7005941856	BREMERTON	WA		10/24/2012		478,448								54,593			
7005941872	LOUISVILLE	KY		10/24/2012		510,936								130,014			
7005942243	SAN FRANCISCO	CA		10/24/2012		218,793								213			
7005942250	CHICAGO	IL		10/24/2012		86,527								15,240			
7005942268	COTATI	CA		10/24/2012		179,243								18,092			
7005942375	DENVER	CO		10/24/2012		237,628								12,449			
7005942961	MARQUETTE	MI		10/24/2012		4,505								22,441			
7005942979	REDONDO BEACH	CA		10/24/2012		519,598								55,349			
7005942987	GWINN	MI		10/24/2012		122,335								27,145			
7005943357	SOLANA BEACH	CA		10/24/2012		407,135								10,760			
7005943365	COLORADO SPRINGS	CO		10/24/2012		89,353								21,307			
7005943373	OSPREY	FL		10/24/2012													
7005943381	KEAAU	HI		10/24/2012		216,647								13,813			
7005943399	WALL TOWNSHIP	NJ		10/24/2012		171,018								38,667			
7005943829	GIG HARBOR	WA		10/24/2012		274,774								13,026			
7005943837	MILILANI	HI		10/24/2012		380,989								15,460			
7005944207	COLORADO SPRINGS	CO		10/24/2012		155,098								5,144			
7005944611	LAKEWOOD	CO		10/24/2012		381,082								2,910			
7005944629	ENGLEWOOD	CO		10/24/2012		429,766								23,187			
7005945097	WORTHINGTON	OH		10/24/2012		76,172								11,351			
7005945105	TACOMA	WA		10/24/2012		76,397								24,255			
7005945584	CHICAGO	IL		10/24/2012		115,931								13,007			
7005945592	AVONDALE ESTATES	GA		10/24/2012		219,856								127,359			
7005946202	OAK HARBOR	WA		10/24/2012		63,890								8,060			
7005946210	SAN PEDRO	CA		10/24/2012		456,348								2,070			
7005946707	FREMONT	CA		10/24/2012		77,490								56,217			
7005946715	SEDRO WOOLLEY	WA		10/24/2012		155,248								32,745			
7005947325	SHORELINE	WA		10/24/2012		97,714								31,871			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7005947762	SAN DIEGO	CA		10/24/2012		164,660								65,698			
7005948224	SAN FRANCISCO	CA		10/24/2012		478,375								31,330			
7005948232	MARQUETTE	MI		10/24/2012		66,154								21,229			
7005948257	CHARLESTOWN	IN		10/24/2012		29,628								22,761			
7005948265	CHICAGO	IL		10/24/2012		232,200								25,473			
7005948273	AUBURN	WA		10/24/2012		263,442								16,475			
7005948281	LOUISVILLE	KY		10/24/2012		19,166								33,338			
7005948299	CAMAS	WA		10/24/2012		148,404								57,083			
7005948307	BILLINGS	MT		10/24/2012		130,480								17,783			
7005948745	PELKIE	MI		10/24/2012		77,000								4,949			
7005948752	BRENTWOOD	CA		10/24/2012		363,733								32,896			
7005948760	LOWELL	MI		10/24/2012		217,135								6,213			
7005948778	POMPTON PLAINS	NJ		10/24/2012		25,047								22,796			
7005948786	SOLANA BEACH	CA		10/24/2012		2,467,097								113,731			
7005948794	SCOTTSDALE	AZ		10/24/2012		277,170								65,345			
7005948802	SEATTLE	WA		10/24/2012		465,137								35,900			
7005949263	POWELL	OH		10/24/2012													
7005949271	SAN PEDRO	CA		10/24/2012		164,900								19,055			
7005949289	SAN JOSE	CA		10/24/2012		232,491								7,300			
7005949800	FALLBROOK	CA		10/24/2012		5,498								829			
7005949818	LORTON	VA		10/24/2012		72,804								25,936			
7005949826	SUNNYVALE	CA		10/24/2012		545,851								72,989			
7005949834	KENT	WA		10/24/2012		189,972								41,367			
7005949842	GLENDALE	CA		10/24/2012		76,832								5,593			
7005949859	SEATTLE	WA		10/24/2012		195,354								56,355			
7005949867	CORTLAND	OH		10/24/2012										60			
7005949875	MAPLE VALLEY	WA		10/24/2012		581,508								374,886			
7005950360	SCOTTSVILLE	VA		10/24/2012		117,428								17,834			
7005950378	VISALIA	CA		10/24/2012		55,410								32,835			
7005950386	COLUMBUS	OH		10/24/2012		2,226								6,566			
7005950394	HIXSON	TN		10/24/2012		110,216								9,281			
7005950402	HANFORD	CA		10/24/2012		149,049								19,980			
7005950410	OCEANSIDE	CA		10/24/2012		201								10,524			
7005950428	VISALIA	CA		10/24/2012		70,459								50,670			
7005950980	SPRINGBORO	OH		10/24/2012		329,988								114,768			
7005950998	SOUTH LAKE TAHOE	CA		10/24/2012		376,794								209,146			
7005951004	ALAMO	CA		10/24/2012		595,900								25,360			
7005951012	MOSCOW	TN		10/24/2012		154,341								4,668			
7005951020	REDMOND	WA		10/24/2012		348,641								10,772			
7005951038	SEATTLE	WA		10/24/2012		310,528								49,961			
7005951046	HILTON HEAD ISLAND	SC		10/24/2012		364,810								148,937			
7005951053	VISALIA	CA		10/24/2012		137,283								41,553			
7005951061	LA CONNER	WA		10/24/2012		174,722								35,905			
7005951079	MUKILTEO	WA		10/24/2012		385,790								5,680			
7005951087	SEATTLE	WA		10/24/2012		588,125								49,081			
7005951459	CHICAGO	IL		10/24/2012		149,789								2,076			
7005951467	GRESHAM	OR		10/24/2012		68,535								16,537			
7005951475	UNION CITY	CA		10/24/2012		262,610								34,808			
7005951483	SAN JOSE	CA		10/24/2012		987,236								71,644			
7005951491	MONROE	WA		10/24/2012		378,767								123,354			
7005951509	BURBANK	CA		10/24/2012		4,356								14,436			
7005951517	OOLTEWAH	TN		10/24/2012		195,391								16,297			
7005951855	(LA JOLLA) SAN DIEGO	CA		10/24/2012		980,225								194,593			
7005951863	PORTLAND	OR		10/24/2012		44,609								2,438			
7005952358	SAN DIMAS	CA		10/24/2012		483,187											
7005952366	KETCHIKAN	AK		10/24/2012		128,470								31,860			
7005952374	YORBA LINDA	CA		10/24/2012		191,104								20,430			
7005952382	KETCHIKAN	AK		10/24/2012		31,963											
7005952390	BELLEVUE	WA		10/24/2012		497,987								34,984			
7005952408	DUBLIN	CA		10/24/2012		622,026								118,127			
7005952416	MINNEAPOLIS	MN		10/24/2012		464,557								21,317			
7005952879	RIVERDALE	NJ		10/24/2012		162,823								8,588			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7005952887	IRVINE	CA		10/24/2012		757,106								152,166			
7005953026	RIVER FOREST	IL		10/24/2012		271,053								23,381			
7005953331	SEATTLE	WA		10/24/2012		492,874								43,017			
7005953349	CORTLAND	OH		10/24/2012		98,138								88,502			
7005953596	AURORA	CO		10/24/2012		387,696								80,179			
7005953893	COSTA MESA	CA		10/24/2012		221,670								11,839			
7005953901	BOULDER	CO		10/24/2012		177,266								18,033			
7005953919	SEATTLE	WA		10/24/2012		851,539								29,949			
7005953927	MURRIETA	CA		10/24/2012		519,908								143			
7005953935	RCH PALOS VRD	CA		10/24/2012		484,519								60,051			
7005954503	RAMONA	CA		10/24/2012		364,955								8,858			
7005954610	ANNA MARIA	FL		10/24/2012		585,962								28,951			
7005955104	STURGIS	MI		10/24/2012		64,056											
0299999. Mortgages with partial repayments						3,171,149,714								98,217,851			
3990000029	LOCH LOMOND	CA		10/18/2012	01/31/2013	262										(171)	(171)
3990003162	PEORIA	IL		10/18/2012	03/31/2013	39,446										(530)	(530)
3990004005	OMAHA	NE		10/18/2012	01/31/2013	20,678								450		(13,049)	(13,049)
3990004038	EUREKA SPRINGS	AR		10/18/2012	02/28/2013	236								20		(1,036)	(1,036)
3990005306	APOPKA	FL		10/18/2012	02/27/2013	50,060		1,365			1,365					(36,502)	(36,502)
3990005413	PALM COAST	FL		10/18/2012	03/31/2013	42,148		408			408			39,160		11,689	11,689
3990005703	MODESTO	CA		10/18/2012	03/31/2013	1,277		13			13					(1,075)	(1,075)
3990007054	CICERO	IL		10/18/2012	03/31/2013	38,893		71	23,858		(23,787)					(893)	(893)
3990007463	KINGS PARK	NY		10/18/2012	03/31/2013	100,086		475			475					(15,813)	(15,813)
3990008601	DEARBORN	MI		10/18/2012	03/31/2013	14,771		122			122					(9,580)	(9,580)
3990010229	GILBERT	AZ		10/18/2012	03/31/2013	229,186		3,114			3,114			140,809		42,324	42,324
3990010455	SCHAUMBURG	IL		10/18/2012	02/27/2013	32,036		55			55					(20,309)	(20,309)
3990011243	ALBUQUERQUE	NM		10/18/2012	02/28/2013	98,133			62,827		(62,827)			30		(2,461)	(2,461)
3990011680	CERRITOS	CA		10/18/2012	01/31/2013	64,948										(42,319)	(42,319)
3990012419	FONTANA	CA		10/18/2012	03/31/2013	98,722								15,330		(47,392)	(47,392)
6901002941	INDIANAPOLIS	IN		10/18/2012	03/31/2013	27,554		141	5,289		(5,148)			13,149		595	595
6901004370	SCOTCH PLAINS	NJ		10/18/2012	01/31/2013	67,945										40	40
3990000632	EAST ROCKAWAY	NY		10/18/2012										1,500		1,500	1,500
3990002351	REDDING	CA		10/18/2012										59		59	59
3990005669	PACIFIC PALISADES	CA		10/18/2012										17,000		17,000	17,000
3990006256	HARWICH	MA		10/18/2012										2,821		2,821	2,821
3990009180	OAKLAND	CA		10/18/2012										25,000		25,000	25,000
3990009284	WEST ISLIP	NY		10/18/2012										101,218		101,218	101,218
3990009936	GILBERT	AZ		10/18/2012										600		600	600
6901000282	PEORIA	AZ		10/18/2012										26,585		26,585	26,585
0399999. Mortgages disposed						926,380		5,764	91,974		(86,210)			383,729		38,300	38,300
0599999 - Totals						3,247,210,491		2,469,992	91,974		2,378,019		75,456,827	174,058,407		38,300	38,300

SCHEDULE BA - PART 2

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

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

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
922155-99-9	VARDE FUND V LP		MN	CO	10/27/2005	01/31/2013	40,340	17,668				17,668		41,560	41,560		(16,448)	(16,448)	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							40,340	17,668				17,668		41,560	41,560		(16,448)	(16,448)	
3999999. Total - Unaffiliated							40,340	17,668				17,668		41,560	41,560		(16,448)	(16,448)	
4099999. Total - Affiliated																			
4199999 - Totals							40,340	17,668				17,668		41,560	41,560		(16,448)	(16,448)	

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
0599999. Subtotal - Bonds - U.S. Governments									XXX
1099999. Subtotal - Bonds - All Other Governments									XXX
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions									XXX
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions									XXX
3128M9-LW-0	FREDDIE MAC GOLD G07241 3.000% 12/01/42		01/30/2013	BARCLAYS BANK PLC		30,632,529	29,794,557	27,312	1
3132HQ-4Q-2	FREDDIE MAC GOLD Q14431 3.000% 12/01/42		01/08/2013	CS FIRST BOSTON NZ		51,978,966	49,919,776	54,080	1
3132J6-PP-3	FREDDIE MAC GOLD Q15429 3.000% 02/01/43		02/21/2013	ROYAL BANK OF SCOTTLAND		59,367,848	57,765,751	120,345	1
31417D-4E-0	Federal National Mortgage Asso AB7120 3.000% 12/01/42		01/30/2013	BARCLAYS BANK PLC		19,533,905	18,910,451	17,335	1
3199999. Subtotal - Bonds - U.S. Special Revenues						161,513,248	156,390,535	219,072	XXX
0010EQ-A#-3	AEP TEXAS NORTH CO 3.090% 02/28/23		02/26/2013	PRIVATE		27,000,000	27,000,000		2Z
00206R-AR-3	SBC COMMUNICATIONS INC 5.800% 02/15/19		01/25/2013	CS FIRST BOSTON NZ		6,060,300	5,000,000	132,917	1FE
00834#-AA-6	ADVANTAGE CAPITAL HAWAII INVES 9.250% 11/28/21		03/28/2013	Interest Capitalization		1,255	1,255		1
025537-AG-6	American Electric Power Co Inc 2.950% 12/15/22		01/10/2013	GOLDMAN SACHS & CO.		6,262,311	6,285,000	21,631	2FE
044209-AE-4	Ashland Inc 4.750% 08/15/22		01/18/2013	CIBC SECURITIES EUROPE		1,664,000	1,600,000	35,256	3FE
05490B-CD-1	BCAP_13-RR1 13-RR1 10A1 3.000% 10/26/36		01/23/2013	BARCLAYS BANK PLC		25,437,500	25,000,000	62,500	1Z
073730-AE-3	Beam Inc 3.250% 05/15/22		02/21/2013	Various		18,500,030	18,092,000	141,875	2FE
126307-AF-4	CSC HOLDINGS INC 6.750% 11/15/21		01/09/2013	Tax Free Exchange		2,101,702	2,000,000	20,250	3FE
126408-GM-9	CSX Corp 6.250% 03/15/18		01/28/2013	DEUTSCHE BANK		11,557,834	9,550,000	225,043	2FE
12646P-DJ-5	CSMC_13-2R 13-2R 5A1 2.914% 05/27/37		02/06/2013	CS FIRST BOSTON NZ		8,603,436	8,363,000	7,085	1FE
12646P-EN-5	CSMC_13-2R 13-2R 7A1 2.680% 03/27/36		02/06/2013	CS FIRST BOSTON NZ		7,778,379	7,561,000	5,801	1FE
12656*-AE-2	CSLB HOLDINGS INC 2.070% 03/26/18		03/22/2013	PRIVATE		22,000,000	22,000,000		1Z
15089Q-AD-6	CELANESE US HOLDINGS LLC 4.625% 11/15/22		01/18/2013	MORGAN STANLEY & CO.		1,556,250	1,500,000	13,682	3FE
17320F-AA-1	CMLTI_12-AA 12-A A 2.500% 06/25/51		12/10/2012	CITIGROUP GLOBAL MARKETS INC		(197,743)	(199,993)	(16,238)	1Z
196522-AK-2	COLORADO INTERSTATE GAS CO 6.800% 11/15/15		01/17/2013	MIZUHO BANK		4,258,008	3,664,000	47,062	2FE
205887-BD-3	ConAgra Foods Inc 5.819% 06/15/17		01/09/2013	MESIROW & CO		2,710,563	2,322,000	10,884	2FE
205887-BQ-4	ConAgra Foods Inc 1.900% 01/25/18		01/22/2013	Various		18,803,995	18,675,000		2FE
207597-EF-8	CONNECTICUT LIGHT AND POWER 2.500% 01/15/23		01/10/2013	BARCLAYS BANK PLC		24,820,722	24,925,000		1FE
247126-AH-8	DELPHI CORP 5.000% 02/15/23		02/11/2013	MORGAN (J.P.) SECURITIES		2,500,000	2,500,000		3FE
269871-AA-7	EAGLE SPINCO INC 4.625% 02/15/21		01/30/2013	BARCLAYS BANK PLC		3,048,750	3,000,000	1,542	3FE
30225A-AS-2	EXTENDED STAY AMERICA TRUST ES 13-ESH A25 1.830% 12/05/31		01/25/2013	MORGAN (J.P.) SECURITIES		7,299,985	7,300,000	4,082	1FE
302570-BJ-4	NEXTERA ENERGY CAPITAL HOLDING 2.600% 09/01/15		02/13/2013	MIZUHO BANK		6,548,072	6,288,000	76,294	2FE
36193A-AA-6	GSMS_13-KING 13-KING A 2.706% 12/10/27		02/12/2013	GOLDMAN SACHS & CO.		7,724,893	7,500,000	13,530	1FE
36197Q-AC-3	GSMS_13-G1 13-G1 A2 3.557% 04/10/31		03/01/2013	GOLDMAN SACHS & CO.		10,299,791	10,000,000	10,869	1FE
36962G-6R-0	GENERAL ELECTRIC CAP CORP 1.000% 01/08/16		01/03/2013	BANK OF AMERICA		16,427,099	16,480,000		1FE
370334-BH-6	General Mills Inc 5.650% 02/15/19		01/28/2013	Various		6,254,369	5,179,000	134,927	2FE
370334-BM-5	General Mills Inc 3.150% 12/15/21		02/01/2013	NOMURA SECURITIES		5,230,950	5,000,000	22,313	2FE
46617F-AA-2	HENDR_10-3A 13-1A A 3.220% 03/15/67		03/13/2013	DEUTSCHE BANK		6,995,143	7,000,000		1FE
487836-BD-9	Kellogg Co 4.000% 12/15/20		02/12/2013	Various		22,968,004	20,573,000	116,586	2FE
487836-BJ-6	Kellogg Co 3.125% 05/17/22		02/11/2013	Various		8,206,701	8,005,000	60,454	2FE
50076Q-AR-7	Kraft Foods Group Inc 6.875% 01/26/39		01/22/2013	Tax Free Exchange		37,549,366	35,317,000	1,187,044	2FE
50076Q-AU-0	Kraft Foods Group Inc 5.375% 02/10/20		01/18/2013	Tax Free Exchange		12,497,131	10,959,000	258,526	2FE
50076Q-AX-4	Kraft Foods Group Inc 6.125% 08/23/18		01/10/2013	Tax Free Exchange		72,678,160	69,147,000	1,611,749	2FE
502413-BA-4	L-3 COMMUNICATIONS CORP 4.950% 02/15/21		01/08/2013	DEUTSCHE BANK		2,548,256	2,262,000	45,410	2FE
502413-BB-2	L-3 COMMUNICATIONS CORP 3.950% 11/15/16		01/18/2013	LOOP CAPITAL MARKETS		1,662,008	1,530,000	11,583	2FE
539830-AX-7	Lockheed Martin Corp 2.125% 09/15/16		01/10/2013	STIFEL NICOLAUS & CO. INC.		1,693,277	1,630,000	11,546	1FE
539830-AY-5	Lockheed Martin Corp 3.350% 09/15/21		02/13/2013	Various		41,622,643	39,710,000	503,932	1FE
591894-BY-5	METROPOLITAN EDISON 3.500% 03/15/23		03/14/2013	Various		6,176,181	6,150,000	1,930	2FE
60871R-AC-4	Molson Coors Brewing Co 3.500% 05/01/22		03/08/2013	Various		24,091,730	23,260,000	229,401	2FE
61761P-AE-5	MSRR_13-R1 13-R1 2A 2.865% 07/26/37		02/22/2013	CITIGROUP GLOBAL MARKETS INC		22,062,194	21,303,265	43,808	1FE
65339K-AF-7	NEXTERA ENERGY CAPITAL HOLDING 1.200% 06/01/15		02/01/2013	MIZUHO BANK		4,546,221	4,505,000	9,761	2FE
65409Q-AZ-5	NIELSEN FINANCE LLC 4.500% 10/01/20		01/04/2013	DEUTSCHE BANK		1,990,000	2,000,000	24,250	3FE
655844-BJ-6	Norfolk Southern Corp 3.000% 04/01/22		02/05/2013	JEFFRIES & CO.		7,616,475	7,500,000	79,375	2FE
666807-BE-1	Northrop Grumman Corp 3.500% 03/15/21		01/07/2013	DEUTSCHE BANK		5,349,750	5,000,000	55,903	2FE
713448-CG-1	PepsiCo Inc 2.750% 03/01/23		03/07/2013	Various		13,969,748	13,965,000	12,090	1FE
718546-AJ-3	Phillips 66 2.950% 05/01/17		01/29/2013	Tax Free Exchange		29,980,695	29,565,000	213,197	2FE
743263-AS-4	Progress Energy Inc 3.150% 04/01/22		03/06/2013	BNP SECURITIES		7,099,679	6,994,000	97,916	2FE
74932B-AA-1	RBSCF_13-SMV 13-SMV A 3.260% 03/11/31		02/01/2013	ROYAL BANK OF SCOTTLAND		5,609,703	5,500,000	9,961	1FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
758202-AH-8	REED ELSEVIER CAPITAL 3.125% 10/15/22		01/29/2013	Various		9,761,380	10,000,000	87,674	2FE
811065-AA-9	SCRIPPS NETWORK INTERACTIVE 2.700% 12/15/16		01/25/2013	WELLS FARGO BANK		5,270,250	5,000,000	16,875	2FE
87264M-AJ-8	TRW AUTOMOTIVE INC 4.500% 03/01/21		02/26/2013	Various		4,848,000	4,800,000	600	3FE
893570-BY-6	TRANS CONTINENTAL GAS PIPELINE 6.050% 06/15/18		01/18/2013	MIZUHO BANK		758,063	625,000	4,096	2FE
89678D-AA-3	TCF_12-1A 12-1A A 4.210% 05/14/27		01/14/2013	GLEACHER & CO		2,920,422	2,800,000	982	1FE
911365-AY-0	UNITED RENTALS - NORTH AMERICA 5.750% 07/15/18		01/14/2013	Tax Free Exchange		13,524,763	13,136,000	375,562	3FE
98389B-AM-2	Xcel Energy Inc 4.700% 05/15/20		03/21/2013	Various		6,184,017	5,350,000	74,644	2FE
BAX3LR-KB-6	Contech Engineered Solutions L TERM LOAN - 2ND LIEN 13.000% 02/07/17		03/01/2013	Interest Capitalization		1,741	1,741		3Z
BAX3Y4-FT-0	BWAY CORP TERM LOAN 4.503% 08/31/17		01/15/2013	DEUTSCHE BANK		325,000	325,000		4FE
BAX41F-N6-0	Windstream Corp TERM LOAN B4 3.500% 12/31/20		01/10/2013	BANK OF AMERICA		2,250,000	2,250,000		3FE
BAX424-R4-5	MICHAELS STORES INC TERM LOAN B 3.750% 01/28/20		01/24/2013	DEUTSCHE BANK		2,400,000	2,400,000		4FE
BAX42C-MX-8	Pharmaceutical Product Develop TERM LOAN B - 1ST LIEN 4.250% 12/05/18		01/30/2013	CS FIRST BOSTON NZ		700,000	700,000		4FE
BAX42E-58-8	CROSSMARK HOLDINGS INC TERM LOAN 4.500% 02/04/20		01/31/2013	BANK OF AMERICA		522,375	525,000		4FE
BAX42M-1E-1	ALIX PARTNERS TERM LOAN 4.500% 06/30/19		02/01/2013	Tax Free Exchange		980,957	995,000		4FE
BAX42M-1F-8	J Crew Group Inc TERM LOAN B1 4.000% 03/07/18		02/04/2013	Tax Free Exchange		1,252,688	1,252,688		4FE
BAX42N-KM-0	ADS WASTE HOLDINGS INC TERM LOAN B 4.250% 10/09/19		02/05/2013	DEUTSCHE BANK		1,450,000	1,450,000		4FE
BAX420-6T-4	Interactive Data Corp TERM LOAN B 3.750% 02/11/18		02/06/2013	Tax Free Exchange		1,628,692	1,628,692		4FE
BAX42R-EJ-5	Arris Group Inc TERM LOAN 3.034% 03/28/20		02/07/2013	BANK OF AMERICA		922,688	925,000		3FE
BAX42R-W0-6	NRG Energy Inc TERM LOAN B 3.250% 07/01/18		02/06/2013	Tax Free Exchange		1,695,471	1,699,125		4FE
BAX42V-EX-5	PQ CORP TERM LOAN 4.500% 08/07/17		02/21/2013	Tax Free Exchange		1,737,649	1,750,000		4FE
BAX42V-Z0-4	NEIMAN MARCUS GROUP INC TERM LOAN 4.000% 05/16/18		02/13/2013	Tax Free Exchange		3,175,698	3,303,507		4FE
BAX42X-8X-8	PARTY CITY (AAH HOLDINGS) TERM LOAN - 1ST LIEN 4.250% 07/23/19		02/12/2013	DEUTSCHE BANK		875,000	875,000		4FE
BAX42X-8X-8	PARTY CITY (AAH HOLDINGS) TERM LOAN - 1ST LIEN 4.250% 07/23/19		02/21/2013	Tax Free Exchange		963,392	972,563		4FE
BAX430-5V-6	ALLISON TRANSMISSION INC TERM LOAN B2 3.210% 08/07/17		02/13/2013	Tax Free Exchange		432,154	432,177		4FE
BAX433-54-0	ADVANTAGE SALES & MARKETING TERM LOAN 4.250% 12/17/17		02/15/2013	Tax Free Exchange		488,107	490,000		4FE
BAX438-AN-1	ASURION LLC TERM LOAN B1 4.500% 05/24/19		02/25/2013	Tax Free Exchange		3,016,632	3,045,136		4FE
BAX438-AS-0	SABRE INC TERM LOAN B - 1ST LIEN 5.250% 02/22/19		02/15/2013	BANK OF AMERICA		282,574	283,994		4FE
BAX438-AU-5	SABRE INC TERM LOAN C 4.000% 02/22/18		02/15/2013	BANK OF AMERICA		1,172,063	1,175,000		4FE
BAX438-BJ-9	WEST CORP TERM LOAN B8 4.250% 06/30/18		02/15/2013	DEUTSCHE BANK		1,200,000	1,200,000		4FE
BAX438-BJ-9	WEST CORP TERM LOAN B8 4.250% 06/30/18		02/25/2013	Tax Free Exchange		1,210,259	1,218,875		4FE
BAX438-U8-2	WEATHER CHANNEL INTERACTIVE IN TERM LOAN 3.500% 02/11/17		02/20/2013	Tax Free Exchange		853,826	853,826		4FE
BAX43A-GG-5	Colfax Corp TERM LOAN - REPLACEMENT 3.250% 01/11/19		02/19/2013	DEUTSCHE BANK		525,000	525,000		3FE
BAX43A-GU-4	Blue Buffalo Co Ltd TERM LOAN B2 4.750% 08/08/19		02/20/2013	Tax Free Exchange		636,076	648,375		4FE
BAX43B-2J-2	SEDGWICK CMS HOLDINGS INC TERM LOAN B2 4.000% 12/31/16		02/20/2013	Tax Free Exchange		987,692	987,692		4FE
BAX43B-52-6	BJ's Wholesale Club Inc TERM LOAN - REPLACEMENT 4.250% 09/24/19		02/20/2013	Tax Free Exchange		1,383,489	1,396,500		4FE
BAX43D-6C-9	Delta Air Lines Inc TERM LOAN 4.250% 04/20/17		02/21/2013	Tax Free Exchange		1,753,132	1,773,000		4FE
BAX43E-CR-7	ZUFFA LLC TERM LOAN B 5.750% 02/25/20		02/21/2013	DEUTSCHE BANK		2,736,250	2,750,000		3FE
BAX43J-N3-7	IASIS HEALTHCARE CORP TERM LOAN B2 4.500% 05/03/18		02/25/2013	Tax Free Exchange		3,326,917	3,340,500		4FE
BAX43S-1Z-0	NUVEEN INVESTMENTS INC TERM LOAN B 5.204% 05/13/17		03/04/2013	Tax Free Exchange		848,955	867,787		4FE
BAX43V-L5-7	CRICKET COMMUNICATIONS INC. TERM LOAN 4.750% 04/16/20		03/01/2013	DEUTSCHE BANK		545,875	550,000		4FE
BAX43V-L6-5	Cedar Fair LP TERM LOAN 3.250% 03/06/20		03/01/2013	MORGAN (J.P.) SECURITIES		922,688	925,000		3FE
BAX43V-RY-8	TRANSDIGM INC TERM LOAN C 3.750% 02/28/20		03/04/2013	Tax Free Exchange		2,338,173	2,357,540		4FE
BAX43V-XC-9	AES Corp/VA TERM LOAN 5.000% 06/01/18		03/11/2013	Tax Free Exchange		975,580	979,473		3FE
BAX43W-16-5	TRANS UNION LLC TERM LAON 4.250% 02/10/19		03/04/2013	Tax Free Exchange		2,007,417	2,069,098		4FE
BAX43W-88-4	Par Pharmaceutical Cos Inc TERM LOAN B1 4.250% 09/30/19		03/05/2013	Tax Free Exchange		1,062,101	1,072,313		4FE
BAX43W-8C-5	NIELSEN FINANCE LLC TERM LOAN E 2.952% 05/02/16		03/06/2013	Tax Free Exchange		2,015,588	2,149,284		3FE
BAX43X-MF-0	AVIS BUDGET CAR RENTAL LLC TERM LOAN B 3.750% 03/23/19		03/20/2013	Tax Free Exchange		885,350	893,253		4FE
BAX443-MR-9	Verint Systems Inc TERM LOAN 4.000% 09/06/19		03/11/2013	Tax Free Exchange		502,077	504,000		4FE
BAX448-3R-9	OMNOVA Solutions Inc TERM LOAN B1 4.250% 05/31/17		03/14/2013	Tax Free Exchange		930,549	952,940		4FE
BAX448-EG-1	CommScope Inc TERM LOAN 2 3.750% 01/12/18		03/14/2013	Tax Free Exchange		709,598	712,313		4FE
BAX44A-7A-7	GO DADDY OPERATING CO LLC TERM LOAN B2 4.250% 12/17/18		03/14/2013	Tax Free Exchange		791,980	791,980		4FE
BAX44A-BF-1	SUNGARD DATA TERM LOAN E 4.000% 03/08/20		03/14/2013	Tax Free Exchange		1,977,704	2,089,436		4FE
BAX44A-MH-5	KAR Auction Services Inc TERM LOAN 3.750% 05/19/17		03/14/2013	Tax Free Exchange		367,938	369,375		4FE
BAX44E-62-8	Armstrong World Industries Inc TERM LOAN 2.780% 03/15/20		03/14/2013	BANK OF AMERICA		775,000	775,000		4FE
BAX44E-6K-8	SYMPHONYIRI GROUP TERM LOAN B 4.500% 12/01/17		03/25/2013	Tax Free Exchange		932,084	935,750		4FE
BAX44E-GT-8	VANGUARD HEALTH SYSTEMS TERM LOAN B 3.750% 01/29/16		03/18/2013	Tax Free Exchange		965,203	972,841		4FE
BAX44R-90-0	NBTY Inc TERM LOAN B2 3.500% 10/02/17		03/27/2013	Tax Free Exchange		3,761,317	3,822,638		4FE
BAX44T-GW-8	UNITED AIR LINES INC TERM LOAN B 4.000% 03/27/19		03/22/2013	MORGAN (J.P.) SECURITIES		2,875,000	2,875,000		4FE
BAX44T-SZ-8	Jarden Corp TERM LOAN B 2.783% 03/31/18		03/25/2013	Tax Free Exchange		860,627	860,987		3FE
BAX44Z-XY-1	MoneyGram International Inc 4.250% 03/28/20		03/27/2013	BANK OF AMERICA		1,350,000	1,350,000		4FE
13643E-AG-0	Canadian Oil Sands Ltd 4.500% 04/01/22	A	03/07/2013	BANK OF AMERICA		12,529,582	11,646,000	234,376	2FE
BAX43F-2E-4	Valeant Pharmaceuticals Intern TERM LOAN B - SERIES D1 3.500% 02/13/19	A	02/25/2013	Tax Free Exchange		911,098	921,188		3FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
BAX43J-90-9	MEG Energy Corp TERM LOAN 3.750% 03/31/20	A	02/27/2013	Tax Free Exchange		518,438	518,438		3FE
BAX442-2Y-8	NOVELIS INC/GA TERM LOAN 3.750% 03/10/17	A	03/11/2013	Tax Free Exchange		2,203,825	2,215,654		4FE
33938E-AP-2	Flextronics International Ltd 4.625% 02/15/20	F	02/13/2013	MORGAN STANLEY & CO.		4,015,000	4,000,000		3FE
423012-AA-1	Heineken NV 3.400% 04/01/22	F	02/19/2013	RBC DOMINION SECURITIES		5,150,200	5,000,000	66,582	2FE
BAX421-HR-1	Tomkins Ltd (Pinafore) TERM LOAN B2 3.750% 09/29/16	R	01/18/2013	Tax Free Exchange		1,944,728	1,994,147		3FE
BAX42Y-07-1	Freescale Semiconductor Ltd TERM LOAN B4 5.000% 03/01/20	R	03/11/2013	Tax Free Exchange		1,773,779	2,023,895		4FE
BAX44E-6Q-5	Tronox Ltd TERM LOAN B 4.500% 03/19/20	F	03/13/2013	GOLDMAN SACHS & CO.		99,500	100,000		3FE
BAX44E-6Q-5	Tronox Ltd TERM LOAN B 4.500% 03/19/20	F	03/25/2013	Tax Free Exchange		580,000	586,340		3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						733,444,887	709,226,588	6,417,118	XXX
4899999. Subtotal - Bonds - Hybrid Securities									XXX
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates									XXX
8399997. Total - Bonds - Part 3						894,958,135	865,617,123	6,636,190	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						894,958,135	865,617,123	6,636,190	XXX
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							XXX		XXX
8599999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates							XXX		XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
4568FH-LB-2	FEDERAL HOME LOAN BANK Membership Stock		02/28/2013	COMPANY TRADE	12,569.260	12,569			U
4569FH-LB-0	FEDERAL HOME LOAN BANK Activity Shares		03/13/2013	COMPANY TRADE	13,350,000.000	13,350,000			U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						13,362,569	XXX		XXX
318181-9C-0	RVS Life Insurance Co. of New York		03/31/2013	CAPITAL CONTRIBUTION		5,251			U
76933#-10-8	RVS Tax Advantaged Investments Inc		02/15/2013	CAPITAL CONTRIBUTION		15,000,000			U
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						15,005,251	XXX		XXX
9299999. Subtotal - Common Stocks - Mutual Funds							XXX		XXX
9399999. Subtotal - Common Stocks - Money Market Mutual Funds							XXX		XXX
9799997. Total - Common Stocks - Part 3						28,367,821	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						28,367,821	XXX		XXX
9899999. Total - Preferred and Common Stocks						28,367,821	XXX		XXX
9999999 - Totals						923,325,956	XXX	6,636,190	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36202F-DW-3	GNMA II 004617 4.500% 01/20/40		03/01/2013	Paydown		2,678,424	2,678,424	2,716,551	2,715,091		(36,667)		(36,667)		2,678,424				19,832	01/20/2040	1
36202F-EH-5	GNMA II 004636 4.500% 02/20/40		03/01/2013	Paydown		27,602,638	27,602,638	28,023,146	28,007,258		(404,620)		(404,620)		27,602,638				204,337	02/20/2040	1
36202K-DA-0	GNMA II ARM 8197 2.000% 02/20/17		03/01/2013	Paydown		1,110	1,110	1,090	1,106		5		5		1,110				4	02/20/2017	1
36203E-NX-2	GNMA I 347006 6.500% 01/15/24		03/01/2013	Paydown		7,652	7,652	7,647	7,644		8		8		7,652				89	01/15/2024	1
36203N-6Y-9	GNMA I 354687 6.500% 11/15/23		03/01/2013	Paydown		13,435	13,435	13,427	13,421		15		15		13,435				145	11/15/2023	1
36204F-AW-4	GNMA I 368221 6.500% 01/15/24		03/01/2013	Paydown		5,484	5,484	5,481	5,478		6		6		5,484				49	01/15/2024	1
36205A-3J-1	GNMA I 385201 6.500% 01/15/24		03/01/2013	Paydown		17,147	17,147	17,136	17,128		19		19		17,147				186	01/15/2024	1
36215N-2T-0	GNMA I 140386 9.500% 11/15/19		03/01/2013	Paydown		68	68	69	69						68				1	11/15/2019	1
36218H-5C-4	GNMA I 223243 10.000% 03/15/18		03/01/2013	Paydown		83	83	84	83		(1)		(1)		83				1	03/15/2018	1
362196-GS-0	GNMA I 268509 9.500% 08/15/19		03/01/2013	Paydown		355	355	360	358		(2)		(2)		355				5	08/15/2019	1
36219S-2W-8	GNMA I 258289 10.000% 02/15/19		03/01/2013	Paydown		228	228	232	230		(2)		(2)		228				4	02/15/2019	1
36220E-V8-7	GNMA I 276139 9.500% 01/15/20		03/01/2013	Paydown		402	402	404	403		(1)		(1)		402				7	01/15/2020	1
36220E-ZR-1	GNMA I 276252 10.000% 06/15/19		03/01/2013	Paydown		36	36	36	36						36				1	06/15/2019	1
38373M-8B-9	GNMA_09-63 2009-63 A 3.400% 01/16/38		03/01/2013	Paydown		268,427	268,427	266,162	267,056		1,370		1,370		268,427				1,963	01/16/2038	1
38373M-KF-6	GNMA_03-109 2003-109 AB 4.018% 12/16/30		03/01/2013	Paydown		973,337	973,337	964,009	971,483		1,854		1,854		973,337				7,255	12/16/2030	1
38373Q-TP-6	GNMA_2003-48 2003-48 B 4.261% 07/16/29		03/01/2013	Paydown		604,865	604,865	593,170	603,358		1,507		1,507		604,865				2,866	07/16/2029	1
38374B-BE-2	GNMA_03-49 2003-49 B 4.543% 03/16/29		03/01/2013	Paydown		3,309,539	3,309,539	3,324,535	3,305,288		4,251		4,251		3,309,539				36,390	03/16/2029	1
83162C-MA-8	SBAP_02-20B 2002-20B 5.980% 02/01/22		02/01/2013	Paydown		759,925	759,925	815,172	789,384		(29,459)		(29,459)		759,925				22,722	02/01/2022	1
83162C-MW-0	SBAP_03-20C 2003-20C 1 4.500% 03/01/23		03/01/2013	Paydown		399,881	399,881	399,881	399,881						399,881				9,103	03/01/2023	1
83162C-NC-3	SBAP_03-20G 2003-20G 1 4.350% 07/01/23		01/01/2013	Paydown		1,505,592	1,505,592	1,505,592	1,505,592						1,505,592				33,313	07/01/2023	1
83162C-NM-1	SBAP_04-20A 2004-20A 4.930% 01/01/24		01/01/2013	Paydown		982,647	982,647	982,647	982,647						982,647				25,210	01/01/2024	1
83162C-NN-9	SBAP_04-20B 2004-20B 4.720% 02/01/24		02/01/2013	Paydown		1,289,043	1,289,043	1,289,043	1,289,043						1,289,043				32,057	02/01/2024	1
83162C-NQ-2	SBAP_04-20C 2004-20C 4.340% 03/01/24		03/01/2013	Paydown		678,112	678,112	678,112	678,112						678,112				15,010	03/01/2024	1
83162C-NX-7	SBAP_04-20H-1 2004-20H 1 5.170% 08/01/24		02/01/2013	Paydown		689,755	689,755	689,755	689,755						689,755				18,404	08/01/2024	1
83162C-PA-5	SBAP_2004-20I 2004-20I 4.990% 09/01/24		03/01/2013	Paydown		1,020,655	1,020,655	1,020,655	1,020,655						1,020,655				26,117	09/01/2024	1
83162C-PG-2	SBAP_05-20A 05-20A 4.860% 01/01/25		01/01/2013	Paydown		543,673	543,673	543,673	543,673						543,673				13,624	01/01/2025	1
83162C-PH-0	SBAP_05-20B 05-20B 1 4.625% 02/01/25		02/01/2013	Paydown		565,078	565,078	565,078	565,078						565,078				13,441	02/01/2025	1
83162C-PJ-6	SBAP_05-10B 05-10B 1 4.570% 03/01/15		03/01/2013	Paydown		364,317	364,317	364,317	364,317						364,317				8,325	03/01/2015	1
83162C-PK-3	SBAP_05-20C 05-20C 1 4.950% 03/01/25		03/01/2013	Paydown		469,946	469,946	469,946	469,946						469,946				12,246	03/01/2025	1
831641-DU-6	SBIC_2004-P10 2004-P10 B 4.754% 08/10/14		02/01/2013	Paydown		29,525	29,525	29,525	29,525						29,525				354	08/10/2014	1
831641-DV-4	SBIC_2004-10 2004-10 B 4.684% 09/10/14		03/01/2013	Paydown		709,190	709,190	709,190	709,190						709,190				16,473	09/10/2014	1
831641-DW-2	SBIC_05-P10A 05-P10 A 4.638% 02/10/15		02/01/2013	Paydown		44,319	44,319	44,319	44,319						44,319				518	02/10/2015	1
831641-DX-0	SBIC_05-10A 05-10A 1 5.038% 03/10/15		03/01/2013	Paydown		156,250	156,250	156,250	156,250						156,250				3,904	03/10/2015	1
831641-DY-8	SBIC_05-P10B 05-10B 1 4.940% 08/10/15		02/01/2013	Paydown		439,002	439,002	439,002	439,002						439,002				5,466	08/10/2015	1
831641-DZ-5	SBIC_05-10B 05-10B 4.941% 09/10/15		03/01/2013	Paydown		99,191	99,191	99,191	99,191						99,191				2,430	09/10/2015	1
0599999. Subtotal - Bonds - U.S. Governments						46,229,331	46,229,331	46,734,887	46,691,050		(461,717)		(461,717)		46,229,331				531,852	XXX	XXX
105756-BH-2	BRAZIL - FEDERATIVE REPUBLIC O 8.000% 01/15/18	F	01/15/2013	Various		740,555	740,555	749,853	743,976		(3,421)		(3,421)		740,555				29,622	01/15/2018	2FE
168863-AS-7	CHILE - REPUBLIC OF 5.500% 01/15/13	F	01/15/2013	Maturity		1,200,000	1,200,000	1,278,120	1,200,387		(387)		(387)		1,200,000				33,000	01/15/2013	1FE
195325-BA-2	COLOMBIA REPUBLIC OF 10.750% 01/15/13	F	01/15/2013	Maturity		915,000	915,000	1,004,212	915,535		(535)		(535)		915,000				49,181	01/15/2013	2FE
78307A-CZ-4	RUSSIAN FEDERATION - THE 7.500% 03/31/30	F	03/31/2013	Various		437,700	437,700	452,153	465,046		(27,346)		(27,346)		437,700				16,414	03/31/2030	2FE
1099999. Subtotal - Bonds - All Other Governments						3,293,255	3,293,255	3,484,338	3,324,944		(31,689)		(31,689)		3,293,255				128,217	XXX	XXX
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions																				XXX	XXX
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				XXX	XXX
31283G-FM-4	FREDDIE MAC GOLD G00172 7.000% 12/01/23		03/01/2013	Paydown		42,773	42,773	43,455	43,269		(496)		(496)		42,773				466	12/01/2023	1
31283G-GB-7	FREDDIE MAC GOLD G00194 7.500% 02/01/24		03/01/2013	Paydown		20,243	20,243	20,404	20,361		(118)		(118)		20,243				298	02/01/2024	1
31283G-WK-9	FREDDIE MAC GOLD G00650 7.500% 12/01/25		03/01/2013	Paydown		2,199	2,199	2,213	2,210		(11)		(11)		2,199				24	12/01/2025	1
31283H-J8-9	FREDDIE MAC GOLD G01187 6.500% 09/01/30		03/01/2013	Paydown		14,040	14,040	13,939	13,944		96		96		14,040				120	09/01/2030	1
31283N-AX-0	FREDDIE MAC GOLD P00022 6.000% 11/01/32		03/01/2013	Paydown		945,667	945,667	972,154	969,549		(23,883)		(23,883)		945,667				7,882	11/01/2032	1
31287M-T9-1	FREDDIE MAC GOLD C62376 6.000% 01/01/32		03/01/2013	Paydown		52,527	52,527	52,134	52,150		377		377		52,527				433	01/01/2032	1
31287P-6N-8	FREDDIE MAC GOLD C64477 6.000% 03/01/32		03/01/2013	Paydown		2,822	2,822	2,744	2,748		73		73		2,822				28	03/01/2032	1
31287R-MH-9	FREDDIE MAC GOLD C65760 6.500% 04/01/32		03/01/2013	Paydown		67,625	67,625	67,899	67,866		(241)		(241)		67,625				423	04/01/2032	1
31287X-RL-2	FREDDIE MAC GOLD C70491 6.500% 09/01/32		03/01/2013	Paydown		177,697	177,697	184,055	183,638		(5,941)		(5,941)		177,697				2,825	09/01/2032	1
31288G-PP-1	FREDDIE MAC GOLD C77630 5.500% 03/01/33		03/01/2013	Paydown		264,398	264,398	270,575	269,847		(5,448)		(5,448)		264,398				2,609	03/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31288G-YS-5	FREDDIE MAC GOLD C77921 5.500% 02/01/33		03/01/2013	Paydown		420,204	420,204	428,313	427,441		(7,237)		(7,237)		420,204				3,570	02/01/2033	1
31288V-HQ-5	Federal Home Loan Mortgage Cor ARM 845639 2.555% 11/01/23		03/01/2013	Paydown		5,308	5,308	5,422	5,378		(70)		(70)		5,308				23	11/01/2023	1
31288V-JU-4	Federal Home Loan Mortgage Cor ARM 845675 2.711% 03/01/27		03/01/2013	Paydown		1,178	1,178	1,200	1,197		(20)		(20)		1,178				5	03/01/2027	1
31288V-LQ-0	Federal Home Loan Mortgage Cor ARM 845735 2.352% 03/01/24		03/01/2013	Paydown		4,114	4,114	4,201	4,164		(50)		(50)		4,114				16	03/01/2024	1
31288V-LS-6	Federal Home Loan Mortgage Cor ARM 845737 2.309% 04/01/24		03/01/2013	Paydown		7,453	7,453	7,640	7,531		(78)		(78)		7,453				29	04/01/2024	1
31288V-LT-4	Federal Home Loan Mortgage Cor ARM 845738 2.366% 05/01/24		03/01/2013	Paydown		37,377	37,377	37,915	37,803		(426)		(426)		37,377				155	05/01/2024	1
3128CU-G7-5	FREDDIE MAC GOLD G30222 6.000% 01/01/23		03/01/2013	Paydown		1,290,984	1,290,984	1,322,384	1,316,016		(25,032)		(25,032)		1,290,984				12,972	01/01/2023	1
3128CU-G9-1	FREDDIE MAC GOLD G30224 6.500% 08/01/22		03/01/2013	Paydown		149,631	149,631	157,603	155,461		(5,830)		(5,830)		149,631				1,801	08/01/2022	1
3128CU-GZ-3	FREDDIE MAC GOLD G30216 6.500% 04/01/22		03/01/2013	Paydown		67,082	67,082	69,681	69,089		(2,007)		(2,007)		67,082				805	04/01/2022	1
3128CU-HC-3	FREDDIE MAC GOLD G30227 5.500% 05/01/23		03/01/2013	Paydown		133,310	133,310	138,788	137,489		(4,179)		(4,179)		133,310				1,141	05/01/2023	1
3128E2-QX-7	FREDDIE MAC GOLD D95870 5.000% 03/01/23		03/01/2013	Paydown		152,307	152,307	154,068	153,638		(1,332)		(1,332)		152,307				1,691	03/01/2023	1
3128E2-QZ-2	FREDDIE MAC GOLD D95872 5.000% 04/01/23		03/01/2013	Paydown		608,479	608,479	615,609	613,757		(5,278)		(5,278)		608,479				5,683	04/01/2023	1
3128E2-TB-2	FREDDIE MAC GOLD D95946 5.000% 04/01/23		03/01/2013	Paydown		482,427	482,427	488,306	486,542		(4,115)		(4,115)		482,427				3,381	04/01/2023	1
3128FP-ZH-0	FREDDIE MAC GOLD D80744 7.500% 06/01/27		03/01/2013	Paydown		1,438	1,438	1,458	1,455		(18)		(18)		1,438				18	06/01/2027	1
3128M9-LW-0	FREDDIE MAC GOLD G07241 3.000% 12/01/42		03/01/2013	Paydown		193,046	193,046	198,476			(5,429)		(5,429)		193,046				483	12/01/2042	1
3128MJ-R8-5	FREDDIE MAC GOLD G08510 3.000% 11/01/42		03/01/2013	Paydown		785,948	785,948	824,417	824,307		(38,359)		(38,359)		785,948				4,077	11/01/2042	1
312903-X5-1	FREDDIE MAC FHLMC_164 CMO 164 B5 9.500% 07/15/21		03/15/2013	Paydown		6,616	6,616	6,345	6,471		145		145		6,616				80	07/15/2021	1
312903-YB-7	FREDDIE MAC FHLMC_146 CMO 146 B12 9.500% 04/15/21		03/15/2013	Paydown		13,320	13,320	12,665	12,933		387		387		13,320				213	04/15/2021	1
31290K-5A-3	Federal Home Loan Mortgage Cor 555341 10.000% 06/01/19		03/01/2013	Paydown		448	448	449	447		1		1		448				8	06/01/2019	1
31290K-5B-1	Federal Home Loan Mortgage Cor 555342 10.000% 05/01/19		03/01/2013	Paydown		12,584	12,584	12,652	12,569		15		15		12,584				180	05/01/2019	1
31290K-QU-6	Federal Home Loan Mortgage Cor 554967 9.000% 08/01/21		03/01/2013	Paydown		2,266	2,266	2,325	2,303		(38)		(38)		2,266				34	08/01/2021	1
31292G-2K-1	FREDDIE MAC GOLD C00778 7.000% 06/01/29		03/01/2013	Paydown		1	1	1	1						1					06/01/2029	1
31292G-5P-7	FREDDIE MAC GOLD C00854 7.500% 07/01/29		03/01/2013	Paydown		13	13	13	13						13					07/01/2029	1
31292G-SM-9	FREDDIE MAC GOLD C00524 7.500% 06/01/27		03/01/2013	Paydown		3,908	3,908	3,965	3,958		(49)		(49)		3,908				47	06/01/2027	1
31292G-ST-4	FREDDIE MAC GOLD C00530 7.500% 07/01/27		03/01/2013	Paydown		8,743	8,743	8,867	8,852		(109)		(109)		8,743				122	07/01/2027	1
31292G-T6-3	FREDDIE MAC GOLD C00573 6.500% 12/01/27		03/01/2013	Paydown		6,657	6,657	6,578	6,584		73		73		6,657				67	12/01/2027	1
31292H-GC-2	FREDDIE MAC GOLD C01095 7.000% 11/01/30		03/01/2013	Paydown		27,985	27,985	27,981	27,976		9		9		27,985				293	11/01/2030	1
31292H-GP-3	FREDDIE MAC GOLD C01106 7.000% 12/01/30		03/01/2013	Paydown		36,783	36,783	36,921	36,906		(123)		(123)		36,783				447	12/01/2030	1
31292H-GZ-1	FREDDIE MAC GOLD C01116 7.500% 01/01/31		03/01/2013	Paydown		16,403	16,403	16,633	16,616		(213)		(213)		16,403				199	01/01/2031	1
31292L-XG-5	FREDDIE MAC GOLD C04279 3.000% 10/01/42		03/01/2013	Paydown		449,972	449,972	471,275	471,172		(21,201)		(21,201)		449,972				1,599	10/01/2042	1
31292U-5M-3	FREDDIE MAC GOLD C10852 7.000% 06/01/28		03/01/2013	Paydown		945	945	961	960		(15)		(15)		945				11	06/01/2028	1
312938-K5-1	FREDDIE MAC GOLD A90316 4.500% 12/01/39		03/01/2013	Paydown		1,823,432	1,823,432	1,859,616	1,858,725		(35,293)		(35,293)		1,823,432				13,051	12/01/2039	1
312938-T6-0	FREDDIE MAC GOLD A90573 4.500% 01/01/40		03/01/2013	Paydown		5,130,780	5,130,780	5,141,603	5,141,258		(10,478)		(10,478)		5,130,780				35,921	01/01/2040	1
31293T-XC-6	FREDDIE MAC GOLD C29675 7.000% 08/01/29		02/01/2013	Paydown		38,317	38,317	38,002	38,018		298		298		38,317				446	08/01/2029	1
31293V-2N-1	FREDDIE MAC GOLD C30781 7.500% 09/01/29		03/01/2013	Paydown		327	327	329	329		(2)		(2)		327				4	09/01/2029	1
312941-3N-5	FREDDIE MAC GOLD A93505 4.500% 08/01/40		03/01/2013	Paydown		8,290,960	8,290,960	8,481,393	8,476,391		(185,431)		(185,431)		8,290,960				61,122	08/01/2040	1
312941-UT-2	FREDDIE MAC GOLD A93294 4.000% 08/01/40		03/01/2013	Paydown		2,958,289	2,958,289	3,009,597	3,008,075		(49,785)		(49,785)		2,958,289				18,807	08/01/2040	1
312942-NM-3	FREDDIE MAC GOLD A93996 4.500% 09/01/40		03/01/2013	Paydown		15,259,772	15,259,772	15,591,834	15,586,246		(326,474)		(326,474)		15,259,772				113,078	09/01/2040	1
312944-AF-8	FREDDIE MAC GOLD A95406 4.000% 12/01/40		03/01/2013	Paydown		3,043,912	3,043,912	3,068,168	3,067,458		(23,546)		(23,546)		3,043,912				18,872	12/01/2040	1
31298E-3S-2	FREDDIE MAC GOLD C46209 6.000% 08/01/30		03/01/2013	Paydown		11,375	11,375	11,151	11,168		207		207		11,375				112	08/01/2030	1
31298E-Y5-8	FREDDIE MAC GOLD C46132 7.500% 09/01/30		03/01/2013	Paydown		1,167	1,167	1,181	1,181		(14)		(14)		1,167				15	09/01/2030	1
31298E-ZG-3	FREDDIE MAC GOLD C46143 8.000% 10/01/30		03/01/2013	Paydown		670	670	685	684		(14)		(14)		670				9	10/01/2030	1
3132HN-EC-9	FREDDIE MAC GOLD Q11931 3.000% 10/01/42		03/01/2013	Paydown		1,683,315	1,683,315	1,759,590	1,759,220		(75,906)		(75,906)		1,683,315				7,637	10/01/2042	1
3132HQ-4Q-2	FREDDIE MAC GOLD Q14431 3.000% 12/01/42		03/01/2013	Paydown		278,681	278,681	290,177			(11,496)		(11,496)		278,681				1,147	12/01/2042	1
3132J6-PP-3	FREDDIE MAC GOLD Q15429 3.000% 02/01/43		03/01/2013	Paydown		97,432	97,432	100,134			(2,702)		(2,702)		97,432				244	02/01/2043	1
31335G-P5-8	FREDDIE MAC GOLD C80444 7.500% 11/01/26		03/01/2013	Paydown		3,475	3,475	3,463	3,463		12		12		3,475				44	11/01/2026	1
31335H-BB-8	FREDDIE MAC GOLD C90034 6.000% 09/01/13		03/01/2013	Paydown		7,593	7,593	7,513	7,568		25		25		7,593				76	09/01/2013	1
31335H-RM-7	FREDDIE MAC GOLD C90492 6.000% 11/01/21		03/01/2013	Paydown		35,989	35,989	35,399	35,504		486		486		35,989				359	11/01/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31335H-TG-8	FREDDIE MAC GOLD C90551 6.500% 05/01/22		03/01/2013	Paydown		360,108	360,108	374,850	371,653		(11,545)		(11,545)		360,108				4,068	05/01/2022	1
31335H-TJ-2	FREDDIE MAC GOLD C90553 6.500% 06/01/22		03/01/2013	Paydown		61,619	61,619	64,209	63,674		(2,054)		(2,054)		61,619				691	06/01/2022	1
31335H-TS-2	FREDDIE MAC GOLD C90561 6.500% 07/01/22		03/01/2013	Paydown		136,216	136,216	141,942	140,751		(4,534)		(4,534)		136,216				1,642	07/01/2022	1
31335H-UE-1	FREDDIE MAC GOLD C90581 5.500% 08/01/22		03/01/2013	Paydown		104,329	104,329	104,916	104,760		(431)		(431)		104,329				1,057	08/01/2022	1
31335H-UX-9	FREDDIE MAC GOLD C90598 6.500% 10/01/22		03/01/2013	Paydown		88,775	88,775	92,978	92,121		(3,346)		(3,346)		88,775				1,351	10/01/2022	1
31335H-VE-0	FREDDIE MAC GOLD C90613 5.000% 01/01/23		03/01/2013	Paydown		391,009	391,009	391,436	391,167		(159)		(159)		391,009				3,209	01/01/2023	1
31335H-VY-6	FREDDIE MAC GOLD C90631 5.000% 02/01/23		03/01/2013	Paydown		1,308,691	1,308,691	1,309,140	1,308,436		255		255		1,308,691				10,126	02/01/2023	1
313399-EY-9	FREDDIE MAC FHLMC_2346 CMO 2346 PE 6.500% 08/15/16		03/01/2013	Paydown		131,807	131,807	132,244	131,675		131		131		131,807				1,389	08/15/2016	1
31339L-2W-9	FHLMC_2382 CMO 2382 UB 6.000% 11/15/16		03/01/2013	Paydown		281,953	281,953	282,129	281,480		473		473		281,953				2,859	11/15/2016	1
31339L-5Y-2	FREDDIE MAC FHLMC_2378 CMO 2378 AB 5.000% 11/15/16		03/01/2013	Paydown		276,508	276,508	259,615	272,931		3,577		3,577		276,508				2,315	11/15/2016	1
31339M-5H-7	FREDDIE MAC FHLMC_2388 CMO 2388 NC 5.500% 12/15/16		03/01/2013	Paydown		207,342	207,342	204,361	206,308		1,033		1,033		207,342				1,869	12/15/2016	1
31339M-RP-5	FHLMC_2401 CMO 2401 EB 6.000% 01/15/17		03/01/2013	Paydown		133,410	133,410	128,558	131,845		1,565		1,565		133,410				1,281	01/15/2017	1
31339N-TA-4	FHLMC_2425 CMO 2425 OB 6.000% 03/15/17		03/01/2013	Paydown		93,080	93,080	90,236	92,083		997		997		93,080				911	03/15/2017	1
3133T5-2K-8	FREDDIE MAC FHLMC_637 CMO 37 J 6.000% 07/17/24		03/01/2013	Paydown		271,895	271,895	270,663	270,936		959		959		271,895				2,729	07/17/2024	1
3133TC-FX-1	FREDDIE MAC FHLMC_20-24 CMO 2024 Z 6.500% 01/15/28		03/01/2013	Paydown		93,620	93,620	87,056	89,866		3,754		3,754		93,620				1,050	01/15/2028	1
3133TG-W2-1	FHLMC_2095 CMO 2095 CB 6.250% 11/15/28		03/01/2013	Paydown		53,170	53,170	51,371	52,117		1,052		1,052		53,170				588	11/15/2028	1
3133TH-DJ-3	FREDDIE MAC FHLMC_2108 CMO 2108 Z-AZ 6.000% 12/15/28		03/01/2013	Paydown		268,558	268,558	244,265	253,917		14,642		14,642		268,558				2,662	12/15/2028	1
3133TR-T3-9	FREDDIE MAC FHLMC_2297 CMO 2297 Z 6.000% 03/15/31		03/01/2013	Paydown		577,697	577,697	520,452	550,228		27,469		27,469		577,697				6,341	03/15/2031	1
3133TT-L6-6	FHLMC_2313 CMO 2313 Z 6.000% 05/15/31		03/01/2013	Paydown		521,426	521,426	461,588	494,955		26,472		26,472		521,426				5,256	05/15/2031	1
3133X9-YQ-7	FEDERAL HOME LOAN BANK 4.890% 12/23/16		03/25/2013	Paydown		606,928	606,928	609,370	608,163		(1,235)		(1,235)		606,928				3,563	12/23/2016	1
313401-F8-9	Federal Home Loan Mortgage Cor 360031 10.000% 07/01/18		03/01/2013	Paydown		3,399	3,399	3,395	3,392		7		7		3,399				57	07/01/2018	1
313401-H2-0	Federal Home Loan Mortgage Cor 360041 10.000% 11/01/18		03/01/2013	Paydown		3,850	3,850	3,851	3,833		16		16		3,850				64	11/01/2018	1
313401-P7-0	Federal Home Loan Mortgage Cor 360063 10.500% 06/01/19		03/01/2013	Paydown		146	146	151	149		(3)		(3)		146				3	06/01/2019	1
313401-XL-0	Federal Home Loan Mortgage Cor 170216 8.500% 03/01/17		03/01/2013	Paydown		1,548	1,548	1,496	1,513		35		35		1,548				22	03/01/2017	1
31344N-KM-0	Federal Home Loan Mortgage Cor 283900 9.500% 11/01/16		03/01/2013	Paydown		280	280	280	278		2		2		280				4	11/01/2016	1
31346T-SS-4	Federal Home Loan Mortgage Cor ARM 400529 2.125% 07/01/18		03/01/2013	Paydown		1,754	1,754	1,660	1,720		33		33		1,754				5	07/01/2018	1
31347A-BC-7	Federal Home Loan Mortgage Cor ARM 840035 2.293% 01/01/19		03/01/2013	Paydown		1,705	1,705	1,669	1,692		13		13		1,705				7	01/01/2019	1
31347A-BU-7	Federal Home Loan Mortgage Cor ARM 840051 2.250% 03/01/19		03/01/2013	Paydown		178	178	168	173		5		5		178				1	03/01/2019	1
31348T-R5-3	Federal Home Loan Mortgage Cor ARM 865008 2.655% 02/01/18		03/01/2013	Paydown		733	733	752	741		(8)		(8)		733				3	02/01/2018	1
31354C-X8-8	Federal Home Loan Mortgage Cor 546103 10.500% 08/01/19		03/01/2013	Paydown		251	251	256	253		(2)		(2)		251				5	08/01/2019	1
31356M-DB-9	FREDDIE MAC GOLD D58198 6.500% 11/01/24		03/01/2013	Paydown		10,811	10,811	10,667	10,695		117		117		10,811				115	11/01/2024	1
31359A-YS-2	FANNIE MAE FNMA_93-87 CMO 87 ZA 6.000% 06/25/23		03/01/2013	Paydown		251,855	251,855	236,550	243,376		8,479		8,479		251,855				2,464	06/25/2023	1
31359E-KZ-3	FANNIE MAE FNMA_93-204 CMO 204 Z-PZ 6.500% 10/25/23		03/01/2013	Paydown		340,608	340,608	330,740	332,880		7,728		7,728		340,608				3,660	10/25/2023	1
31359R-D4-1	FANNIE MAE FNMA_98-11 CMO 11 Z 6.000% 03/18/28		03/01/2013	Paydown		474,936	474,936	438,469	454,853		20,082		20,082		474,936				5,259	03/18/2028	1
31359S-V6-4	FANNIE MAE FNMA_01-25 CMO 25 E 6.000% 06/25/31		03/01/2013	Paydown		148,621	148,621	136,047	141,846		6,776		6,776		148,621				1,508	06/25/2031	1
31359U-W2-7	FANNIE MAE FNMA_98-63 CMO 63 PH 6.000% 11/25/28		03/01/2013	Paydown		249,818	249,818	242,870	246,001		3,817		3,817		249,818				2,286	11/25/2028	1

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
313602-BD-5	FNMA_88-4 CMO 88-4 TR 749.425% 03/25/18		03/01/2013	Paydown		13	13	192	192		(179)		(179)		13				18	03/25/2018	1
313611-YX-7	Federal National Mortgage Asso 47526 9.000% 05/01/17		03/01/2013	Paydown		2,896	2,896	2,948	2,910		(14)		(14)		2,896				44	05/01/2017	1
313614-3L-1	Federal National Mortgage Asso 50303 10.000% 04/01/20		03/01/2013	Paydown		91	91	91	91						91				2	04/01/2020	1
313614-XS-3	Federal National Mortgage Asso 50189 10.000% 05/01/19		03/01/2013	Paydown		375	375	378	376		(1)		(1)		375				6	05/01/2019	1
313614-Z9-3	Federal National Mortgage Asso 50268 9.500% 01/01/20		03/01/2013	Paydown		1,441	1,441	1,514	1,488		(47)		(47)		1,441				23	01/01/2020	1
313614-ZL-6	Federal National Mortgage Asso 50247 8.500% 11/01/19		03/01/2013	Paydown		133	133	127	129		4		4		133				2	11/01/2019	1
313615-R6-5	Federal National Mortgage Asso 50909 6.500% 09/01/13		03/01/2013	Paydown		8,774	8,774	8,869	8,752		22		22		8,774				96	09/01/2013	1
31361S-2E-5	Federal National Mortgage Asso 40373 9.000% 02/01/17		03/01/2013	Paydown		172	172	177	174		(2)		(2)		172				3	02/01/2017	1
31362C-RF-9	Federal National Mortgage Asso 57186 8.500% 06/01/17		03/01/2013	Paydown		284	284	284	283		1		1		284				4	06/01/2017	1
31362S-3L-7	Federal National Mortgage Asso 70103 9.500% 04/01/17		03/01/2013	Paydown		1,937	1,937	1,961	1,944		(6)		(6)		1,937				31	04/01/2017	1
31362S-4M-4	Federal National Mortgage Asso ARM 70128 2.375% 12/01/18		03/01/2013	Paydown		944	944	934	941		4		4		944				4	12/01/2018	1
31362S-5M-3	Federal National Mortgage Asso 70152 10.500% 02/01/19		03/01/2013	Paydown		272	272	284	280		(7)		(7)		272				4	02/01/2019	1
31362T-UC-5	Federal National Mortgage Asso 70779 8.000% 03/01/21		03/01/2013	Paydown		3,159	3,159	2,982	3,023		136		136		3,159				40	03/01/2021	1
31362T-Z3-0	Federal National Mortgage Asso 70962 8.500% 10/01/21		03/01/2013	Paydown		917	917	927	924		(7)		(7)		917				11	10/01/2021	1
313636-T9-3	Federal National Mortgage Asso 108676 9.000% 08/01/17		03/01/2013	Paydown		674	674	666	668		6		6		674				10	08/01/2017	1
31363M-6A-0	Federal National Mortgage Asso 93565 10.000% 04/01/20		03/01/2013	Paydown		273	273	274	273						273				5	04/01/2020	1
31365C-4G-9	Federal National Mortgage Asso 124223 8.000% 02/01/22		03/01/2013	Paydown		1,983	1,983	1,953	1,957		26		26		1,983				27	02/01/2022	1
31365D-H9-9	Federal National Mortgage Asso 124556 7.000% 11/01/22		03/01/2013	Paydown		1,628	1,628	1,647	1,641		(13)		(13)		1,628				19	11/01/2022	1
31365D-PE-9	Federal National Mortgage Asso 124721 7.000% 02/01/23		03/01/2013	Paydown		28,741	28,741	28,984	28,889		(149)		(149)		28,741				426	02/01/2023	1
31366C-WS-1	Federal National Mortgage Asso 144757 8.000% 01/01/22		03/01/2013	Paydown		1,807	1,807	1,838	1,828		(21)		(21)		1,807				21	01/01/2022	1
31371F-B9-2	Federal National Mortgage Asso 250364 7.000% 07/01/25		03/01/2013	Paydown		630	630	630	630		1		1		630				7	07/01/2025	1
31371F-GU-0	Federal National Mortgage Asso 250511 6.500% 03/01/26		03/01/2013	Paydown		1,188	1,188	1,154	1,158		29		29		1,188				11	03/01/2026	1
31371F-SJ-2	Federal National Mortgage Asso 250821 7.500% 02/01/27		03/01/2013	Paydown		6,646	6,646	6,630	6,628		19		19		6,646				58	02/01/2027	1
31371G-Z9-4	Federal National Mortgage Asso 251968 7.000% 09/01/28		03/01/2013	Paydown		2,569	2,569	2,559	2,559		10		10		2,569				32	09/01/2028	1
31371H-DU-9	Federal National Mortgage Asso 252215 6.000% 11/01/28		03/01/2013	Paydown		21,062	21,062	20,710	20,741		321		321		21,062				240	11/01/2028	1
31371J-4M-3	Federal National Mortgage Asso 253828 6.500% 04/01/31		03/01/2013	Paydown		334,710	334,710	332,564	332,613		2,097		2,097		334,710				2,540	04/01/2031	1
31371K-7J-4	Federal National Mortgage Asso 254797 5.000% 06/01/23		03/01/2013	Paydown		633,728	633,728	651,057	646,473		(12,745)		(12,745)		633,728				5,195	06/01/2023	1
31371K-7L-9	Federal National Mortgage Asso 254799 5.000% 07/01/23		03/01/2013	Paydown		359,647	359,647	369,257	366,721		(7,073)		(7,073)		359,647				3,031	07/01/2023	1
31371K-L4-1	Federal National Mortgage Asso 254247 6.000% 02/01/32		03/01/2013	Paydown		71,897	71,897	71,672	71,667		230		230		71,897				744	02/01/2032	1

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371K-Q4-6	Federal National Mortgage Asso 254375 6.500% 07/01/22		03/01/2013	Paydown		41,988	41,988	43,687	43,314		(1,326)		(1,326)		41,988				435	07/01/2022	1
31371K-S6-9	Federal National Mortgage Asso 254441 6.500% 08/01/22		03/01/2013	Paydown		300,266	300,266	311,936	309,420		(9,154)		(9,154)		300,266				3,155	08/01/2022	1
31371K-TD-3	Federal National Mortgage Asso 254448 6.500% 09/01/32		03/01/2013	Paydown		514,708	514,708	534,010	532,693		(17,985)		(17,985)		514,708				6,024	09/01/2032	1
31371K-VE-8	Federal National Mortgage Asso 254513 6.000% 10/01/22		03/01/2013	Paydown		167,254	167,254	171,644	170,658		(3,404)		(3,404)		167,254				1,612	10/01/2022	1
31371K-VS-7	Federal National Mortgage Asso 254525 6.500% 10/01/22		03/01/2013	Paydown		68,106	68,106	70,862	70,264		(2,158)		(2,158)		68,106				597	10/01/2022	1
31371K-WD-9	Federal National Mortgage Asso 254544 6.000% 11/01/22		03/01/2013	Paydown		58,273	58,273	59,985	59,604		(1,331)		(1,331)		58,273				538	11/01/2022	1
31371K-XR-7	Federal National Mortgage Asso 254588 6.000% 12/01/22		03/01/2013	Paydown		267,573	267,573	275,313	273,584		(6,011)		(6,011)		267,573				2,723	12/01/2022	1
31371K-Z3-8	Federal National Mortgage Asso 254662 5.000% 02/01/23		03/01/2013	Paydown		108,548	108,548	108,582	108,487		61		61		108,548				913	02/01/2023	1
31371L-DU-0	Federal National Mortgage Asso 254915 4.500% 09/01/23		03/01/2013	Paydown		632,357	632,357	629,294	629,586		2,771		2,771		632,357				4,907	09/01/2023	1
31371L-S6-7	Federal National Mortgage Asso 255341 4.500% 07/01/24		03/01/2013	Paydown		351,722	351,722	348,548	348,964		2,758		2,758		351,722				2,728	07/01/2024	1
31372K-VH-0	Federal National Mortgage Asso 275216 7.000% 03/01/24		03/01/2013	Paydown		4,154	4,154	4,151	4,147		7		7		4,154				49	03/01/2024	1
31374F-YK-9	Federal National Mortgage Asso 313114 7.000% 10/01/26		03/01/2013	Paydown		5,948	5,948	5,846	5,856		92		92		5,948				61	10/01/2026	1
31374G-WG-8	Federal National Mortgage Asso 313947 7.000% 01/01/28		03/01/2013	Paydown		5,344	5,344	5,339	5,337		7		7		5,344				61	01/01/2028	1
31374S-D7-3	Federal National Mortgage Asso 322426 7.000% 09/01/25		03/01/2013	Paydown		330	330	330	330						330				4	09/01/2025	1
31376M-D6-6	Federal National Mortgage Asso 359325 7.500% 10/01/26		03/01/2013	Paydown		639	639	631	631		8		8		639				8	10/01/2026	1
31376W-CY-4	Federal National Mortgage Asso 367387 7.000% 12/01/26		03/01/2013	Paydown		1,054	1,054	1,042	1,042		11		11		1,054				12	12/01/2026	1
31377B-XH-3	Federal National Mortgage Asso 372480 7.000% 02/01/27		03/01/2013	Paydown		23	23	23	23		1		1		23					02/01/2027	1
31377S-6Q-6	Federal National Mortgage Asso 386179 4.898% 06/01/13		01/01/2013	Paydown		6,926,399	6,926,399	6,907,731	6,903,561		22,838		22,838		6,926,399				28,271	06/01/2013	1
31377T-E8-5	Federal National Mortgage Asso 386359 4.474% 07/01/13		03/01/2013	Paydown		50,829	50,829	47,557	50,483		346		346		50,829				384	07/01/2013	1
31377T-EY-8	Federal National Mortgage Asso 386351 3.762% 07/01/13		03/01/2013	Paydown		165,096	165,096	156,183	164,166		930		930		165,096				1,036	07/01/2013	1
31377T-SG-2	Federal National Mortgage Asso 386719 5.259% 12/01/13		03/01/2013	Paydown		19,678	19,678	20,228	19,672		7		7		19,678				176	12/01/2013	1
31378F-U8-6	Federal National Mortgage Asso 397607 7.000% 09/01/27		03/01/2013	Paydown		419	419	418	418		1		1		419				5	09/01/2027	1
31378J-UF-2	Federal National Mortgage Asso 400282 7.000% 10/01/27		03/01/2013	Paydown		23,440	23,440	23,421	23,410		30		30		23,440				147	10/01/2027	1
31379T-4F-8	Federal National Mortgage Asso 429322 7.000% 05/01/28		03/01/2013	Paydown		15,633	15,633	15,620	15,613		20		20		15,633				181	05/01/2028	1
31380H-M4-6	Federal National Mortgage Asso 440579 7.000% 08/01/28		03/01/2013	Paydown		4,058	4,058	4,054	4,053		5		5		4,058				48	08/01/2028	1
31380R-MS-1	Federal National Mortgage Asso 447769 6.500% 02/01/29		03/01/2013	Paydown		18,131	18,131	18,021	18,024		107		107		18,131				195	02/01/2029	1
31380U-JP-4	Federal National Mortgage Asso 450370 6.500% 01/01/29		03/01/2013	Paydown		3,500	3,500	3,529	3,523		(23)		(23)		3,500				38	01/01/2029	1
31381H-GU-4	Federal National Mortgage Asso 461111 5.226% 07/01/18		03/01/2013	Paydown		73,892	73,892	73,866	73,726		166		166		73,892				645	07/01/2018	1
31381H-GW-0	Federal National Mortgage Asso 461113 5.324% 07/01/18		03/01/2013	Paydown		67,657	67,657	67,672	67,509		147		147		67,657				625	07/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31382K-QF-8	Federal National Mortgage Asso 484754 6.500% 03/01/29		03/01/2013	Paydown		231	231	230	230		1		1		231				3	03/01/2029	1
31382M-AA-2	Federal National Mortgage Asso 486101 6.500% 02/01/29		03/01/2013	Paydown		2,395	2,395	2,385	2,385		10		10		2,395				26	02/01/2029	1
31384B-SY-3	Federal National Mortgage Asso 519035 7.000% 10/01/29		03/01/2013	Paydown		50	50	49	49		1		1		50				1	10/01/2029	1
31384V-P4-8	Federal National Mortgage Asso 535143 7.500% 02/01/30		03/01/2013	Paydown		400	400	392	393		7		7		400				4	02/01/2030	1
31384V-RN-4	Federal National Mortgage Asso 535193 7.500% 03/01/30		03/01/2013	Paydown		260	260	256	256		3		3		260				3	03/01/2030	1
31385C-3J-0	Federal National Mortgage Asso 540901 6.000% 03/01/31		03/01/2013	Paydown		24,552	24,552	23,558	23,621		931		931		24,552				140	03/01/2031	1
31385C-3R-2	Federal National Mortgage Asso 540908 6.000% 05/01/31		03/01/2013	Paydown		14,885	14,885	14,270	14,320		565		565		14,885				149	05/01/2031	1
31385C-3S-0	Federal National Mortgage Asso 540909 6.500% 05/01/31		03/01/2013	Paydown		12,030	12,030	11,883	11,889		141		141		12,030				96	05/01/2031	1
31385C-3U-5	Federal National Mortgage Asso 540911 6.000% 06/01/31		03/01/2013	Paydown		199,924	199,924	192,232	192,874		7,051		7,051		199,924				2,961	06/01/2031	1
31385J-BX-5	Federal National Mortgage Asso 545554 5.500% 03/01/32		03/01/2013	Paydown		371,146	371,146	368,943	369,004		2,143		2,143		371,146				3,168	03/01/2032	1
31385P-H5-6	Federal National Mortgage Asso 548452 6.500% 12/01/28		03/01/2013	Paydown		516	516	514	514		2		2		516				6	12/01/2028	1
31385W-2C-2	Federal National Mortgage Asso 555271 6.500% 12/01/22		03/01/2013	Paydown		227,112	227,112	237,705	235,352		(8,240)		(8,240)		227,112				2,746	12/01/2022	1
31385W-V3-0	Federal National Mortgage Asso 555134 6.000% 12/01/32		03/01/2013	Paydown		615,874	615,874	633,484	631,441		(15,567)		(15,567)		615,874				7,339	12/01/2032	1
31385W-ZQ-5	Federal National Mortgage Asso 555251 6.500% 12/01/22		03/01/2013	Paydown		106,349	106,349	111,467	110,395		(4,046)		(4,046)		106,349				1,227	12/01/2022	1
31385X-B3-0	Federal National Mortgage Asso 555458 5.500% 05/01/33		03/01/2013	Paydown		269,600	269,600	275,034	274,335		(4,735)		(4,735)		269,600				2,706	05/01/2033	1
31385X-BU-0	Federal National Mortgage Asso 555451 5.000% 04/01/23		03/01/2013	Paydown		656,143	656,143	666,703	663,593		(7,450)		(7,450)		656,143				5,054	04/01/2023	1
31385X-LA-3	Federal National Mortgage Asso 555721 4.539% 09/01/13		03/01/2013	Paydown		950,158	950,158	930,524	945,912		4,246		4,246		950,158				7,202	09/01/2013	1
31385X-LR-6	Federal National Mortgage Asso 555736 4.520% 08/01/13		03/01/2013	Paydown		182,618	182,618	178,354	181,760		858		858		182,618				1,348	08/01/2013	1
31385X-QB-6	Federal National Mortgage Asso 555850 4.977% 11/01/13		03/01/2013	Paydown		120,615	120,615	120,813	120,262		353		353		120,615				1,021	11/01/2013	1
31385X-UD-7	Federal National Mortgage Asso 555980 4.536% 11/01/13		03/01/2013	Paydown		123,608	123,608	122,406	123,104		504		504		123,608				1,012	11/01/2013	1
31386V-2K-5	Federal National Mortgage Asso 575078 6.500% 05/01/31		03/01/2013	Paydown		15,248	15,248	15,138	15,141		107		107		15,248				91	05/01/2031	1
31387F-3C-6	Federal National Mortgage Asso 583195 6.500% 05/01/31		03/01/2013	Paydown		14,198	14,198	13,963	13,974		225		225		14,198				77	05/01/2031	1
31387W-4H-7	Federal National Mortgage Asso 596724 5.500% 10/01/32		03/01/2013	Paydown		130,914	130,914	133,471	133,229		(2,315)		(2,315)		130,914				1,310	10/01/2032	1
31388A-7H-1	Federal National Mortgage Asso 599496 6.000% 01/01/32		03/01/2013	Paydown		95	95	92	93		2		2		95				1	01/01/2032	1
31388T-P9-8	Federal National Mortgage Asso 614348 6.000% 12/01/31		03/01/2013	Paydown		6,060	6,060	5,909	5,918		142		142		6,060				62	12/01/2031	1
31389R-4W-3	Federal National Mortgage Asso 633637 6.500% 02/01/32		03/01/2013	Paydown		134,827	134,827	134,617	134,580		247		247		134,827				1,334	02/01/2032	1
3138AV-U3-7	Federal National Mortgage Asso AJ4201 3.500% 12/01/41		03/01/2013	Paydown		3,598,956	3,598,956	3,674,872	3,672,469		(73,513)		(73,513)		3,598,956				20,734	12/01/2041	1
31390M-LN-2	Federal National Mortgage Asso 650233 5.500% 11/01/32		03/01/2013	Paydown		347,749	347,749	354,541	353,815		(6,066)		(6,066)		347,749				2,765	11/01/2032	1
31390M-LS-1	Federal National Mortgage Asso 650237 5.500% 12/01/32		03/01/2013	Paydown		101,347	101,347	103,327	103,117		(1,770)		(1,770)		101,347				1,006	12/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390M-LT-9	Federal National Mortgage Asso 650238 6.000% 12/01/32		03/01/2013	Paydown		69,611	69,611	71,526	71,348		(1,737)		(1,737)		69,611				410	12/01/2032	1
31390S-KG-5	Federal National Mortgage Asso 654695 6.000% 09/01/32		03/01/2013	Paydown		40,842	40,842	42,597	42,398		(1,556)		(1,556)		40,842				304	09/01/2032	1
31390T-N4-7	Federal National Mortgage Asso 655711 6.500% 08/01/32		03/01/2013	Paydown		1,166	1,166	1,207	1,204		(38)		(38)		1,166				13	08/01/2032	1
31390U-S7-2	Federal National Mortgage Asso 656742 6.500% 09/01/32		03/01/2013	Paydown		6,927	6,927	7,242	7,215		(287)		(287)		6,927				75	09/01/2032	1
31390Y-XQ-6	Federal National Mortgage Asso 660487 6.500% 12/01/17		03/01/2013	Paydown		3,839	3,839	4,031	3,945		(107)		(107)		3,839				42	12/01/2017	1
31391F-UE-6	Federal National Mortgage Asso 665781 6.000% 09/01/32		03/01/2013	Paydown		212,557	212,557	220,562	219,733		(7,175)		(7,175)		212,557				1,147	09/01/2032	1
31391J-NS-5	Federal National Mortgage Asso 668301 6.000% 11/01/32		03/01/2013	Paydown		1,042,261	1,042,261	1,084,602	1,080,963		(38,702)		(38,702)		1,042,261				10,971	11/01/2032	1
31391U-PT-6	Federal National Mortgage Asso 677334 6.000% 01/01/33		03/01/2013	Paydown		80,005	80,005	83,105	82,817		(2,812)		(2,812)		80,005				431	01/01/2033	1
31391W-U2-5	Federal National Mortgage Asso 679301 6.000% 12/01/32		03/01/2013	Paydown		190,601	190,601	196,409	196,028		(5,426)		(5,426)		190,601				1,904	12/01/2032	1
31392O-6G-0	FANNIE MAE FNMA_01-44 CMO 44 QC 6.000% 09/25/16		03/01/2013	Paydown		163,398	163,398	161,458	162,373		1,025		1,025		163,398				1,634	09/25/2016	1
31392O-P5-3	FANNIE MAE FNMA_01-45 CMO 45 PE 6.500% 09/25/16		03/01/2013	Paydown		77,141	77,141	77,638	77,018		123		123		77,141				826	09/25/2016	1
31392B-N6-9	FANNIE MAE FNMA_02-12 CMO 12 PG 6.000% 03/25/17		03/01/2013	Paydown		70,694	70,694	70,666	70,479		214		214		70,694				683	03/25/2017	1
31392B-WU-6	FANNIE MAE FNMA_02-4 CMO 4 BC 6.000% 02/25/17		03/01/2013	Paydown		60,678	60,678	58,440	59,927		750		750		60,678				623	02/25/2017	1
31392D-UF-7	FANNIE MAE FNMA_02-4 CMO W4 A4 6.250% 05/25/42		03/01/2013	Paydown		718,307	718,307	747,216	736,417		(18,110)		(18,110)		718,307				8,694	05/25/2042	1
31392H-N9-0	FANNIE MAE FNMA_03-8 CMO 2003-8 QW 5.500% 06/25/22		03/01/2013	Paydown		2,146,599	2,146,599	2,222,110	2,150,267		(3,668)		(3,668)		2,146,599				19,156	06/25/2022	1
31393H-YX-4	FREDDIE MAC FHLMC_2550 CMO 2550 HV 5.000% 01/15/18		03/01/2013	Paydown		1,097,128	1,097,128	1,119,242	1,104,915		(7,787)		(7,787)		1,097,128				8,964	01/15/2018	1
31393J-LM-8	FREDDIE MAC FHLMC_2557 CMO 2557 QW 5.500% 05/15/22		03/01/2013	Paydown		2,407,994	2,407,994	2,486,389	2,410,491		(2,497)		(2,497)		2,407,994				21,338	05/15/2022	1
31393P-GG-3	FREDDIE MAC FHLMC_2595 CMO 2595 UO 5.500% 08/15/22		03/01/2013	Paydown		2,325,100	2,325,100	2,402,337	2,328,057		(2,957)		(2,957)		2,325,100				20,478	08/15/2022	1
31393Q-L7-5	FHLMC_2619 CMO 2619 YL 4.500% 05/15/18		03/01/2013	Paydown		1,502,966	1,502,966	1,511,890	1,503,108		(142)		(142)		1,502,966				10,721	05/15/2018	1
31393R-GF-1	FHLMC_T-56 CMO T56 A4 6.000% 05/25/43		03/01/2013	Paydown		183,031	183,031	194,857	190,072		(7,040)		(7,040)		183,031				1,708	05/25/2043	1
31393W-WR-6	FREDDIE MAC FHLMC_2638 CMO 2638 AQ 4.500% 07/15/18		03/01/2013	Paydown		3,628,683	3,628,683	3,632,826	3,624,637		4,045		4,045		3,628,683				26,873	07/15/2018	1
31394B-AJ-3	FNMA_04-86 04-86 VA 4.500% 12/25/15		03/01/2013	Paydown		325,923	325,923	327,756	325,360		563		563		325,923				2,447	12/25/2015	1
31394C-SY-9	FNMA_05-21 05-21 PD 5.000% 09/25/33		03/01/2013	Paydown		3,372,522	3,372,522	3,583,304	3,443,985		(71,463)		(71,463)		3,372,522				26,948	09/25/2033	1
31394G-ET-6	FREDDIE MAC FHLMC_2649 CMO 2649 AN 4.500% 07/15/18		03/01/2013	Paydown		2,888,970	2,888,970	2,897,095	2,886,818		2,152		2,152		2,888,970				21,080	07/15/2018	1
313989-TJ-4	FREDDIE MAC GOLD D48653 6.500% 02/01/24		03/01/2013	Paydown		196	196	195	195		1		1		196				2	02/01/2024	1
31400C-C9-3	Federal National Mortgage Asso 683296 6.000% 02/01/33		03/01/2013	Paydown		491,993	491,993	511,058	509,085		(17,092)		(17,092)		491,993				6,136	02/01/2033	1
31400E-K2-5	Federal National Mortgage Asso 685313 6.500% 02/01/33		03/01/2013	Paydown		2,666	2,666	2,803	2,794		(128)		(128)		2,666				29	02/01/2033	1
31400H-WF-6	Federal National Mortgage Asso 688346 6.000% 03/01/33		03/01/2013	Paydown		7,441	7,441	7,745	7,709		(268)		(268)		7,441				75	03/01/2033	1
31400J-R3-5	Federal National Mortgage Asso 689106 5.500% 02/01/33		03/01/2013	Paydown		92,640	92,640	94,724	94,469		(1,829)		(1,829)		92,640				1,204	02/01/2033	1
31400K-AY-2	Federal National Mortgage Asso 689523 5.500% 07/01/33		03/01/2013	Paydown		31,916	31,916	33,033	32,876		(959)		(959)		31,916				299	07/01/2033	1
31400Q-MD-2	Federal National Mortgage Asso 694356 5.500% 03/01/33		03/01/2013	Paydown		8,135	8,135	8,253	8,241		(105)		(105)		8,135				75	03/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31400Q-TQ-6	Federal National Mortgage Asso 694559 5.500% 04/01/33		03/01/2013	Paydown		260,107	260,107	263,886	263,455		(3,348)		(3,348)		260,107				2,382	04/01/2033	1
31400W-TT-7	Federal National Mortgage Asso 699962 5.500% 04/01/33		03/01/2013	Paydown		403,486	403,486	411,115	410,333		(6,847)		(6,847)		403,486				4,767	04/01/2033	1
31400X-3D-8	Federal National Mortgage Asso 701096 5.500% 04/01/33		03/01/2013	Paydown		19,268	19,268	19,632	19,594		(326)		(326)		19,268				181	04/01/2033	1
31400X-YH-5	Federal National Mortgage Asso 701012 5.500% 04/01/33		03/01/2013	Paydown		244,246	244,246	248,864	248,388		(4,142)		(4,142)		244,246				2,345	04/01/2033	1
31401A-Y7-6	Federal National Mortgage Asso 702834 5.000% 04/01/23		03/01/2013	Paydown		404,591	404,591	409,648	408,119		(3,528)		(3,528)		404,591				2,276	04/01/2023	1
31401C-DH-3	Federal National Mortgage Asso 704004 5.500% 05/01/33		03/01/2013	Paydown		25,272	25,272	25,679	25,626		(354)		(354)		25,272				233	05/01/2033	1
31401X-G5-0	Federal National Mortgage Asso 721220 5.500% 06/01/33		03/01/2013	Paydown		532,874	532,874	551,442	548,706		(15,831)		(15,831)		532,874				4,718	06/01/2033	1
31402C-PF-3	Federal National Mortgage Asso 725022 5.140% 12/01/13		03/01/2013	Paydown		1,750,759	1,750,759	1,764,915	1,746,713		4,045		4,045		1,750,759				8,180	12/01/2013	1
31407M-EZ-4	Federal National Mortgage Asso 2.955% 08/01/35		03/01/2013	Paydown		706,969	706,969	709,710	709,520		(2,551)		(2,551)		706,969				4,404	08/01/2035	1
31412N-XP-6	Federal National Mortgage Asso 930486 4.000% 01/01/39		03/01/2013	Paydown		36,530	36,530	37,152	37,135		(604)		(604)		36,530				228	01/01/2039	1
31412R-KT-3	Federal National Mortgage Asso 932806 4.000% 09/01/40		03/01/2013	Paydown		45,880	45,880	46,661	46,640		(760)		(760)		45,880				300	09/01/2040	1
31416B-6X-1	Federal National Mortgage Asso 995586 4.000% 03/01/39		03/01/2013	Paydown		11,837	11,837	12,038	12,032		(196)		(196)		11,837				72	03/01/2039	1
31416T-5H-8	Federal National Mortgage Asso AA9847 4.000% 08/01/39		03/01/2013	Paydown		2,548	2,548	2,591	2,590		(42)		(42)		2,548				16	08/01/2039	1
31416W-U4-2	Federal National Mortgage Asso AB1502 4.000% 09/01/40		03/01/2013	Paydown		37,789	37,789	38,433	38,415		(626)		(626)		37,789				258	09/01/2040	1
31416W-ZU-9	Federal National Mortgage Asso AB1654 4.000% 10/01/40		03/01/2013	Paydown		2,308	2,308	2,347	2,346		(38)		(38)		2,308				14	10/01/2040	1
31417D-4E-0	Federal National Mortgage Asso AB7120 3.000% 12/01/42		03/01/2013	Paydown		79,072	79,072	81,679			(2,607)		(2,607)		79,072				198	12/01/2042	1
31417M-H6-3	Federal National Mortgage Asso AC2952 4.000% 09/01/39		03/01/2013	Paydown		11,514	11,514	11,710	11,704		(190)		(190)		11,514				71	09/01/2039	1
31417N-KP-5	Federal National Mortgage Asso AC3901 4.000% 12/01/39		03/01/2013	Paydown		45,922	45,922	46,704	46,680		(758)		(758)		45,922				201	12/01/2039	1
31417Y-SC-2	Federal National Mortgage Asso MA0514 4.000% 09/01/40		03/01/2013	Paydown		17,019	17,019	17,309	17,301		(282)		(282)		17,019				109	09/01/2040	1
31417Y-TT-4	Federal National Mortgage Asso MA0561 4.000% 11/01/40		03/01/2013	Paydown		515,557	515,557	524,337	524,102		(8,545)		(8,545)		515,557				3,281	11/01/2040	1
31418N-XS-4	Federal National Mortgage Asso AD1588 4.000% 02/01/40		03/01/2013	Paydown		775,885	775,885	789,099	788,726		(12,841)		(12,841)		775,885				4,970	02/01/2040	1
31418Q-B4-4	Federal National Mortgage Asso AD2758 4.000% 08/01/40		03/01/2013	Paydown		2,209	2,209	2,246	2,245		(36)		(36)		2,209				15	08/01/2040	1
31418Q-CT-8	Federal National Mortgage Asso AD2781 4.000% 02/01/40		03/01/2013	Paydown		22,288	22,288	22,668	22,655		(367)		(367)		22,288				162	02/01/2040	1
31418Q-JG-9	Federal National Mortgage Asso AD2962 4.000% 04/01/40		03/01/2013	Paydown		22,981	22,981	23,373	23,361		(380)		(380)		22,981				196	04/01/2040	1
31418W-CS-7	Federal National Mortgage Asso AD8180 4.000% 09/01/40		03/01/2013	Paydown		159,193	159,193	161,904	161,827		(2,634)		(2,634)		159,193				1,272	09/01/2040	1
31418W-KV-1	Federal National Mortgage Asso AD8407 4.000% 08/01/40		03/01/2013	Paydown		1,124	1,124	1,143	1,143		(19)		(19)		1,124				7	08/01/2040	1
31418W-LL-2	Federal National Mortgage Asso AD8430 4.000% 10/01/40		03/01/2013	Paydown		48,983	48,983	49,818	49,789		(806)		(806)		48,983				311	10/01/2040	1
31418W-PG-9	Federal National Mortgage Asso AD8522 4.000% 08/01/40		03/01/2013	Paydown		36,847	36,847	37,474	37,457		(610)		(610)		36,847				242	08/01/2040	1
31418X-7J-1	Federal National Mortgage Asso AD9896 4.000% 08/01/40		03/01/2013	Paydown		8,728	8,728	8,877	8,873		(145)		(145)		8,728				55	08/01/2040	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31418X-NC-8	Federal National Mortgage Asso AD9386 4.000% 09/01/40		03/01/2013	Paydown		7,494	7,494	7,622	7,618		(124)		(124)		7,494				45	09/01/2040	1
31418Y-CX-2	Federal National Mortgage Asso AD9985 4.000% 09/01/40		03/01/2013	Paydown		63,941	63,941	65,030	64,993		(1,052)		(1,052)		63,941				347	09/01/2040	1
31419A-4N-4	Federal National Mortgage Asso AE0828 3.500% 02/01/41		03/01/2013	Paydown		7,257,006	7,257,006	7,427,092	7,423,899		(166,893)		(166,893)		7,257,006				39,463	02/01/2041	1
31419B-EC-5	Federal National Mortgage Asso AE1030 4.000% 10/01/40		03/01/2013	Paydown		82,168	82,168	83,567	83,529		(1,361)		(1,361)		82,168				700	10/01/2040	1
31419B-EF-8	Federal National Mortgage Asso AE1033 4.000% 10/01/40		03/01/2013	Paydown		14,598	14,598	14,846	14,838		(240)		(240)		14,598				97	10/01/2040	1
31419B-F2-6	Federal National Mortgage Asso AE1084 4.000% 08/01/40		03/01/2013	Paydown		19,733	19,733	20,069	20,060		(327)		(327)		19,733				196	08/01/2040	1
31419B-T3-9	Federal National Mortgage Asso AE1469 4.000% 09/01/40		03/01/2013	Paydown		57,466	57,466	58,445	58,417		(951)		(951)		57,466				423	09/01/2040	1
31419B-UH-6	Federal National Mortgage Asso AE1483 4.000% 08/01/40		03/01/2013	Paydown		19,249	19,249	19,577	19,566		(317)		(317)		19,249				128	08/01/2040	1
31419B-VV-4	Federal National Mortgage Asso AE1527 4.000% 10/01/40		03/01/2013	Paydown		26,942	26,942	27,400	27,388		(446)		(446)		26,942				175	10/01/2040	1
31419C-4V-2	Federal National Mortgage Asso AE2635 4.000% 10/01/40		03/01/2013	Paydown		15,189	15,189	15,448	15,438		(249)		(249)		15,189				91	10/01/2040	1
31419C-KR-3	Federal National Mortgage Asso AE2103 4.000% 09/01/40		03/01/2013	Paydown		114,908	114,908	116,865	116,798		(1,890)		(1,890)		114,908				714	09/01/2040	1
31419C-XD-0	Federal National Mortgage Asso AE2475 4.000% 08/01/40		03/01/2013	Paydown		8,675	8,675	8,823	8,818		(143)		(143)		8,675				32	08/01/2040	1
31419C-XR-9	Federal National Mortgage Asso AE2487 4.000% 08/01/40		03/01/2013	Paydown		68,419	68,419	69,584	69,553		(1,133)		(1,133)		68,419				408	08/01/2040	1
31419C-ZB-2	Federal National Mortgage Asso AE2537 4.000% 10/01/40		03/01/2013	Paydown		2,845	2,845	2,893	2,892		(47)		(47)		2,845				18	10/01/2040	1
31419C-ZV-8	Federal National Mortgage Asso AE2555 4.000% 09/01/40		03/01/2013	Paydown		634	634	645	644		(10)		(10)		634				4	09/01/2040	1
31419D-HR-5	Federal National Mortgage Asso AE2939 4.000% 09/01/40		03/01/2013	Paydown		38,149	38,149	38,799	38,770		(621)		(621)		38,149				135	09/01/2040	1
31419D-HV-6	Federal National Mortgage Asso AE2943 4.000% 09/01/40		03/01/2013	Paydown		3,634	3,634	3,696	3,693		(59)		(59)		3,634				32	09/01/2040	1
31419D-JA-0	Federal National Mortgage Asso AE2956 4.000% 10/01/40		03/01/2013	Paydown		49,487	49,487	50,329	50,302		(816)		(816)		49,487				261	10/01/2040	1
31419D-VQ-1	Federal National Mortgage Asso AE3322 4.000% 09/01/40		03/01/2013	Paydown		592	592	602	601		(9)		(9)		592				4	09/01/2040	1
31419D-ZA-2	Federal National Mortgage Asso AE3436 4.000% 08/01/40		03/01/2013	Paydown		1,822	1,822	1,853	1,853		(30)		(30)		1,822				12	08/01/2040	1
31419D-ZK-0	Federal National Mortgage Asso AE3445 4.000% 08/01/40		03/01/2013	Paydown		55,596	55,596	56,543	56,515		(920)		(920)		55,596				545	08/01/2040	1
31419E-4B-2	Federal National Mortgage Asso AE4417 4.000% 10/01/40		03/01/2013	Paydown		33,688	33,688	34,262	34,244		(556)		(556)		33,688				215	10/01/2040	1
31419E-4N-6	Federal National Mortgage Asso AE4428 4.000% 10/01/40		03/01/2013	Paydown		20,499	20,499	20,848	20,836		(337)		(337)		20,499				137	10/01/2040	1
31419E-4P-1	Federal National Mortgage Asso AE4429 4.000% 10/01/40		03/01/2013	Paydown		33,940	33,940	34,518	34,498		(559)		(559)		33,940				194	10/01/2040	1
31419E-G6-0	Federal National Mortgage Asso AE3820 4.000% 09/01/40		03/01/2013	Paydown		167,637	167,637	170,492	170,415		(2,778)		(2,778)		167,637				926	09/01/2040	1
31419F-C3-8	Federal National Mortgage Asso AE4589 4.000% 09/01/40		03/01/2013	Paydown		1,872	1,872	1,904	1,903		(31)		(31)		1,872				12	09/01/2040	1
31419F-DM-5	Federal National Mortgage Asso AE4607 4.000% 09/01/40		03/01/2013	Paydown		9,757	9,757	9,923	9,918		(162)		(162)		9,757				54	09/01/2040	1
31419F-EJ-1	Federal National Mortgage Asso AE4636 4.000% 10/01/40		03/01/2013	Paydown		82,516	82,516	83,921	83,881		(1,365)		(1,365)		82,516				489	10/01/2040	1
31419F-F5-0	Federal National Mortgage Asso AE4687 4.000% 09/01/40		03/01/2013	Paydown		37,230	37,230	37,864	37,847		(617)		(617)		37,230				246	09/01/2040	1

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31419F-J8-0	Federal National Mortgage Asso AE4786 4.000% 10/01/40		03/01/2013	Paydown		54,576	54,576	55,506	55,479		(902)		(902)		54,576				317	10/01/2040	1
31419F-NE-2	Federal National Mortgage Asso AE4888 4.000% 10/01/40		03/01/2013	Paydown		50,733	50,733	51,597	51,573		(841)		(841)		50,733				338	10/01/2040	1
31419F-NZ-5	Federal National Mortgage Asso AE4907 4.000% 09/01/40		03/01/2013	Paydown		38,343	38,343	38,996	38,966		(623)		(623)		38,343				258	09/01/2040	1
31419F-UH-7	Federal National Mortgage Asso AE5083 4.000% 09/01/40		03/01/2013	Paydown		27,755	27,755	28,227	28,214		(460)		(460)		27,755				172	09/01/2040	1
31419F-XP-6	Federal National Mortgage Asso AE5185 4.000% 09/01/40		03/01/2013	Paydown		60,972	60,972	62,011	61,980		(1,008)		(1,008)		60,972				443	09/01/2040	1
31419H-AC-6	Federal National Mortgage Asso AE6302 4.000% 09/01/40		03/01/2013	Paydown		222,037	222,037	225,818	225,714		(3,677)		(3,677)		222,037				1,022	09/01/2040	1
31419H-KS-0	Federal National Mortgage Asso AE6604 4.000% 10/01/40		03/01/2013	Paydown		41,319	41,319	42,022	42,003		(685)		(685)		41,319				320	10/01/2040	1
31419H-UB-6	Federal National Mortgage Asso AE6877 4.000% 10/01/40		03/01/2013	Paydown		21,214	21,214	21,575	21,565		(351)		(351)		21,214				145	10/01/2040	1
31419H-YB-2	Federal National Mortgage Asso AE7005 4.000% 10/01/40		03/01/2013	Paydown		41,339	41,339	42,043	42,024		(685)		(685)		41,339				203	10/01/2040	1
31419H-YC-0	Federal National Mortgage Asso AE7006 4.000% 10/01/40		03/01/2013	Paydown		26,231	26,231	26,678	26,663		(432)		(432)		26,231				144	10/01/2040	1
646139-D8-5	NEW JERSEY STATE TRNPK AUTH 4.252% 01/01/16		01/01/2013	Redemption 100.0000		8,270,000	8,270,000	8,270,000	8,270,000						8,270,000				175,820	01/01/2016	1FE
911760-DS-2	VENDEE MORTGAGE TRUST VENDE_94 ACCRUAL BOND 6.500% 02/15/24		03/01/2013	Paydown		472,737	472,737	444,798	447,963		24,774		24,774		472,737				4,921	02/15/2024	1
911760-SK-3	VENDEE MORTGAGE TRUST VENDE_02 CMO 2002-3 G 6.000% 02/15/30		03/01/2013	Paydown		986,457	986,457	1,032,543	992,917		(6,460)		(6,460)		986,457				10,127	02/15/2030	1
B0A0BZ-X2-8	FEDERAL HOUSING AUTHORITY - FH 7.000% 06/01/14		03/01/2013	Paydown		105,338	105,338	101,691	104,519		820		820		105,338				1,212	06/01/2014	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						120,452,964	120,452,964	122,184,572	121,110,162		(1,327,664)		(1,327,664)		120,452,964				1,005,745	XXX	XXX
006346-AK-6	AOALP_10-1 10-1 A 5.438% 12/20/40		03/20/2013	Paydown		118,227	118,227	118,227	118,227						118,227				1,071	12/20/2040	1FE
02660T-AW-3	AHM_04-2 04-2 2A 2.253% 02/25/44		03/01/2013	Paydown		369,429	369,429	240,706	255,448		113,981		113,981		369,429				2,004	02/25/2044	1FM
03064G-AC-5	AMCAR_10-B 10-B A3 2.490% 11/06/17		03/06/2013	Paydown		1,777,468	1,777,468	1,777,169	1,777,334		134		134		1,777,468				7,570	11/06/2017	1FE
03072S-A9-6	AMERIQUEST AMSI_05-R3 05-R3 A1A 0.404% 05/25/35		03/25/2013	Paydown		123,702	123,702	123,741	123,705		(3)		(3)		123,702				87	05/25/2035	1FM
05490B-CD-1	BCAP_13-RR1 13-RR1 10A1 3.000% 10/26/36		03/01/2013	Paydown		844,903	844,903	859,689			(14,786)		(14,786)		844,903				4,141	10/26/2036	1Z
05531W-AB-2	BCAP_09-RR1 09-RR1 1A2 5.777% 07/26/37		03/01/2013	Paydown		873,797	873,797	701,222	805,057		68,740		68,740		873,797				8,869	07/26/2037	1FM
05531W-AM-8	BCAP_09-RR1 09-RR1 4A1 5.992% 10/26/36		03/01/2013	Paydown		484,749	484,749	392,647	444,522		40,226		40,226		484,749				5,259	10/26/2036	1FM
05532E-AV-7	BCAP LLC TRUST BCAP_09-RR10 09-RR10 11A2 5.151% 10/26/35		03/01/2013	Paydown		1,395,040	1,395,040	1,368,011	1,380,818		14,222		14,222		1,395,040				12,694	10/26/2035	1FM
05533D-DN-3	BCAP_10-RR7 10-RR7 8A1 5.500% 05/26/35		03/01/2013	Paydown		1,956,458	1,956,458	2,009,531	1,969,071		(12,613)		(12,613)		1,956,458				17,104	05/26/2035	1FM
05540F-BD-3	BCAP_12-RR2 12-RR2 4A3 2.638% 06/26/35		03/01/2013	Paydown		1,136,768	1,136,768	1,142,452	1,141,616		(4,847)		(4,847)		1,136,768				4,618	06/26/2035	1FM
05570W-AB-4	BNPP_09-1 09-1 A2 6.000% 08/27/37		03/01/2013	Paydown		1,080,899	1,080,899	810,674	916,416		164,483		164,483		1,080,899				11,145	08/27/2037	1FM
05946X-B8-5	BAFC_05-G 05-G A1 5.054% 10/20/35		03/01/2013	Paydown		549,694	549,694	500,222	502,276		47,418		47,418		549,694				2,374	10/20/2035	1FM
05946X-C3-5	BAFC_05-G 05-G A3 5.205% 10/20/35		03/01/2013	Paydown		472,401	472,401	443,024	444,569		27,832		27,832		472,401				3,876	10/20/2035	2FM
05947U-D2-1	BACM_05-1 05-1 ASB 5.224% 11/10/42		03/01/2013	Paydown		900,899	900,899	841,390	879,085		21,814		21,814		900,899				7,910	11/10/2042	1FM
05947U-R7-5	BACM_05-3 05-3 ASB 4.589% 07/10/43		03/01/2013	Paydown		1,210,746	1,210,746	1,216,822	1,210,439		307		307		1,210,746				9,626	07/10/2043	1FM
05947U-RD-2	BACM_04-2 04-2 A4 4.153% 11/10/38		03/01/2013	Paydown		552,826	552,826	547,493	551,521		1,305		1,305		552,826				3,960	11/10/2038	1FM
05947U-XQ-6	BACM_2004-5 04-5 A4 4.936% 11/10/41		03/01/2013	Paydown		62,412	62,412	62,725	62,381		32		32		62,412				584	11/10/2041	1FM
05948K-HM-4	BOAA_03-10 03-10 5A1 4.500% 12/25/18		03/01/2013	Paydown		171,551	171,551	152,252	157,806		13,745		13,745		171,551				1,157	12/25/2018	1FM
05948X-WD-9	BOAMS_03-8 03-8 1A13 5.500% 11/25/33		03/01/2013	Paydown		693,204	693,204	693,204	693,204						693,204				4,790	11/25/2033	1FM
05949A-LM-0	BOAMS_04G 04-G 4A1 3.123% 08/25/34		03/01/2013	Paydown		611,539	611,539	511,400	515,617		95,923		95,923		611,539				4,658	08/25/2034	1FM
05955G-AP-3	BAFC_09-R7 09-R7 3A1 2.874% 11/26/35		03/01/2013	Paydown		1,180,702	1,180,702	1,018,356	1,068,598		112,104		112,104		1,180,702				5,567	11/26/2035	1FM
05955G-AR-9	BAFC_09-R7 09-R7 4A1 5.328% 08/26/35		03/01/2013	Paydown		1,428,146	1,428,146	1,406,054	1,412,123		16,023		16,023		1,428,146				12,048	08/26/2035	1FM
060505-AX-2	Bank of America Corp 4.875% 01/15/13		01/15/2013	Various		17,000,000	17,000,000	16,863,700	16,999,308		692		692		17,000,000				414,375	01/15/2013	1FE
06423A-AS-2	BANK ONE CORPORATION 5.250% 01/30/13		01/30/2013	Various		7,500,000	7,500,000	7,782,600	7,502,862		(2,862)		(2,862)		7,500,000				196,875	01/30/2013	1FE
07383F-Q4-3	BSCMS_2004-PWR5 04-PWR5 A4 4.831% 07/11/42		03/01/2013	Paydown		1,400,866	1,400,866	1,366,057	1,394,352		6,514		6,514		1,400,866				12,739	07/11/2042	1FM

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
07384W-4E-9	BSARM_04-10 04-10 I3A1 2.847% 01/25/35		03/01/2013	Paydown		366,626	366,626	368,473	368,231		(1,605)		(1,605)		366,626				1,932	01/25/2035	1FM
07386H-UL-3	BEAR STEARNS ALT-A TRUST BALTA 05-5 24A1 5.335% 07/25/35		03/01/2013	Paydown		728,820	728,820	737,475	736,206		(7,386)		(7,386)		728,820				6,554	07/25/2035	4FM
07386H-VX-6	BALTA_05-7 05-7 26A1 5.346% 09/25/35		03/25/2013	COMPANY TRADE		676,628	843,157	676,628	676,628						676,628				107,237	09/25/2035	5FM
07386H-VX-6	BALTA_05-7 05-7 26A1 5.346% 09/25/35		03/25/2013	Capital Distribution		18,397		18,397	18,397						18,397					09/25/2035	5FM
07387A-BW-4	BSARM_05-4 05-4 B1 5.214% 08/25/35		03/25/2013	Various		161,874		161,874	161,874						161,874					08/25/2035	3FM
07387B-AE-3	BSCMS_05-PWR9 05-PWR9 A2 4.735% 09/11/42		03/01/2013	Paydown		2,452,966	2,452,966	2,285,010	2,389,770		63,196		63,196		2,452,966				23,884	09/11/2042	1FM
07387B-CK-7	BSCMS_05-T20 05-T20 AAB 5.131% 10/12/42		03/01/2013	Paydown		2,703,914	2,703,914	2,523,098	2,647,407		56,507		56,507		2,703,914				23,720	10/12/2042	1FM
07388Q-AC-3	BSCMS_07-PW17 07-PW17 A3 5.736% 06/11/50		02/01/2013	Paydown		2,543,395	2,543,395	2,210,979	2,467,188		76,207		76,207		2,543,395				20,912	06/11/2050	1FM
085791-A*-2	BERRY PLASTICS (BPC HOLDINGS) TERM LOAN C 2.204% 04/03/15		12/31/2012	Redemption 100.0000		5,768	5,768	5,092	5,319		449		449		5,768				11	04/03/2015	4FE
12189P-AH-5	Burlington Northern Santa Fe L 7.908% 01/15/20		01/15/2013	Redemption 100.0000		702,560	702,560	702,560	702,560						702,560				27,779	01/15/2020	1FE
12189P-AJ-1	Burlington Northern Santa Fe L 6.727% 07/15/22		01/15/2013	Redemption 100.0000		801,614	801,614	801,614	801,614						801,614				26,962	01/15/2021	1FE
12513E-AF-1	CD_05-C1 05-C1 ASB 5.218% 07/15/44		03/01/2013	Paydown		502,326	502,326	504,057	501,794		532		532		502,326				4,575	07/15/2044	1FM
12545B-AA-0	CWHL_08-3R 08-3R 1A1 6.000% 08/25/37		03/01/2013	Paydown		809,030	809,030	404,515	454,822		354,208		354,208		809,030				6,805	08/25/2037	1FM
125635-AC-6	CLI FUNDING LLC CLIF_06-1 06-1 A 0.383% 08/18/21		03/18/2013	Paydown		907,596	907,596	699,757	780,612		126,984		126,984		907,596				598	08/18/2021	1AM
126171-AE-7	COMM_05-C6 05-C6 AAB 5.077% 06/10/44		03/01/2013	Paydown		817,177	817,177	737,885	795,417		21,760		21,760		817,177				7,241	06/10/2044	1FM
126307-AD-9	CSC HOLDINGS INC 6.750% 11/15/21		01/09/2013	Tax Free Exchange		2,101,702	2,000,000	2,110,000	2,101,897		(196)		(196)		2,101,702				20,250	11/15/2021	3FE
12639M-DP-7	CSMC_10-15R 10-15R 3A5 3.066% 01/26/37		03/01/2013	Paydown		408,901	408,901	405,323	405,637		3,264		3,264		408,901				1,466	01/26/2037	1FM
12640X-AN-8	CSMC_09-1 09-1R 4A1 3.667% 07/20/35		03/01/2013	Paydown		347,076	347,076	268,984	309,560		37,516		37,516		347,076				2,179	07/20/2035	1FM
12641N-AU-3	CSMC_09-4R 09-4R 1A1 2.422% 04/25/36		03/01/2013	Paydown		271,349	271,349	245,571	254,285		17,064		17,064		271,349				943	04/25/2036	1FM
12641T-CB-0	CSMC_09-5R 09-5R 3A1 2.567% 07/26/49		03/01/2013	Paydown		1,581,797	1,581,797	1,466,551	1,497,333		84,463		84,463		1,581,797				6,420	07/26/2049	1FM
12641T-CQ-7	CSMC_09-5R 09-5R 4A3 2.567% 07/26/49		03/01/2013	Paydown		1,003,536	1,003,536	893,147	922,257		81,279		81,279		1,003,536				3,762	07/26/2049	1FM
12642N-CG-1	CSMC_09-15R 09-15R 4A1 6.000% 06/26/37		03/01/2013	Paydown		1,474,016	1,474,016	1,457,433	1,463,197		10,819		10,819		1,474,016				14,807	06/26/2037	1FM
12642N-DS-4	CSMC_09-15R 09-15R 5A1 6.000% 07/26/37		03/01/2013	Paydown		768,316	768,316	759,673	762,606		5,710		5,710		768,316				7,412	07/26/2037	1FM
12642N-FC-7	CSMC_09-15R 09-15R 6A1 6.000% 07/26/37		03/01/2013	Paydown		2,055,830	2,055,830	2,032,702	2,040,631		15,199		15,199		2,055,830				19,825	07/26/2037	1FM
12642N-GN-2	CSMC_09-15R 09-15R 7A1 6.000% 07/26/37		03/01/2013	Paydown		805,289	805,289	796,229	799,040		6,249		6,249		805,289				8,246	07/26/2037	1FM
12642Y-EK-6	CSMC_09-16R 09-16R 7A1 5.500% 03/26/36		03/01/2013	Paydown		880,043	880,043	869,043	872,373		7,670		7,670		880,043				8,556	03/26/2036	1FM
12644T-AY-9	CSMC_10-13R 10-13R 2A2 5.500% 11/26/35		03/01/2013	Paydown		2,062,298	2,062,298	2,124,167	2,089,977		(27,679)		(27,679)		2,062,298				19,813	11/26/2035	1FM
12645B-CB-5	CSMC_10-17R 10-17R 4A5 2.920% 11/26/35		03/01/2013	Paydown		978,906	978,906	978,906	978,906						978,906				5,304	11/26/2035	1FM
12645Y-CY-5	CSMC_11-16R 11-16R 7A3 3.500% 12/27/36		03/27/2013	Paydown		1,210,412	1,210,412	1,210,412	1,210,412						1,210,412				(32,211)	12/27/2036	1FM
126650-AW-0	CVS PASS THROUGH TRUST 5.298% 01/11/27		03/10/2013	Various		641,567	641,567	589,664	595,747		45,820		45,820		641,567				5,673	01/10/2027	2FE
126650-BP-4	CVS PASS THROUGH TRUST 6.036% 12/10/28		03/10/2013	Redemption 100.0000		251,103	251,103	234,992	240,867		10,235		10,235		251,103				2,530	01/01/2017	2FE
126659-AA-9	CVS PASS THROUGH TRUST 8.353% 07/10/31		03/10/2013	Redemption 100.0000		415,609	415,609	424,896	423,837		(8,228)		(8,228)		415,609				5,799	07/10/2031	2FE
126670-CL-0	CWL_05-11 2005-11 AF6 5.050% 02/25/36		03/01/2013	Paydown		541,094	541,094	541,092	540,667		427		427		541,094				4,449	02/25/2036	3FM
126673-3W-0	CWHEL_05-IM1 05-IM1 A2 0.484% 11/25/35		03/25/2013	Paydown		88,150	88,150	88,150	88,150						88,150				59	11/25/2035	1FM
12667F-PB-5	CWA_04-17CB 04-17CB M 2.950% 09/25/34		01/28/2013	COMPANY TRADE			636,211		74	5,755			5,755		5,829		(5,829)	(5,829)		09/25/2034	1FM
12667G-5U-3	CWALT_05-43 05-43 1A 2.892% 10/25/35		03/25/2013	COMPANY TRADE		531,337	1,095,024	531,337	531,337						531,337				91,931	11/01/2028	3FM
12667G-M3-4	CWALT_05-27 05-27 1A5 1.836% 08/25/35		03/01/2013	Paydown		80,975	80,975	81,785	81,694		(719)		(719)		80,975				222	08/25/2035	4FM
12667G-R6-2	CWALT_05-41 05-41 1A1 0.534% 09/25/35		03/25/2013	COMPANY TRADE		32,914	33,043	32,914	32,914						32,914				3,816	12/18/2032	5FM
12667G-R6-2	CWALT_05-41 05-41 1A1 0.534% 09/25/35		02/25/2013	Capital Distribution		954		954	954						954					12/18/2032	5FM
126685-AD-8	CWHEL_05-C 05-C 2A 0.383% 07/15/35		03/15/2013	Paydown		173,720	173,720	173,720	173,720						173,720				116	07/15/2035	5FM
126685-BT-2	CWHEL_05-M 05-M A1 0.443% 02/15/36		03/15/2013	Paydown		124,269	124,269	124,269	124,269						124,269				98	02/15/2036	3FM
12668A-GW-9	CWALT_05-56 05-56 3A1 0.494% 11/25/35		03/25/2013	COMPANY TRADE		89,026	93,064	89,026	89,026						89,026				3,573	11/25/2035	1FM
12668A-GW-9	CWALT_05-56 05-56 3A1 0.494% 11/25/35		03/25/2013	Capital Distribution		4,178		4,178	4,178						4,178					11/25/2035	1FM
12668A-VL-6	CWALT_05-61 05-61 A1 0.464% 12/25/35		03/25/2013	Paydown		4,422	4,422	3,107	2,119		2,303		2,303		4,422				(92)	12/25/2035	1FM
12668A-VL-6	CWALT_05-61 05-61 A1 0.464% 12/25/35		03/25/2013	Paydown		48,414	48,414	48,414	48,414						48,414				(1,007)	12/25/2035	3FM
12668A-XF-7	CWALT_05-63 05-63 3A1 5.411% 11/25/35		03/25/2013	COMPANY TRADE		144,976	344,822	144,976	144,976						144,976				109,782	11/25/2035	4FM
12668A-XF-7	CWALT_05-63 05-63 3A1 5.411% 11/25/35		02/25/2013	Capital Distribution		5,898		5,898	5,898						5,898					11/25/2035	4FM
126694-A4-0	CWALT_06-0A1 06-0A1 2A3A 0.513% 03/20/46		03/25/2013	COMPANY TRADE		141,855	979,664	141,855	141,855						141,855				1,007	03/20/2046	5FM
126694-A4-0	CWALT_06-0A1 06-0A1 2A3A 0.513% 03/20/46		02/25/2013	Capital Distribution		21,909		21,909	21,909						21,909					03/20/2046	5FM
12669F-3A-9	CWHL_04-HYB5 04-HY5 2A1 2.889% 04/20/35		03/01/2013	Paydown		103,733	103,733	85,774	86,557		17,176		17,176		103,733				499	04/20/2035	1FM
12669G-K6-7	CWHL_05-14 05-14 A2 5.500% 07/25/35		03/01/2013	Paydown		947,892	947,892	693,146	702,351		245,541		245,541		947,892				9,359	07/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12669G-KH-3	CWHL_04-25 04-25 2A3 0.574% 02/25/35		03/25/2013	Paydown		206,513	206,513	206,804	206,734		(221)		(221)		206,513				216	02/25/2035	4FM
12669G-PL-9	CWHL_05-7 05-7 3A2 2.684% 03/25/35		03/01/2013	Paydown		213,918	213,918	197,344	198,673		15,246		15,246		213,918				752	03/25/2035	4FM
151608-AB-2	CPF_12-2 12-2 A 2.610% 08/20/21		03/20/2013	Paydown		188,068	188,068	188,042	188,043		25		25		188,068				789	08/20/2021	2AM
15189X-AC-2	CENTERPOINT ENERGY HOUSTON ELE 5.700% 03/15/13		03/15/2013	Various		5,900,000	5,900,000	6,119,326	5,906,237		(6,237)		(6,237)		5,900,000				168,150	03/15/2013	1FE
161630-AS-7	CHASE_07-A1 07-A1 6A1 3.040% 02/25/37		03/01/2013	Paydown		575,263	575,263	493,288	496,581		78,682		78,682		575,263				2,447	02/25/2037	1FM
173067-GR-4	CGCMT_05-C3 05-C3 ASB 4.755% 05/15/43		03/01/2013	Paydown		1,295,646	1,295,646	1,302,111	1,294,563		1,083		1,083		1,295,646				10,644	05/15/2043	1FM
17307G-BU-1	CMLTI_03-1 03-1 3A5 5.250% 09/25/33		03/01/2013	Paydown		256,005	256,005	236,165	236,820		19,185		19,185		256,005				2,341	09/25/2033	1FM
17307G-GX-2	CMLTI_03-1 03-1 WA2 6.500% 06/25/31		03/01/2013	Paydown		70,113	70,113	66,081	66,240		3,873		3,873		70,113				796	06/25/2031	1FM
17307G-RH-3	CMLTI_05-2 05-2 1B1 3.122% 05/25/35		03/25/2013	COMPANY TRADE		100,202	199,012	100,202	100,202						100,202				82,364	05/25/2035	4FM
17307G-RH-3	CMLTI_05-2 05-2 1B1 3.122% 05/25/35		03/25/2013	Capital Distribution		180,418		180,418	180,418						180,418					05/25/2035	4FM
17307G-TH-1	CMLTI_05-3 05-3 2.693% 08/25/35		03/25/2013	COMPANY TRADE		100,607	110,406	100,607	100,607						100,607				31,652	12/29/2032	2FM
17307G-TH-1	CMLTI_05-3 05-3 2.693% 08/25/35		02/25/2013	Capital Distribution		5,117		5,117	5,117						5,117					12/29/2032	2FM
173097-AA-4	CMLTI_09-12 09-12 1A1 5.750% 11/25/35		02/01/2013	Paydown		150,540	150,540	151,293	150,027		514		514		150,540				832	11/25/2035	1FM
173097-AC-0	CMLTI_09-12 09-12 2A1 5.500% 04/25/36		03/01/2013	Paydown		197,907	197,907	198,402	197,970		(63)		(63)		197,907				1,494	04/25/2036	1FM
173097-AE-6	CMLTI_09-12 09-12 3A1 5.500% 05/25/37		03/01/2013	Paydown		1,318,387	1,318,387	1,320,035	1,317,099		1,288		1,288		1,318,387				11,414	05/25/2037	1FM
173097-AG-1	CMLTI_09-12 09-12 4A1 5.500% 11/25/35		03/01/2013	Paydown		379,194	379,194	378,720	378,260		934		934		379,194				2,288	11/25/2035	1FM
17314Q-AA-5	CMLTI_09-1 09-11 1A1 2.944% 02/25/37		03/01/2013	Paydown		580,167	580,167	573,640	575,020		5,147		5,147		580,167				3,173	02/25/2037	1FM
17315A-AA-9	CITIGROUP MORTGAGE LOAN TRUST 09-2 1A1 2.950% 04/25/36		03/01/2013	Paydown		783,609	783,609	603,379	687,302		96,308		96,308		783,609				4,410	04/25/2036	1FM
17315A-AG-6	CITIGROUP MORTGAGE LOAN TRUST 09-2 4A1 5.500% 03/25/36		03/01/2013	Paydown		2,030,727	2,030,727	1,847,961	2,000,113		30,613		30,613		2,030,727				17,796	03/25/2036	1FM
17315C-AL-1	CMLTI_09-3 09-3-4A2 4A2 2.506% 10/25/33		03/01/2013	Paydown		1,367,273	1,367,273	1,094,245	1,245,701		121,572		121,572		1,367,273				5,838	10/25/2033	1FM
17315E-AA-1	CMLTI_09-4 09-4 1A1 3.025% 07/25/35		03/01/2013	Paydown		507,701	507,701	454,393	479,246		28,455		28,455		507,701				3,347	07/25/2035	1FM
17315E-AC-7	CMLTI_09-4 09-4 2A1 2.728% 03/25/35		03/01/2013	Paydown		455,040	455,040	411,811	427,349		27,691		27,691		455,040				1,887	03/25/2035	1FM
17315E-AE-3	CMLTI_09-4 09-4 3A1 2.613% 11/25/35		03/25/2013	Paydown		838,181	838,181	678,927	689,761		148,420		148,420		838,181				(25,939)	11/25/2035	1FM
17315E-AN-3	CMLTI_09-4 09-4 6A2 0.584% 10/25/35		03/25/2013	Paydown		2,766,150	2,766,150	1,929,389	2,420,233		345,917		345,917		2,766,150				1,742	10/25/2035	1FM
17315E-AQ-6	CMLTI_09-4 09-4 7A1 5.500% 05/25/35		03/01/2013	Paydown		775,004	775,004	636,956	691,926		83,078		83,078		775,004				6,991	05/25/2035	1FM
17315E-AR-4	CMLTI_09-4 09-4 7A2 5.250% 05/25/35		03/01/2013	Paydown		293,260	293,260	236,166	258,384		34,876		34,876		293,260				1,913	05/25/2035	1FM
17315E-AS-2	CMLTI_09-4 09-4 7A3 5.500% 05/25/35		03/01/2013	Paydown		791,594	791,594	680,771	721,703		69,891		69,891		791,594				7,106	05/25/2035	1FM
17315E-AT-0	CMLTI_09-4 09-4 7A4 5.000% 05/25/35		03/01/2013	Paydown		758,587	758,587	678,935	710,774		47,813		47,813		758,587				6,020	05/25/2035	1FM
17315E-AZ-6	CMLTI_09-4 09-4 8A1 3.124% 07/25/35		03/01/2013	Paydown		512,459	512,459	455,048	475,578		36,881		36,881		512,459				2,388	07/25/2035	1FM
17315E-BB-8	CMLTI_09-4 09-4 9A1 2.627% 03/25/36		03/01/2013	Paydown		783,799	783,799	661,761	716,259		67,540		67,540		783,799				3,813	03/25/2036	1FM
17315E-BD-4	CMLTI_09-4 09-4 10A1 5.500% 02/25/36		03/01/2013	Paydown		355,838	355,838	306,021	351,221		4,617		4,617		355,838				4,359	02/25/2036	1FM
17315E-BH-5	CMLTI_09-4 09-4 12A1 2.862% 12/25/35		03/01/2013	Paydown		347,846	347,846	326,105	335,947		11,899		11,899		347,846				1,784	12/25/2035	1FM
17315E-BK-8	CMLTI_09-4 09-4 13A1 2.683% 10/25/35		03/01/2013	Paydown		235,906	235,906	201,700	210,364		25,543		25,543		235,906				917	10/25/2035	1FM
17315E-BL-6	CMLTI_09-4 09-4 13A2 2.642% 10/25/35		03/01/2013	Paydown		258,911	258,911	221,369	231,100		27,811		27,811		258,911				1,052	10/25/2035	1FM
17315G-AC-2	CMLTI_09-5 09-5 2A1 2.805% 03/25/35		03/01/2013	Paydown		138,351	138,351	117,598	129,733		8,618		8,618		138,351				533	03/25/2035	1FM
17315G-AE-8	CMLTI_09-5 09-5 3A1 5.500% 06/25/36		03/01/2013	Paydown		1,367,105	1,367,105	1,250,901	1,289,931		77,175		77,175		1,367,105				11,730	06/25/2036	1FM
17315G-AG-3	CMLTI_09-5 09-5 4A1 6.000% 03/25/37		03/01/2013	Paydown		1,627,019	1,627,019	1,464,317	1,514,865		112,155		112,155		1,627,019				14,086	03/25/2037	1FM
17315J-AE-2	CMLTI_09-6 09-6 3A1 5.483% 11/19/35		03/01/2013	Paydown		1,358,748	1,358,748	1,375,732	1,369,482		(10,734)		(10,734)		1,358,748				12,771	11/19/2035	1FM
17315M-AG-0	CMLTI_09-7 09-7 4A1 2.653% 09/25/35		03/01/2013	Paydown		504,160	504,160	463,827	475,776		28,384		28,384		504,160				2,854	09/25/2035	1FM
17315Q-AR-7	CMLTI_10-4 10-4 4A1 5.000% 10/25/35		03/01/2013	Paydown		4,315,244	4,315,244	4,501,339	4,480,925		(165,681)		(165,681)		4,315,244				33,585	10/25/2035	1FM
17315X-AB-7	CMLTI_09-9 09-9 1A2 4.976% 04/25/34		03/01/2013	Paydown		1,677,786	1,677,786	1,669,397	1,671,081		6,705		6,705		1,677,786				13,682	04/25/2034	1FM
17315X-AP-6	CMLTI_09-9 09-9 6A2 5.194% 10/25/35		03/01/2013	Paydown		1,929,839	1,929,839	1,809,224	1,875,657		54,182		54,182		1,929,839				17,964	10/25/2035	1FM
17317E-AG-6	CMLTI_10-7 10-7 3A2 5.000% 12/25/35		03/01/2013	Paydown		3,110,515	3,110,515	3,110,515	3,110,515						3,110,515				26,885	12/25/2035	1FM
17317H-AG-9	CMLTI_10-8 10-8 2A1 5.483% 11/19/35		03/01/2013	Paydown		1,447,612	1,447,612	1,493,754	1,475,862		(28,251)		(28,251)		1,447,612				13,606	11/19/2035	2FM
17320F-AA-1	CMLTI_12-AA 12-A A 2.500% 06/25/51		03/01/2013	Paydown		245,998	245,998	243,231			2,767		2,767		245,998				990	06/25/2051	1Z
17453B-AP-6	Frontier Communications Corp 6.250% 01/15/13		01/15/2013	Various		3,976,000	3,976,000	3,886,540	3,975,382		618		618		3,976,000				124,250	01/15/2013	3FE
199575-AR-2	COLUMBUS SOUTHERN POWER CORP 5.500% 03/01/13		03/01/2013	Various		28,195,000	28,195,000	29,549,933	28,224,747		(29,747)		(29,747)		28,195,000				775,362	03/01/2013	2FE
20047M-AE-4	COMM_06-CNL 06-CNL A2FX 5.449% 02/05/19		03/01/2013	Paydown		8,768,911	8,768,911	8,812,699	8,763,690		5,221		5,221		8,768,911				119,454	02/05/2019	1FM
20047P-AD-9	COMM_05-LP5 05-LP5 ASB 4.867% 05/10/43		03/01/2013	Paydown		1,763,913	1,763,913	1,626,869	1,720,543		43,370		43,370		1,763,913				14,642	05/10/2043	1FM
201730-AD-0	CMAT_99-C1 99-C1 A4 6.975% 01/17/32		03/11/2013	Paydown		9,291,142	9,291,142	9,650,085	9,296,657		(5,515)		(5,515)		9,291,142				97,250	01/17/2032	1FM
20173Q-AB-7	GCCFC_07-GG9 07-GG9 A2 5.381% 03/10/39		02/01/2013	Paydown		14,083	14,083	11,756	13,162		921		921		14,083				66	03/10/2039	1FM
209111-EA-7	CONSOLIDATED EDISON CO OF NEW 4.875% 02/01/13		02/01/2013	Various		21,185,000	21,185,000	21,881,789	21,192,501		(7,501)		(7,501)		21,185,000				516,384	02/01/2013	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
22541Q-DJ-8	CSFBMSC_03-C3 03-C3 A5 3.936% 05/15/38		03/01/2013	Paydown		17,113,406	17,113,406	16,342,037	17,035,900		77,506		77,506		17,113,406				97,952	05/15/2038	1FM
22541S-AD-0	CSFBMSC_2004-C1 04-C1 A4 4.750% 01/15/37		03/01/2013	Paydown		1,546,642	1,546,642	1,485,215	1,533,913		12,729		12,729		1,546,642				14,874	01/15/2037	1FM
225458-S6-6	CSFB_05-C4 05-C4 A5 5.104% 08/15/38		03/01/2013	Paydown		88,936	88,936	65,743	81,044		7,892		7,892		88,936				1,135	08/15/2038	1FM
226819-C*-9	CROCKER NATL BANK 7.375% 03/25/20		03/01/2013	Paydown		7,774	7,774	6,328	7,220		554		554		7,774				70	03/25/2020	1FE
22818T-AB-8	CROWN AMER/CAP CORP II 7.625% 05/15/17		02/02/2013	Call 105.7948		1,851,409	1,750,000	1,783,564	1,768,511		(623)		(623)		1,767,887		83,522	83,522	28,541	05/15/2017	3FE
22943Y-FD-6	CSMC_09-3R 09-3R 9A1 6.000% 10/27/36		03/01/2013	Paydown		1,227,788	1,227,788	1,118,822	1,161,029		66,759		66,759		1,227,788				10,498	10/27/2036	1FM
22944F-AW-9	CSMC_09-2R 09-2R 1A11 2.626% 09/26/34		03/01/2013	Paydown		2,978,459	2,978,459	2,505,629	2,695,591		282,868		282,868		2,978,459				13,560	09/26/2034	1FM
22944N-BL-5	CSMC_11-17R 11-17R 2A1 3.400% 12/27/37		03/01/2013	Paydown		1,404,301	1,404,301	1,401,668	1,401,530		2,770		2,770		1,404,301				7,674	12/27/2037	1FM
23305Y-AU-3	DBUBS_11-LC3A 11-LC3A PM1 4.452% 05/10/44		03/01/2013	Paydown		81,689	81,689	82,501	82,384		(695)		(695)		81,689				647	05/10/2044	1FM
244217-BK-0	JOHN DEERE CAPITAL CORPORATION 5.100% 01/15/13		01/15/2013	Maturity		12,000,000	12,000,000	11,980,320	11,999,904		96		96		12,000,000				306,000	01/15/2013	1FE
251568-AB-7	DEUTSCHE MORTGAGE SECURITIES I 09-RS A2 6.000% 09/26/37		03/01/2013	Paydown		2,272,339	2,272,339	1,742,429	2,032,440		239,898		239,898		2,272,339				22,011	09/26/2037	1FM
25158E-AA-4	DEUTSCHE MORTGAGE SECURITIES I 09-RS2 1A1 5.826% 09/26/36		03/01/2013	Paydown		976,929	976,929	824,284	887,126		89,804		89,804		976,929				10,109	09/26/2036	1FM
25755T-AC-4	DPABS_12-1A 12-1 A2 5.216% 01/25/42		01/25/2013	Paydown		93,750	93,750	93,750	93,750						93,750				1,222	01/25/2042	2AM
31331F-AQ-4	FedEx Corp 7.850% 01/30/15		01/30/2013	Various		1,851,822	1,851,822	1,891,915	1,856,617		(4,795)		(4,795)		1,851,822				72,684	01/30/2015	2FE
33848D-AA-6	FSTAR_05-1 05-1 A 0.434% 06/25/18		03/25/2013	Paydown		114,211	114,211	114,211	114,211						114,211				76	06/25/2018	1FM
341099-CC-1	FLORIDA POWER CORP 4.800% 03/01/13		03/01/2013	Various		60,050,000	60,050,000	60,953,060	60,068,941		(18,941)		(18,941)		60,050,000				1,441,200	03/01/2013	1FE
346091-BE-0	Forest Oil Corp 8.500% 02/15/14		03/17/2013	Call 107.1051		3,748,680	3,500,000	3,409,562	3,471,709		5,104		5,104		3,476,813		271,866	271,866	175,194	02/15/2014	4FE
35729P-JX-9	FHLT_05-B 05-B M3 0.849% 04/25/35		03/25/2013	Paydown		374,094	374,094	348,843	369,481		4,613		4,613		374,094				623	04/25/2035	1FM
361849-J7-8	GMACCMSI_2004-C3 04-C3 A4 4.547% 12/10/41		03/01/2013	Paydown		8,285	8,285	7,730	8,141		144		144		8,285				70	12/10/2041	1FM
361849-YU-0	GMACC_03-C2 03-C2 A2 5.598% 05/10/40		03/01/2013	Paydown		4,222,503	4,222,503	3,515,627	4,154,145		68,358		68,358		4,222,503				52,062	05/10/2040	1FM
36190D-AA-3	GSMSC_09-2R 09-2R 1A1 2.309% 02/26/36		03/01/2013	Paydown		888,688	888,688	770,937	822,038		66,650		66,650		888,688				4,072	02/26/2036	1FM
36190D-AE-5	GSMSC_09-2R 09-2 3A1 3.066% 11/26/35		03/01/2013	Paydown		186,129	186,129	161,932	170,710		15,418		15,418		186,129				664	11/26/2035	1FM
36193A-AA-6	GSMS_13-KING 13-KING A 2.706% 12/10/27		03/01/2013	Paydown		23,980	23,980	24,699			(719)		(719)		23,980				54	12/10/2027	1FE
36228C-TG-8	GSMSC_2004-GG2 2004-GG2 A5 5.279% 08/10/38		03/01/2013	Paydown		699,015	699,015	702,505	698,371		644		644		699,015				6,531	08/10/2038	1FM
36228C-VR-1	GSMS_05-GG4 05-GG4 A-ABA 4.680% 07/10/39		03/01/2013	Paydown		1,185,703	1,185,703	1,197,520	1,184,376		1,327		1,327		1,185,703				9,715	07/10/2039	1FM
36228F-XX-9	GSR_03-10 03-10 1A1 4.667% 10/25/33		03/01/2013	Paydown		185,510	185,510	184,496	184,509		1,001		1,001		185,510				1,635	10/25/2033	1FM
36228F-YE-0	GSR_03-10 2003-10 1A8 4.667% 10/25/33		03/01/2013	Paydown		1,436,856	1,436,856	1,399,139	1,410,093		26,763		26,763		1,436,856				12,661	10/25/2033	1FM
362290-AC-2	GSR_07-AR1 07-AR1 2A1 2.849% 03/25/47		03/25/2013	COMPANY TRADE		166,275	244,286	166,275	166,275						166,275				40,553	12/29/2032	4FM
362341-WZ-8	GSR MORTGAGE LOAN TRUST GSR_05 05-AR7 2A1 2.653% 11/25/35		03/01/2013	Paydown		198,388	198,388	186,485	187,334		11,054		11,054		198,388				771	11/25/2035	1FM
36248E-AA-3	GSMS_10-C2 10-C2 A1 3.849% 12/10/43		03/01/2013	Paydown		71,317	71,317	72,028	71,875		(558)		(558)		71,317				483	12/10/2043	1FM
362525-AA-5	GS MORTGAGE SECURITIES CORPORA 09-1R 1A1 5.219% 11/25/35		03/01/2013	Paydown		2,097,793	2,097,793	1,799,147	1,947,232		150,561		150,561		2,097,793				23,038	11/25/2035	1FM
368288-AE-6	GE SEACO FINANCE SRL GESEA_05- 05-1 0.453% 11/17/20	E	03/18/2013	Paydown		375,000	375,000	375,000	375,000						375,000				296	11/17/2020	2AM
36828Q-LX-2	GECCMC_05-C1 05-C1 AAB 4.599% 06/10/48		03/01/2013	Paydown		1,347,111	1,347,111	1,347,287	1,345,785		1,327		1,327		1,347,111				10,754	06/10/2048	1FM
36828Q-NJ-6	GECMC_05-C3 05-C3 A5 4.979% 07/10/45		03/01/2013	Paydown		790,971	790,971	694,924	789,196		1,775		1,775		790,971				3,861	07/10/2045	1FM
36828Q-PV-2	GECMC_05-C3 05-C3 AAB 4.940% 07/10/45		03/01/2013	Paydown		804,945	804,945	808,930	804,883		62		62		804,945				6,925	07/10/2045	1FM
369604-AY-9	General Electric Co 5.000% 02/01/13		02/01/2013	Various		42,150,000	42,150,000	42,713,819	42,155,861		(5,861)		(5,861)		42,150,000				1,053,750	02/01/2013	1FE
374689-AC-1	GIBRALTAR INDUSTRIES 8.000% 12/01/15		01/31/2013	Various		6,037,445	5,995,000	5,935,050	5,971,527		604		604		5,972,131		65,314	65,314	79,933	12/01/2015	4FE
39538W-BY-3	GPMF_05-AR4 05-AR4 4A1 0.514% 10/25/45		03/25/2013	Paydown		73,870	73,870	73,870	73,870						73,870				(1,725)	10/25/2045	5FM
41161P-JL-8	HVMLT_2004-10 04-10 3A1A 3.068% 01/19/35		03/01/2013	Paydown		25,988	25,988	25,875	25,877		112		112		25,988				134	01/19/2035	1FM
41161P-RQ-8	HVMLT_05-8 05-8 2A2A 1.678% 09/19/35		03/19/2013	Various		255,435	280,034	255,435	255,435						255,435				25,247	12/29/2032	4FM
41161P-RQ-8	HVMLT_05-8 05-8 2A2A 1.678% 09/19/35		03/19/2013	Various		26,969		26,969	26,969						26,969					12/29/2032	4FM
41161P-SK-0	HVMLT_05-9 05-9 2A2A 0.543% 06/20/35		03/20/2013	Paydown		122,030	122,030	122,030	122,030						122,030				117	06/20/2035	1FM
41161P-XH-1	HVMLT_05-15 05-15 2A1A1 0.473% 10/20/45		03/20/2013	Paydown		93,413	93,413	93,413	93,413						93,413				(1,389)	10/20/2045	4FM
428300-B*-7	MOMENTIVE SPECIALTY CHEMICALS TERM LOAN C-1B 4.000% 05/05/15		01/31/2013	Redemption 100.0000		768,848	768,848	654,582	707,479		61,369		61,369		768,848				5,027	05/05/2015	4FE
42951T-AB-3	HIDDEN RIDGE FACILITY TRUSTEE 5.650% 01/01/22		01/01/2013	Redemption 100.0000		1,187,070	1,187,070	1,187,070	1,187,070						1,187,070				33,535	01/01/2022	2FE
45660L-RX-9	INDX_05-AR14 05-AR14 2A1A 0.504% 07/25/35		03/25/2013	Paydown		5,845	5,845	5,377	5,456		389		389		5,845				4	07/25/2035	1FM
45660L-RX-9	INDX_05-AR14 05-AR14 2A1A 0.504% 07/25/35		03/25/2013	Paydown		131,045	131,045	131,045	131,045						131,045				98	07/25/2035	4FM
46616P-AA-1	HENDR_11-1A 11-1 A 4.700% 10/15/56		03/15/2013	Paydown		190,421	190,421	190,371	190,373		48		48		190,421				1,407	10/15/2056	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46616Q-AA-9	HENDR_11-2 11-2 A 4.940% 09/15/56		03/15/2013	Paydown		97,461	97,461	97,405	97,406		54		54		97,461				861	09/15/2056	1FE
46616V-AA-8	HENDR_12-1A 12-1A A 4.210% 02/16/65		03/15/2013	Paydown		81,443	81,443	81,425	81,425		18		18		81,443				579	02/16/2065	1FE
466247-K7-7	JPMMT_06-A2 06-A2 5A1 2.900% 11/25/33		03/01/2013	Paydown		817,185	817,185	733,424	737,378		79,807		79,807		817,185				3,285	11/25/2033	1FM
46625H-AT-7	JPMORGAN CHASE & CO 5.750% 01/02/13		01/02/2013	Maturity		12,000,000	12,000,000	13,122,960	12,000,399		(399)		(399)		12,000,000				345,000	01/02/2013	1FE
46625M-5H-8	JPMCCMSC_04-PNC1 04-PNC1 A3 5.299% 06/12/41		03/01/2013	Paydown		532,172	532,172	446,801	514,283		17,890		17,890		532,172				4,871	06/12/2041	1FM
46625M-TX-7	JPMCCMSC_03-C1 03-C1 A2 4.985% 01/12/37		01/01/2013	Paydown		3,641,850	3,641,850	3,753,936	3,639,407		2,443		2,443		3,641,850				15,129	01/12/2037	1FM
46625M-WX-3	JPMCCMSC_03-CIBC6 2003CB A2 5.255% 07/12/37		03/01/2013	Paydown		8,922,069	8,922,069	8,341,852	8,853,204		68,865		68,865		8,922,069				60,816	07/12/2037	1FM
46625Y-DD-2	JPMCC_04-CBX 04-CBX A5 4.654% 01/12/37		03/01/2013	Paydown		417,832	417,832	413,366	416,384		1,448		1,448		417,832				3,350	01/12/2037	1FM
46625Y-GL-1	JPMCC_05-LDP1 05-LDP1 A2 4.625% 03/15/46		03/01/2013	Paydown		3,740,031	3,740,031	3,548,818	3,678,082		61,949		61,949		3,740,031				28,832	03/15/2046	1FM
46625Y-NB-5	JPMCC_05-LDP2 05-LDP2 A3 4.697% 07/15/42		03/01/2013	Paydown		8,175,259	8,175,259	8,093,550	8,156,618		18,641		18,641		8,175,259				95,792	07/15/2042	1FM
46625Y-QS-5	JPMCCMSC_05-CIBC12 05-CIBC1 ASB 4.846% 09/12/37		03/01/2013	Paydown		1,663,211	1,663,211	1,671,430	1,662,625		586		586		1,663,211				13,837	09/12/2037	1FM
46625Y-SK-0	JPMCC_05-LDP3 05-LDP3 ASB 4.893% 08/15/42		03/01/2013	Paydown		1,149,238	1,149,238	1,161,289	1,153,389		(4,151)		(4,151)		1,149,238				9,545	08/15/2042	1FM
46625Y-UB-7	JPMCCMSC_05-LDP4 05_LDP4 ASB 4.824% 10/15/42		03/01/2013	Paydown		1,156,498	1,156,498	1,162,280	1,155,642		857		857		1,156,498				9,658	10/15/2042	1FM
46625Y-XM-0	JPMCC_05-LDP5 05-LDP5 A2 5.198% 12/15/44		03/01/2013	Paydown		11,629	11,629	11,700	11,629						11,629				93	12/15/2044	1FM
46625Y-XQ-1	JPMCC_05-LDP5 05-LDP5 ASB 5.191% 12/15/44		03/01/2013	Paydown		904,419	904,419	908,891	903,709		710		710		904,419				8,205	12/15/2044	1FM
46630G-AV-7	JPMMT_07-A1 07-A1 5A5 3.003% 07/25/35		03/01/2013	Paydown		376,660	376,660	353,589	354,405		22,254		22,254		376,660				1,797	07/25/2035	1FM
46630J-AB-5	JPMCC_07-LDPX 07-LDPX A2 5.434% 01/15/49		03/01/2013	Paydown		771,577	771,577	773,505	771,864		(287)		(287)		771,577				6,667	01/15/2049	1FM
46630V-AE-2	JPMCC-07-CB19 07-CB19 ASB 5.697% 02/12/49		03/01/2013	Paydown		907,855	907,855	973,048	944,160		(36,305)		(36,305)		907,855				9,791	02/12/2049	1FM
46633H-AA-8	JPMRR_09-3 09-3 1A1 2.611% 02/26/35		03/01/2013	Paydown		317,891	317,891	272,871	285,016		32,875		32,875		317,891				1,357	02/26/2035	1FM
46633H-AC-4	JPMRR_09-3 09-3 2A1 5.500% 02/26/36		01/01/2013	Paydown		178,817	178,817	160,853	177,344		1,473		1,473		178,817				820	02/26/2036	1FM
47232C-AA-2	JMAC_09-R1 09-R1 1A1 5.111% 11/26/35		03/01/2013	Paydown		1,132,851	1,132,851	1,042,223	1,070,967		61,884		61,884		1,132,851				10,468	11/26/2035	1FM
47232C-AC-8	JMAC_09-R1 09-R2 2A1 5.750% 04/26/36		01/01/2013	Paydown		300,200	300,200	253,294	297,008		3,191		3,191		300,200				1,438	04/26/2036	1FM
47232C-AE-4	JMAC_09-R1 09-R2 3A1 5.413% 12/26/36		03/01/2013	Paydown		475,686	475,686	393,667	424,293		51,392		51,392		475,686				4,322	12/26/2036	1FM
47232C-AG-9	JMAC_09-R2 09-R2 4A1 5.464% 06/21/37		03/01/2013	Paydown		892,519	892,519	740,262	801,714		90,804		90,804		892,519				8,508	06/21/2037	1FM
47232C-AJ-3	JMAC_09-R1 09-R1 5A1 4.963% 05/21/36		03/01/2013	Paydown		584,177	584,177	468,072	528,849		55,328		55,328		584,177				4,899	05/21/2036	1FM
47232T-AG-2	JMAC_09-R3 09-R3 2A1 3.101% 11/26/34		03/01/2013	Paydown		929,826	929,826	795,001	840,775		89,051		89,051		929,826				4,514	11/26/2034	1FM
47232T-AM-9	JMAC_09-R3 09-R3 3A1 5.217% 11/26/35		03/01/2013	Paydown		1,250,644	1,250,644	1,119,326	1,177,328		73,315		73,315		1,250,644				10,710	11/26/2035	1FM
47232Y-AA-4	JMAC_09-R6 09-R6 1A1 5.011% 03/26/36		03/01/2013	Paydown		355,739	355,739	309,493	329,587		26,152		26,152		355,739				2,360	03/26/2036	1FM
47232Y-AF-3	JMAC_09-R6 09-R6 2A1 5.151% 10/26/35		03/01/2013	Paydown		357,703	357,703	311,201	327,861		29,841		29,841		357,703				3,255	10/26/2035	1FM
47232Y-AS-5	JMAC_09-R6 09-R6 4A1 4.585% 04/26/35		03/01/2013	Paydown		1,923,892	1,923,892	1,766,517	1,833,719		90,173		90,173		1,923,892				12,302	04/26/2035	1FM
47232Y-AX-4	JMAC_09-R6 09-R6 5A1 5.011% 03/26/36		03/01/2013	Paydown		426,887	426,887	360,506	387,127		39,760		39,760		426,887				2,832	03/26/2036	1FM
47232Y-BH-8	JMAC_09-R6 09-R6 7A1 3.088% 08/26/35		03/01/2013	Paydown		1,035,196	1,035,196	918,219	969,028		66,168		66,168		1,035,196				5,065	08/26/2035	1FM
47233D-AL-5	JMAC_09-R11 09-R11 2A12 5.272% 10/26/35		03/01/2013	Paydown		1,073,108	1,073,108	1,050,304	1,061,102		12,006		12,006		1,073,108				9,764	10/26/2035	1FM
47233P-AA-2	JMAC_10-R5 10-R5 1A1 2.830% 04/21/36		03/01/2013	Paydown		1,182,630	1,182,630	1,185,587	1,182,968		(337)		(337)		1,182,630				5,326	04/21/2036	1FM
485260-BH-5	KANSAS GAS & ELECT 5.647% 03/29/21		03/29/2013	Redemption 100.0000		984,595	984,595	984,595	984,595						984,595				27,800	03/29/2021	1FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		03/31/2013	Various		550,375	550,375	550,447	550,391		(16)		(16)		550,375				4,488	04/30/2018	1FE
49238#-AA-5	KERR-MCGEE CORP 7.370% 01/30/19		01/30/2013	Redemption 100.0000		423,701	423,701	423,701	423,701						423,701				15,613	01/30/2019	2
49240#-AB-9	KERR-MCGEE CORP 7.220% 01/30/18		01/30/2013	Redemption 100.0000		337,185	337,185	337,185	337,185						337,185				12,172	01/30/2018	2
500760-AP-1	Kraft Foods Group Inc 6.875% 01/26/39		01/22/2013	Tax Free Exchange		37,549,366	35,317,000	37,568,507	37,551,490		(2,125)		(2,125)		37,549,366				1,187,044	01/26/2039	2FE
500760-AS-5	Kraft Foods Group Inc 5.375% 02/10/20		01/18/2013	Tax Free Exchange		12,497,131	10,959,000	12,529,075	12,506,394		(9,263)		(9,263)		12,497,131				258,526	02/10/2020	2FE
500760-AV-8	Kraft Foods Group Inc 6.125% 08/23/18		01/10/2013	Various		72,678,160	69,147,000	72,942,017	72,691,790		(13,630)		(13,630)		72,678,160				1,611,749	08/23/2018	2FE
51461T-AA-9	LANFIN INVESTMENTS INC LANFIN_ 10-1 A 5.850% 12/12/16		03/10/2013	Redemption 100.0000		819,813	819,813	822,023	821,252		(1,439)		(1,439)		819,813				8,389	07/10/2016	3AM
52108H-4U-5	LBUBSCMT_05-C3 05-C3 AAB 4.664% 07/15/30		03/11/2013	Paydown		1,149,640	1,149,640	1,154,188	1,149,257		383		383		1,149,640				9,847	07/15/2030	1FM
52108H-E3-4	LBUBSCMT_04-C4 04-C4 A3 5.363% 06/15/29		03/11/2013	Paydown		811,255	811,255	815,850	810,861		394		394		811,255				9,534	06/15/2029	1FM
52108H-UL-6	LB-UBS COMM MORT TRUST LBUBSCM 2003-C7 A3 4.559% 09/15/27		01/11/2013	Paydown		12,116,807	12,116,807	12,211,796	12,110,822		5,985		5,985		12,116,807				46,034	09/15/2027	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
52108H-XL-3	LB-UBS COMM MORT TRUST LBUBSCM 2003-C8 A3 4.830% 11/15/27		03/11/2013	Paydown		4,547,656	4,547,656	4,570,195	4,546,116		(1,540)		(1,540)		4,547,656				54,681	11/15/2027	1FM
52108H-XM-1	LB-UBS COMM MORT TRUST LBUBSCM 2003-C8 A4 5.124% 11/15/32		03/11/2013	Paydown		6,468,753	6,468,753	6,031,541	6,393,900		74,854		74,854		6,468,753				82,865	11/15/2032	1FM
52108H-ZX-5	LBUBS_04-C2 2004-C2 A3 3.973% 03/15/29		03/11/2013	Paydown		705,929	705,929	659,517	698,350		7,579		7,579		705,929				4,878	03/15/2029	1FM
52525A-AA-2	LEHMAN XS TRUST LXS_07-20N 07-20N A1 1.354% 12/25/37		03/25/2013	Paydown		638,784	638,784	618,027	621,155		17,629		17,629		638,784				2,066	12/25/2037	5FM
55265K-W4-7	MASTR_03-11 03-11 1A1 5.250% 12/25/33		03/01/2013	Paydown		1,581,855	1,581,855	1,465,193	1,469,409		112,445		112,445		1,581,855				14,799	12/25/2033	1FM
55265K-YZ-6	MASTR_03-6 03-6 8A1 5.500% 07/25/33		03/01/2013	Paydown		19,461	19,461	18,780	18,797		664		664		19,461				187	07/25/2033	1FM
554273-A*-3	MACDERMID INC TERM LOAN B 2.204% 04/12/14		03/26/2013	Various		106,776	106,776	90,996	102,643		4,133		4,133		106,776				565	04/12/2014	4FE
570506-AN-5	MarkWest Energy Partners LP 6.500% 08/15/21		02/11/2013	Call 106.5000		3,748,800	3,520,000	3,558,125	3,553,781		(501)		(501)		3,553,281		195,519	195,519	111,858	08/15/2021	3FE
576434-FE-9	MASTR ALTERNATIVE LOANS TRUST 03-5 3A1 6.000% 08/25/33		03/01/2013	Paydown		224,843	224,843	202,640	203,504		21,339		21,339		224,843				2,432	08/25/2033	1FM
59020U-LR-4	MLMI_04-A4 04-A4 2A2 2.575% 08/25/34		03/01/2013	Paydown		108,031	108,031	97,498	97,978		10,053		10,053		108,031				484	08/25/2034	1FM
590219-AJ-0	MLCC MORTGAGE INVESTORS MLCC_0 06-2 M1 2.828% 05/25/36		02/25/2013	COMPANY TRADE		11,008	13,774	11,008	11,008						11,008				20,717	05/25/2036	5FM
590219-AJ-0	MLCC MORTGAGE INVESTORS MLCC_0 06-2 M1 2.828% 05/25/36		03/01/2013	Capital Distribution		10,537		10,537	10,537						10,537					05/25/2036	5FM
59022H-HH-8	MERRILL LYNCH MORTGAGE TRUST M 05-MCP1 ASB 4.674% 06/12/43		03/01/2013	Paydown		1,482,302	1,482,302	1,490,393	1,480,616		1,686		1,686		1,482,302				12,712	06/12/2043	1FM
59022H-JH-6	MLMT_05-CIP1 05-CIP1 A2 4.960% 07/12/38		03/01/2013	Paydown		1,298,675	1,298,675	1,198,527	1,272,039		26,636		26,636		1,298,675				14,349	07/12/2038	1FM
591894-BU-3	METROPOLITAN EDISON 4.950% 03/15/13		03/15/2013	Various		16,215,000	16,215,000	16,292,754	16,217,497		(2,497)		(2,497)		16,215,000				401,321	03/15/2013	2FE
598326-A*-7	MIDWEST INDEPENDENT TRANSMISSI /PVT 4.620% 02/28/13		02/28/2013	Redemption 100.0000		500,000	500,000	500,000	500,000						500,000				11,550	02/28/2013	1
598326-A6-5	MIDWEST INDEPENDENT TRANSMISSI /PVT 4.490% 01/16/14		01/16/2013	Various		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				32,071	01/16/2014	1
604668-AA-1	FILM_11-1A 11-1A A 6.250% 10/20/21		01/20/2013	Paydown		515,000	515,000	515,000	515,000						515,000				7,779	10/20/2021	2AM
615394-AF-0	Moog Inc 6.250% 01/15/15		01/15/2013	Various		11,600,000	11,600,000	11,716,000	11,600,699		(699)		(699)		11,600,000				362,500	01/15/2015	4FE
617446-HR-3	Morgan Stanley 5.300% 03/01/13		03/01/2013	Various		85,000,000	85,000,000	85,899,895	85,019,609		(19,609)		(19,609)		85,000,000				2,252,500	03/01/2013	1FE
61745M-5F-6	MSCI_05-TOP19 05-TOP19 AAB 4.852% 06/12/47		03/01/2013	Paydown		1,793,616	1,793,616	1,692,694	1,765,989		27,627		27,627		1,793,616				13,983	06/12/2047	1FM
61745M-W3-3	MSCI_05-T17 05-T17 AAB 4.630% 12/13/41		03/01/2013	Paydown		812,084	812,084	735,380	809,592		2,492		2,492		812,084				5,952	12/13/2041	1FM
61745M-W4-1	MSC_05-T17 05-T17 A5 4.780% 12/13/41		03/01/2013	Paydown		274,829	274,829	250,034	268,186		6,642		6,642		274,829				3,284	12/13/2041	1FM
61745M-XB-4	MSC_04-HQ3 04-HQ3 A4 4.800% 01/13/41		03/01/2013	Paydown		554,540	554,540	476,688	541,445		13,094		13,094		554,540				3,429	01/13/2041	1FM
61745M-ZA-4	MSDWCI_2004-IQ7 2004-IQ7 A4 5.419% 06/15/38		03/01/2013	Paydown		885,459	885,459	856,907	877,055		8,404		8,404		885,459				7,555	06/15/2038	1FM
61750P-AA-6	MSM_06-13AX 06-13AX A1 0.294% 10/25/36		03/25/2013	COMPANY TRADE		117,087	162,570	117,087	117,087						117,087				3,818	12/18/2032	1FM
61750P-AA-6	MSM_06-13AX 06-13AX A1 0.294% 10/25/36		03/25/2013	Capital Distribution		46,951		46,951	46,951						46,951					12/18/2032	1FM
61761P-AE-5	MSRR_13-R1 13-R1 2A 2.865% 07/26/37		03/01/2013	Paydown		201,335	201,335	208,508			(7,173)		(7,173)		201,335				481	07/26/2037	1FE
63860F-AB-9	NATIONSTAR HOME EQUITY LOAN TR 06-B AV2 0.334% 09/25/36		03/25/2013	Paydown		463,088	463,088	445,722	462,365		723		723		463,088				186	09/25/2036	1FM
65410*-AA-5	NIELSEN FINANCE LLC TERM LOAN A 2.199% 08/09/13		03/06/2013	Various		5,899	5,982	5,130	5,863		37		37		5,899				29	08/09/2013	3FE
654730-AK-9	NISOURCE FINANCE CORPORATION 6.150% 03/01/13		03/01/2013	Maturity		5,357,000	5,357,000	5,673,224	5,364,027		(7,027)		(7,027)		5,357,000				164,728	03/01/2013	2FE
65538Y-AA-7	NMRR_10-2 10-2 1A1 5.500% 01/26/36		03/01/2013	Paydown		1,689,015	1,689,015	1,724,906	1,707,984		(18,969)		(18,969)		1,689,015				15,198	01/26/2036	1FM
677415-CD-1	OHIO POWER CO 5.500% 02/15/13		02/15/2013	Maturity		3,500,000	3,500,000	3,756,550	3,503,932		(3,932)		(3,932)		3,500,000				96,250	02/15/2013	2FE
68389F-JF-2	OOMLT_05-4 05-4 A3 0.464% 11/25/35		03/25/2013	Paydown		246,072	246,072	195,935	224,406		21,665		21,665		246,072				(1,599)	11/25/2035	1FM
718546-AG-9	Phillips 66 2.950% 05/01/17		01/29/2013	Various		29,980,695	29,565,000	30,059,782	29,987,887		(7,193)		(7,193)		29,980,695				213,196	05/01/2017	2FE
73019#-AA-0	UNION PACIFIC RAILROAD COMPANY 3.000% 09/13/27		03/13/2013	Redemption 100.0000		156,308	156,308	156,308	156,308						156,308				2,345	09/13/2027	1
73019#-AB-8	UNION PACIFIC RAILROAD COMPANY 3.000% 09/13/27		03/13/2013	Redemption 100.0000		162,191	162,191	162,191	162,191						162,191				2,433	09/13/2027	1
73019#-AC-6	UNION PACIFIC RAILROAD COMPANY 3.000% 09/13/27		03/13/2013	Redemption 100.0000		148,157	148,157	148,157	148,157						148,157				2,222	09/13/2027	1
74160M-DK-5	PRIME_04-CL1 04-CL1 1A1 6.000% 02/25/34		03/01/2013	Paydown		167,514	167,514	155,440	155,847		11,667		11,667		167,514				1,332	02/25/2034	1FM
7425A0-A5-9	PRINCIPAL LIFE GLOBAL FUNDING 5.250% 01/15/13		01/15/2013	Maturity		3,000,000	3,000,000	3,000,270	3,000,003		(3)		(3)		3,000,000				78,750	01/15/2013	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
	PROVIDENT FUNDING MORTGAGE LOA 05-1 3A1																				
743873-AY-7	0.494% 05/25/35		03/25/2013	Paydown		405,772	405,772	293,170	297,080		108,692		108,692		405,772				337	05/25/2035	1FM
74432G-AB-3	PCMT_03-PWR1 03-PWR1 A2 4.493% 02/11/36		03/01/2013	Paydown		4,626,787	4,626,787	4,171,214	4,611,351		15,436		15,436		4,626,787				26,012	02/11/2036	1FM
744448-BY-6	PUB SERV CO OF COLORADO 4.875% 03/01/13		03/01/2013	Various		10,970,000	10,970,000	11,252,614	10,976,698		(6,698)		(6,698)		10,970,000				267,394	03/01/2013	1FE
74924P-AD-4	RFMSI_04-KS1 2004-KS1 AI4 4.213% 04/25/32		03/01/2013	Paydown		68,022	68,022	68,020	67,857		164		164		68,022				487	04/25/2032	1FM
74927X-AG-7	RBSGC_07-B 07-B 3A1 5.241% 07/25/35		03/01/2013	Paydown		1,135,408	1,135,408	972,308	976,739		158,670		158,670		1,135,409				12,362	07/25/2035	1FM
74928G-AM-0	RBSSP_09-13 09-13 4A1 5.500% 10/26/35		03/01/2013	Paydown		1,487,879	1,487,879	1,496,733	1,484,977		2,903		2,903		1,487,879				15,251	10/26/2035	1FM
74928G-AV-0	RBSSP_09-13 09-13 7A1 5.750% 01/26/36		03/01/2013	Paydown		745,578	745,578	745,578	745,578						745,578				8,202	01/26/2036	1FM
	RBSSP RESECURITIZATION TRUST R 09-5 1A1																				
74928W-AA-1	2.598% 06/26/36		03/01/2013	Paydown		889,947	889,947	807,627	844,967		44,980		44,980		889,947				3,866	06/26/2036	1FM
74929G-AH-0	RBSSP_10-5 10-5 2A3 5.500% 09/26/37		03/02/2013	Paydown		406,931	406,931	407,949	406,770		161		161		406,931				3,505	09/26/2037	1FM
75524M-AJ-9	RBSSP_09-7 09-7 3A1 6.000% 03/26/36		03/01/2013	Paydown		800,848	800,848	766,812	779,522		21,326		21,326		800,848				7,607	03/26/2036	1FM
759950-FX-1	RAMC_05-4 05-4 A3 5.565% 02/25/36		03/01/2013	Paydown		73,389	73,389	73,389	73,389						73,389				681	02/25/2036	4FM
78442G-GG-5	SLMA_03-4 2003-4 A5D 1.296% 03/15/33		03/15/2013	Paydown		628,248	628,248	627,844	628,010		238		238		628,248				1,625	03/15/2033	1FE
	SCHAHIN II FINANCE CO SPV LTD 12-1 A 5.875%			Redemption 100.0000																	
80629Q-AA-3	09/25/22	E	03/25/2013			186,670	186,670	187,883	187,774		(1,104)		(1,104)		186,670				5,514	09/25/2022	3AM
816851-AF-6	Sempra Energy 6.000% 02/01/13		02/01/2013	Various		32,480,000	32,480,000	35,007,913	32,508,477		(28,477)		(28,477)		32,480,000				974,400	02/01/2013	2FE
	SILVERLEAF TIMESHARE LOAN-BACK 10-A A																				
82838Q-AD-0	5.360% 07/15/22		03/01/2013	Paydown		420,163	420,163	422,476	421,883		(1,720)		(1,720)		420,163				3,707	07/15/2022	1FE
				Redemption 100.0000																	
83367#-AB-5	COMMONWEALTH EDISON 7.340% 01/29/13		01/29/2013			55,241	55,241	55,241	55,241						55,241				2,027	01/29/2013	2
83546D-AA-6	SONIC_11-1A 11-1A A2 5.438% 05/20/41		03/20/2013	Paydown		567,600	567,600	573,402	572,488		(4,888)		(4,888)		567,600				2,964	05/20/2041	3AM
	SOUNDVIEW HOME EQUITY LOAN TRU 08-1 A1																				
83613G-AA-7	1.704% 02/25/38		03/25/2013	Paydown		123,512	123,512	122,914	123,246		266		266		123,512				381	02/25/2038	5FM
85171V-AA-3	SLFMT_12-1 12-1A A 2.667% 09/25/57		03/01/2013	Paydown		515,231	515,231	515,225	515,011		221		221		515,231				2,188	09/25/2057	1FM
863579-TA-6	SARM_05-12 05-12 B1 7.892% 06/25/35		03/25/2013	COMPANY TRADE		38,174	3,568,700	38,174	38,174						38,174				1,029	06/25/2035	6FM
863579-TA-6	SARM_05-12 05-12 B1 7.892% 06/25/35		03/25/2013	Capital Distribution		20,803		20,803	20,803						20,803					06/25/2035	6FM
863579-US-5	SARM_05-15 05-15 3A1 2.874% 07/25/35		03/01/2013	Paydown		108,413	108,413	97,571	98,388		10,025		10,025		108,413				466	07/25/2035	3FM
86359B-H9-5	SASC_04-20 04-20 4A1 6.000% 11/25/34		03/01/2013	Paydown		130,658	130,658	127,269	127,632		3,026		3,026		130,658				1,286	11/25/2034	2FM
86359B-KA-8	SARM_04-3AC 04-3AC A1 2.508% 03/25/34		03/01/2013	Paydown		77,148	77,148	65,576	66,102		11,046		11,046		77,148				366	03/25/2034	1FM
	STRUCTURED ADJUSTABLE RATE MOR 04-5 3A1																				
86359B-PQ-8	2.786% 05/25/34		03/01/2013	Paydown		594,773	594,773	475,642	480,776		113,996		113,996		594,773				2,791	05/25/2034	1FM
86359B-UP-4	SASC_04-12H 04-12H 1A 6.000% 05/25/34		03/01/2013	Paydown		353,012	353,012	293,883	296,213		56,799		56,799		353,012				2,992	05/25/2034	1FM
	STRUCTURED RECEIVABLES FINANCE 10-B A 3.730%																				
86365L-AA-9	08/15/36		03/15/2013	Paydown		336,677	336,677	336,646	336,649		28		28		336,677				2,034	08/15/2036	1FE
	SUNGARD DATA TERM LOAN B - EXTENDED 3.853%																				
867363-A#-0	02/28/16		03/14/2013	Various		1,977,704	2,089,436	1,850,569	1,970,925		6,779		6,779		1,977,704				22,934	02/28/2016	4FE
	TIAA REAL ESTATE CDO LTD TIAA_ 07-C4 A3																				
87246A-AC-2	5.539% 08/15/39		03/10/2013	Paydown		408,303	408,303	413,885	409,678		(1,375)		(1,375)		408,303				3,169	08/15/2039	1FM
881561-ZA-5	TMTS_05-16HE 05-16HE AF2 4.335% 09/25/36		03/01/2013	Paydown		68,555	68,555	67,612	67,817		738		738		68,555				415	09/25/2036	1FM
883145-AJ-3	TMCL_11-1 11-1 A 4.700% 06/15/26	E	03/15/2013	Paydown		187,500	187,500	187,500	187,500						187,500				1,444	06/15/2026	1FE
88576P-AC-7	HENDR_04-A 04-A A1 0.553% 09/15/45		03/15/2013	Paydown		508,643	508,643	462,865	463,855		44,788		44,788		508,643				479	09/15/2045	1FE
887315-AK-5	HISTORIC TW INC 9.125% 01/15/13		01/15/2013	Maturity		8,000,000	8,000,000	7,939,682	7,999,701		299		299		8,000,000				365,000	01/15/2013	2FE
	TRINITY RAIL LEASING LP TRL_10 10-1A A 5.194%																				
89656C-AA-1	10/16/40		03/16/2013	Paydown		147,677	147,677	147,677	147,677						147,677				1,281	10/16/2040	1FE
89678D-AA-3	TCF_12-1A 12-1A A 4.210% 05/14/27		03/14/2013	Paydown		50,000	50,000	52,150			(2,150)		(2,150)		50,000				263	05/14/2027	1FE
90321N-AA-0	UR FINANCING ESCROW CORP 5.750% 07/15/18		01/14/2013	Various		13,524,763	13,136,000	13,576,389	13,527,538		(2,775)		(2,775)		13,524,763				375,562	07/15/2018	3FE
	UNION PACIFIC RAILROAD COMPANY 5.510% 07/01/15			Redemption 100.0000																	
90781#-AA-0			01/01/2013			320,130	320,130	320,130	320,130						320,130				8,820	07/01/2015	1
	UNION PACIFIC RAILROAD COMPANY 4.400% 01/16/16			Redemption 100.0000																	
90781#-AG-7			01/16/2013			273,943	273,943	273,943	273,943						273,943				6,678	01/16/2016	1
	UNION PACIFIC RAILROAD COMPANY 4.090% 08/27/17			Redemption 100.0000																	
90781#-AH-5			02/27/2013			1,475,253	1,475,253	1,475,253	1,475,253						1,475,253				30,169	08/27/2017	1
	UNION PACIFIC RAILROAD CO 2001 6.630% 01/27/22																				
907831-AA-9			01/27/2013	Various		595,292	595,292	598,656	597,223		(1,931)		(1,931)		595,292				19,734	01/27/2022	1FE
	UNION PACIFIC RAILROAD CO 1998 6.330% 01/02/20			Redemption 100.0000																	
907833-AG-2			01/02/2013			1,554,498	1,554,498	1,750,520	1,754,520		(200,022)		(200,022)		1,554,498				49,088	01/02/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
	UNION PACIFIC RAILROAD CO 2007 6.176% 01/02/31			Redemption 100.0000																	
90783X-AA-9			01/02/2013			114,746	114,746	114,746	114,746						114,746				3,543	01/02/2031	1FE
	UNITED AIR LINES INC TERM LOAN B 2.250%			Redemption 100.0000																	
909279-R#-0	02/01/14		03/27/2013			1,771,888	1,771,888	1,758,599	1,766,937		4,951		4,951		1,771,888				13,023	02/01/2014	4FE
	UNITED ARTISTS THEATRE COMPANY 9.300%																				
909411-AF-7	07/01/15		01/01/2013	COMPANY TRADE		164,843	164,843	132,699	132,699						132,699		32,144	32,144	7,665	11/01/2028	5*
	UNIVISION COMMUNICATIONS INC TERM LOAN - EXTENDED			Redemption 100.0000																	
914908-AN-8	4.533% 03/31/17		02/28/2013			705,550	705,550	634,830	655,342		50,208		50,208		705,550				5,152	03/31/2017	4FE
927804-EU-4	VIRGINIA ELEC & PWR CO 4.750% 03/01/13		03/01/2013	Maturity		6,000,000	6,000,000	6,186,840	6,003,915		(3,915)		(3,915)		6,000,000				142,500	03/01/2013	1FE
92903P-AA-7	VF_10-VDO 2.970% 09/13/28		03/10/2013	Paydown		615,103	615,103	618,608	617,743		(2,640)		(2,640)		615,103				3,048	09/13/2028	1FM
929227-3E-4	WAMU_03-S5 03-S5 1A26 5.500% 06/25/33		03/01/2013	Paydown		389,717	389,717	405,306	400,923		(11,205)		(11,205)		389,717				4,116	06/25/2033	1FE
92922F-4M-7	WAMU_05-AR13 05-AR13 A1A 0.494% 10/25/45		03/25/2013	Paydown		285,913	285,913	285,913	285,913						285,913				253	10/25/2045	2FM
92922F-5T-1	WAMU_05-AR15 05-AR15 A1A 0.464% 11/25/45		03/25/2013	Paydown		347,199	347,199	347,199	347,199						347,199				263	11/25/2045	3FM
	WASHINGTON MUTUAL WAMU_05-AR17 05-AR17 A1A1																				
92922F-7P-7	0.474% 12/25/45		03/25/2013	Paydown		161,971	161,971	161,971	161,971						161,971				150	12/25/2045	2FM
	WASHINGTON MUTUAL WAMU_05-AR19 05-AR19 A1A1																				
92925C-BA-9	0.474% 12/25/45		03/25/2013	Paydown		206,142	206,142	206,142	206,142						206,142				156	12/25/2045	2FM
929766-C2-7	WBCMT_05-C17 05-C17 APB 5.037% 03/15/42		03/01/2013	Paydown		646,652	646,652	591,166	634,189		12,464		12,464		646,652				5,622	03/15/2042	1FM
929766-LX-9	WBCMT_03-C8 2003-C8 A3 4.445% 11/15/35		03/01/2013	Paydown		3,761,060	3,761,060	3,779,829	3,755,845		5,215		5,215		3,761,060				41,107	11/15/2035	1FM
929766-X3-2	WBCMT_05-C19 05-C19 APB 4.621% 05/15/44		03/01/2013	Paydown		12,102,478	12,102,478	12,162,627	12,093,722		8,756		8,756		12,102,478				51,684	05/15/2044	1FM
92977R-AC-0	WBCMT_06-C26 06-C26 APB 5.997% 06/15/45		03/01/2013	Paydown		479,311	479,311	465,868	473,207		6,104		6,104		479,311				5,143	06/15/2045	1FM
	WASHINGTON MUTUAL WAMU_05-AR1 05-AR1 A2A1																				
939336-X6-5	0.544% 01/25/45		03/25/2013	Paydown		81,230	81,230	81,230	81,230						81,230				(1,833)	01/25/2045	2FM
939336-Z6-3	WAMU_05-AR3 05-AR3 B1 2.497% 03/25/35		03/25/2013	COMPANY TRADE		17,329	28,315	17,329	17,329						17,329				13,899	03/25/2035	1FM
939336-Z6-3	WAMU_05-AR3 05-AR3 B1 2.497% 03/25/35		03/25/2013	Capital Distribution		19,796		19,796	19,796						19,796					03/25/2035	1FM
949768-AP-0	WFMBS_03-K 03-K 3A1 4.490% 11/25/33		03/01/2013	Paydown		445,189	445,189	406,791	422,570		22,619		22,619		445,189				2,892	11/25/2033	1FM
	Burlington Northern Santa Fe L 3.397%			Redemption 100.0000																	
94978#-AQ-0	08/01/22		03/01/2013			2,748,675	2,748,675	2,748,675	2,748,529		146		146		2,748,675				58,409	08/01/2022	2
				Redemption 100.0000																	
94978#-CA-3	JM HUBER AM SOUTH 6.210% 01/02/20		01/02/2013			432,174	432,174	432,174	432,174						432,174				13,419	01/02/2020	3
				Redemption 100.0000																	
94978#-CB-1	JM HUBER KEY BROKEN BOW 6.210% 01/02/20		01/02/2013			429,456	429,456	429,456	429,456						429,456				13,335	01/02/2020	3
949781-AA-6	WFMBS_05-AR1 AR1B 1A1 2.611% 02/25/35		03/01/2013	Paydown		174,468	174,468	148,734	150,065		24,403		24,403		174,468				745	02/25/2035	1FM
949808-BC-2	WFMBS_03-J 03-J 5A1 4.498% 10/25/33		03/01/2013	Paydown		876,788	876,788	873,500	873,520		3,268		3,268		876,788				6,058	10/25/2033	1FM
94980Y-AA-0	WFMBS_03-16 03-16 1A1 4.750% 12/25/18		03/01/2013	Paydown		234,955	234,955	221,611	224,973		9,982		9,982		234,955				1,673	12/25/2018	1FM
94981A-AA-1	WFMBS_03-14 03-14 1A1 4.750% 12/25/18		03/01/2013	Paydown		379,995	379,995	363,727	368,010		11,986		11,986		379,995				2,791	12/25/2018	1FM
94981J-AA-2	WFMBS_05-AR6 05-AR6 A1 5.002% 04/25/35		03/01/2013	Paydown		238,211	238,211	212,394	213,105		25,107		25,107		238,211				1,874	04/25/2035	1FM
	WFMBS_05-AR16 05-AR16 1A1 2.748% 08/25/33																				
949810-AA-6			03/01/2013	Paydown		134,364	134,364	110,682	111,421		22,943		22,943		134,364				580	08/25/2033	1FM
94981U-AL-3	WFMBS_05-AR2 05-AR2 B1 2.674% 03/25/35		03/25/2013	COMPANY TRADE		95,226	602,817	95,226	95,226						95,226				12,247	03/25/2035	4FM
94981U-AL-3	WFMBS_05-AR2 05-AR2 B1 2.674% 03/25/35		03/25/2013	Capital Distribution		9,850		9,850	9,850						9,850					03/25/2035	4FM
949832-AP-4	WFMBS_05-14 05-14 2A1 5.500% 12/25/35		03/01/2013	Paydown		667,293	667,293	536,108	541,865		125,428		125,428		667,293				6,345	12/25/2035	1FM
949835-AP-7	WFMBS_05-AR15 05-AR15 B1 2.616% 09/25/35		03/25/2013	COMPANY TRADE		35,139	1,786,973	35,139	35,139						35,139				525	09/25/2035	5FM
94983B-AS-8	WFMBS_06-4 06-4 2A1 6.000% 04/25/36		03/01/2013	Paydown		455,905	455,905	378,401	381,201		74,705		74,705		455,905				3,756	04/25/2036	1FM
	WFMBS_05-AR10 05-AR10 2A6 2.636% 06/25/35																				
94983C-AJ-6			03/01/2013	Paydown		758,970	758,970	604,330	626,886		132,084		132,084		758,970				3,752	06/25/2035	1FM
	WFMBS_05-AR12 05-AR12 2A5 2.642% 06/25/35																				
94983E-AH-6			03/01/2013	Paydown		570,953	570,953	520,995	538,771		32,183		32,183		570,953				2,320	06/25/2035	1FM
94983F-AC-4	WFMBS_06-1 06-1 A3 5.000% 03/25/21		03/01/2013	Paydown		75,548	75,548	66,766	68,062		7,486		7,486		75,548				642	03/25/2021	1FM
94983T-AN-0	WFMBS_06-AR6 06-AR6 7A1 5.011% 03/25/36		03/01/2013	Paydown		107,202	107,202	88,442	89,099		18,103		18,103		107,202				711	03/25/2036	1FM
				Redemption 100.0000																	
971860-A*-5	WILSHIRE COLORADO COLORADO 10.517% 03/11/14		03/01/2013			13,319	13,319	13,334	13,320		(1)		(1)		13,319				471	03/01/2013	2
	ZUFFA LLC TERM LOAN - INITIAL 2.250% 06/19/15			Redemption 100.0000																	
98978#-AA-6			02/25/2013			1,963,763	1,963,763	1,893,310	1,924,986		38,792		38,792		1,963,763				10,665	06/19/2015	3FE
BAX0V4-3M-7	MEDIACOM LLC TERM LOAN C 1.680% 01/31/15		12/31/2012	Various		5,541	5,541	4,658	5,210		331		331		5,541				1	01/31/2015	4FE
	MOMENTIVE SPECIALTY CHEMICALS TERM LOAN C-4B			Redemption 100.0000																	
BAX17D-CE-0	4.125% 05/05/15		01/31/2013			307,660	307,660	290,354	300,249		7,411		7,411		307,660				3,061	05/05/2015	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
BAX1FN-7X-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B2 DELAY DRAW 1.811% 03/05/14		12/31/2012	Redemption 100.0000		2,341	2,341	2,205	2,291		49		49		2,341				11	03/05/2014	3FE
BAX1FW-8Y-0	SEMINOLE TRIBE OF FLORIDA TERM LOAN B1 DELAY DRAW 1.811% 03/05/14		12/31/2012	Redemption 100.0000		694	694	653	679		15		15		694				3	03/05/2014	3FE
BAX1FW-8Z-7	SEMINOLE TRIBE OF FLORIDA TERM LOAN B3 DELAY DRAW 1.811% 03/05/14		12/31/2012	Redemption 100.0000		30,345	30,345	28,590	29,703		642		642		30,345				148	03/05/2014	3FE
BAX1L9-JZ-9	MILLENIUM CHEMICALS TERM LOAN - 1ST LIEN 2.561% 05/15/14		02/28/2013	Redemption 100.0000		636,807	636,807	635,453	635,958		849		849		636,807				6,146	05/15/2014	3FE
BAX1PV-FU-1	CENGAGE LEARNING (THOMSON) TERM LOAN 2.710% 07/03/14		12/31/2012	Redemption 100.0000		2,500	2,500	1,830	2,287		213		213		2,500				6	07/03/2014	5FE
BAX2XG-HL-1	ALLISON TRANSMISSION INC TERM LOAN 2.710% 08/07/14		12/31/2012	Redemption 100.0000		63,027	63,027	63,022	63,023		4		4		63,027				2	08/07/2014	4FE
BAX2XG-HL-1	ALLISON TRANSMISSION INC TERM LOAN 2.710% 08/07/14		02/13/2013	Tax Free Exchange		432,154	432,177	432,144	432,153		2		2		432,154				1,350	08/07/2014	4FE
BAX373-FE-5	NIELSEN FINANCE LLC TERM LOAN B 3.949% 05/02/16		12/31/2012	Redemption 100.0000		3,809	3,809	3,342	3,549		260		260		3,809					05/02/2016	3FE
BAX373-FE-5	NIELSEN FINANCE LLC TERM LOAN B 3.949% 05/02/16		03/06/2013	Tax Free Exchange		1,388,895	1,485,575	1,303,402	1,384,034		4,861		4,861		1,388,895				13,075	05/02/2016	3FE
BAX393-0T-6	SuperMedia Inc TERM LOAN 11.000% 12/31/15		12/31/2012	Redemption 100.0000		2,774	2,774	1,440	1,551		1,223		1,223		2,774				78	12/31/2015	6FE
BAX393-KW-7	Dex One Corp TERM LOAN 9.000% 10/24/14		03/13/2013	Redemption 100.0000		16,337	16,337	6,875	8,111		8,226		8,226		16,337				460	10/24/2014	6FE
BAX395-M8-3	CHARTER COMMUNICATIONS OPERATI TERM LOAN C 3.460% 09/06/16		03/14/2013	Redemption 100.0000		961,400	961,400	845,804	888,538		72,861		72,861		961,400				9,139	09/06/2016	2FE
BAX395-MM-2	Weight Watchers International TERM LOAN D 2.563% 06/30/16		12/31/2012	Redemption 100.0000		442	442	436	439		4		4		442				3	06/30/2016	3FE
BAX395-WP-4	Live Nation Entertainment Inc TERM LOAN B 4.500% 11/07/16		12/31/2012	Redemption 100.0000		1,913	1,913	1,904	1,904		9		9		1,913				22	11/07/2016	4FE
BAX396-WR-8	HILLMAN GROUP INC TERM LOAN 4.250% 05/28/17		12/31/2012	Redemption 100.0000		3,793	3,793	3,765	3,770		23		23		3,793				45	05/28/2017	4FE
BAX398-9F-6	Dean Foods Co TERM LOAN B - EXTENDING 3.210% 04/02/16		01/03/2013	Redemption 100.0000		2,873,258	2,873,258	2,736,583	2,790,322		82,936		82,936		2,873,258				9,178	04/02/2016	4FE
BAX399-F6-7	TOYS R US DELAWARE INC TERM LOAN B 6.000% 09/01/16		02/28/2013	Redemption 100.0000		1,688	1,688	1,662	1,670		17		17		1,688				25	09/01/2016	4FE
BAX399-HC-2	NIELSEN FINANCE LLC TERM LOAN C 3.449% 05/02/16		12/31/2012	Redemption 100.0000		1,686	1,686	1,529	1,587		100		100		1,686					05/02/2016	3FE
BAX399-HC-2	NIELSEN FINANCE LLC TERM LOAN C 3.449% 05/02/16		03/06/2013	Tax Free Exchange		620,794	657,728	596,343	618,907		1,887		1,887		620,794				5,056	05/02/2016	3FE
BAX399-TS-4	VENETIAN CASINO RESORT LLC TERM LOAN B - EXTENDED 2.710% 11/23/16		12/31/2012	Redemption 100.0000		2,248	2,248	2,131	2,172		76		76		2,248				5	11/23/2016	3FE
BAX399-TU-9	VENETIAN CASINO RESORT LLC TERM LOAN - EXT DELAYED DRAW 2.710% 11/23/16		12/31/2012	Redemption 100.0000		364	364	346	352		12		12		364				1	11/23/2016	3FE
BAX39B-77-9	CELANESE HOLDINGS LLC DOLLAR TERM LOAN C 3.058% 10/31/16		01/02/2013	Redemption 100.0000		5,441	5,441	5,188	5,260		180		180		5,441				43	10/31/2016	3FE
BAX39B-JN-1	ALASKA COMM SYS HLDGS TERM LOAN 5.500% 10/21/16		12/31/2012	Redemption 100.0000		6,017	6,017	5,860	5,890		126		126		6,017				86	10/21/2016	4FE
BAX39C-1D-0	OMNOVA Solutions Inc TERM LOAN - NEW 5.500% 05/31/17		02/28/2013	Redemption 100.0000		2,437	2,437	2,364	2,378		60		60		2,437				34	05/31/2017	4FE
BAX39C-1D-0	OMNOVA Solutions Inc TERM LOAN - NEW 5.500% 05/31/17		03/14/2013	Tax Free Exchange		930,549	952,940	924,133	929,633		916		916		930,549				14,122	05/31/2017	4FE
BAX39C-ZV-3	SPORTS AUTHORITY TERM LOAN 7.500% 11/12/17		12/31/2012	Redemption 100.0000		5,455	5,455	5,237	5,274		181		181		5,455				107	11/12/2017	4FE
BAX39E-06-2	BRESNAN BROADBAND HOLDINGS LLC TERM LOAN B 4.500% 12/14/17		03/21/2013	Redemption 100.0000		32,570	32,570	32,244	32,321		249		249		32,570				259	12/14/2017	4FE
BAX39E-NT-7	ADVANTAGE SALES & MARKETING TERM LOAN - FIRST LIEN 5.250% 12/18/17		12/31/2012	Redemption 100.0000		1,250	1,250	1,244	1,245		5		5		1,250					12/18/2017	4FE
BAX39E-NT-7	ADVANTAGE SALES & MARKETING TERM LOAN - FIRST LIEN 5.250% 12/18/17		02/15/2013	Tax Free Exchange		488,107	490,000	487,550	488,047		60		60		488,107				7,626	12/18/2017	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
BAX39E-Y5-7	TIME WARNER TELECOM HOLDINGS I TERM LOAN B2 3.460% 12/30/16		12/31/2012	Redemption 100.0000		5,555	5,555	5,247	5,341		214		214		5,555				17	12/30/2016	3FE
BAX39F-00-2	AMC ENTERTAINMENT INC TERM LOAN B2 4.000% 12/15/16		12/31/2012	Redemption 100.0000		6,857	6,857	6,413	6,556		301		301		6,857				26	12/15/2016	4FE
BAX39F-BK-6	NUVEEN INVESTMENTS INC TERM LOAN B - EXTENDED 5.767% 05/13/17		03/04/2013	Tax Free Exchange		456,635	467,598	452,231	456,211		424		424		456,635				6,306	05/13/2017	4FE
BAX39G-VW-6	Rovi Corp TERM LOAN A 2.710% 02/07/16		02/21/2013	Redemption 100.0000		33,869	33,869	33,658	33,732		138		138		33,869				160	02/07/2016	3FE
BAX39G-VZ-9	WEATHER CHANNEL INTERACTIVE IN TERM LOAN B 4.250% 02/11/17		02/20/2013	Tax Free Exchange		853,826	853,826	853,826	853,826						853,826				14,112	02/11/2017	4FE
BAX39H-0A-6	Interactive Data Corp TERM LOAN B 4.500% 02/11/18		02/06/2013	Tax Free Exchange		1,628,692	1,628,692	1,628,692	1,628,692						1,628,692				26,670	02/11/2018	4FE
BAX39H-42-0	J Crew Group Inc TERM LOAN B 4.500% 03/07/18		01/31/2013	Redemption 100.0000		3,188	3,188	3,188	3,188						3,188				29	03/07/2018	4FE
BAX39H-42-0	J Crew Group Inc TERM LOAN B 4.500% 03/07/18		02/04/2013	Tax Free Exchange		1,252,688	1,252,688	1,252,688	1,252,688						1,252,688				16,534	03/07/2018	4FE
BAX39H-44-6	TRANS UNION LLC TERM LOAN B 5.500% 02/10/18		12/31/2012	Redemption 100.0000		5,322	5,322	5,041	5,089		233		233		5,322				76	02/10/2018	4FE
BAX39H-44-6	TRANS UNION LLC TERM LOAN B 5.500% 02/10/18		03/04/2013	Tax Free Exchange		2,007,417	2,069,098	1,992,837	2,005,716		1,701		1,701		2,007,417				48,681	02/10/2018	4FE
BAX39H-81-8	SEDGWICK CMS HOLDINGS INC TERM LOAN B1 5.000% 12/31/16		12/31/2012	Redemption 100.0000		1,538	1,538	1,538	1,538						1,538				20	12/31/2016	4FE
BAX39H-81-8	SEDGWICK CMS HOLDINGS INC TERM LOAN B1 5.000% 12/31/16		02/20/2013	Tax Free Exchange		987,692	987,692	987,692	987,692						987,692				19,068	12/31/2016	4FE
BAX39H-F9-3	TRANSDIGM INC TERM LOAN 4.000% 02/14/17		12/31/2012	Redemption 100.0000		6,014	6,014	5,873	5,903		111		111		6,014				63	02/14/2017	4FE
BAX39H-F9-3	TRANSDIGM INC TERM LOAN 4.000% 02/14/17		03/04/2013	Tax Free Exchange		2,338,173	2,357,540	2,331,990	2,337,453		720		720		2,338,173				40,078	02/14/2017	4FE
BAX39H-WS-2	REGAL CINEMAS CORP TERM LOAN B 3.236% 08/23/17		12/31/2012	Redemption 100.0000		2,438	2,438	2,438	2,438						2,438				10	08/23/2017	4FE
BAX39H-Y3-5	CARESTREAM HEALTH TERM LOAN 5.000% 02/25/17		03/27/2013	Redemption 100.0000		5,910	5,910	5,880	5,887		23		23		5,910				74	02/25/2017	4FE
BAX39H-Y4-3	Cedar Fair LP TERM LOAN 1 - US 4.000% 12/15/17		03/06/2013	Redemption 100.0000		1,711,149	1,711,149	1,674,840	1,681,316		29,833		29,833		1,711,149				18,252	12/15/2017	3FE
BAX39H-Y6-8	MICHAEL FOODS INC TERM LOAN B 4.250% 02/25/18		02/28/2013	Redemption 100.0000		28,867	28,867	27,135	27,440		1,427		1,427		28,867				312	02/25/2018	4FE
BAX39H-YE-1	NBTY Inc TERM LOAN B1 4.250% 10/01/17		03/27/2013	Tax Free Exchange		3,761,317	3,822,638	3,743,556	3,758,541		2,777		2,777		3,761,317				73,808	10/01/2017	4FE
BAX39H-ZZ-3	UNIVAR INC TERM LOAN B 5.000% 06/30/17		12/31/2012	Redemption 100.0000		8,916	8,916	8,916	8,916						8,916				8	06/30/2017	4FE
BAX39J-0K-0	PETCO ANIMAL SUPPLIES INC TERM LOAN 4.500% 11/24/17		02/05/2013	Redemption 100.0000		3,003,849	3,003,848	3,001,560	3,001,786		2,062		2,062		3,003,849				48,808	11/24/2017	4FE
BAX39J-2K-8	VISANT CORP TERM LOAN 5.250% 12/22/16		03/08/2013	Redemption 100.0000		9,383	9,383	9,383	9,383						9,383				131	12/22/2016	4FE
BAX39J-AV-5	Calpine Corp TERM LOAN 4.000% 04/01/18		12/31/2012	Redemption 100.0000		4,070	4,070	3,846	3,886		184		184		4,070				48	04/01/2018	4FE
BAX39J-AW-3	CB RICHARD ELLIS SERVICES INC TERM LOAN - INCR 3.454% 03/04/18		12/31/2012	Redemption 100.0000		1,750	1,750	1,741	1,743		7		7		1,750				5	03/04/2018	3FE
BAX39J-AX-1	HERTZ CORPORATION - THE TERM LOAN B 3.750% 03/11/18		12/31/2012	Redemption 100.0000		4,375	4,375	4,353	4,358		17		17		4,375				14	03/11/2018	4FE
BAX39J-L3-5	Armstrong World Industries Inc TERM LOAN B1 4.000% 03/10/18		03/15/2013	Redemption 100.0000		1,086,967	1,086,967	1,080,723	1,081,681		5,286		5,286		1,086,967				11,353	03/10/2018	4FE
BAX39J-TQ-6	WARNER CHILCOTT CORP TERM LOAN A 3.750% 03/17/16		12/31/2012	Redemption 100.0000		12,000	12,000	12,000	12,000						12,000				76	03/17/2016	4FE
BAX39J-XN-8	Jo-Ann Stores Inc TERM LOAN 4.000% 03/16/18		01/31/2013	Redemption 100.0000		2,813	2,813	2,784	2,790		22		22		2,813					03/16/2018	4FE
BAX39K-08-4	METROPCS WIRELESS INC TERM LOAN B3 4.000% 03/19/18		12/31/2012	Redemption 100.0000		313	313	313	313						313					03/19/2018	4FE
BAX39K-09-2	WASTE INDUSTRIES INC TERM LOAN B 4.000% 03/18/17		12/31/2012	Redemption 100.0000		5,087	5,087	5,010	5,026		61		61		5,087				22	03/18/2017	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
BAX39K-EB-2	Huntington Ingalls Industries TERM LOAN 2.750% 03/30/16		02/14/2013	Redemption 100.0000		22,255	22,255	22,033	22,105		150		150		22,255				69	03/30/2016	3FE
BAX39K-JM-3	DIGITAL CINEMA (KASIMA) TERM LOAN - INCR 5.000% 03/31/17		12/31/2012	Redemption 100.0000		2,250	2,250	2,239	2,241		9		9		2,250				29	03/31/2017	2FE
BAX39K-JN-1	PILOT TRAVEL CENTERS LLC TERM LOAN B 3.750% 04/01/18		12/31/2012	Redemption 100.0000		7,225	7,225	6,827	6,897		328		328		7,225				23	04/01/2018	3FE
BAX39K-QF-0	Isle of Capri Casinos Inc TERM LOAN 4.853% 03/25/17		03/05/2013	Redemption 100.0000		586,713	586,713	586,713	586,713						586,713				7,272	03/25/2017	4FE
BAX39M-E0-2	Jarden Corp TERM LOAN B 3.204% 03/31/18		12/31/2012	Redemption 100.0000		2,191	2,191	2,185	2,186		5		5		2,191				6	03/31/2018	3FE
BAX39M-E0-2	Jarden Corp TERM LOAN B 3.204% 03/31/18		03/25/2013	Tax Free Exchange		860,627	860,987	860,571	860,615		12		12		860,627				8,590	03/31/2018	3FE
BAX39N-5J-9	REYNOLDS (DEALER COMPUTER) TERM LOAN A 2.704% 04/21/16		12/31/2012	Redemption 100.0000		2,500	2,500	2,494	2,496		4		4		2,500				6	04/21/2016	3FE
BAX39N-5K-6	REYNOLDS (DEALER COMPUTER) TERM LOAN B 3.750% 04/21/18		02/28/2013	Redemption 100.0000		206,598	206,598	194,658	196,706		9,892		9,892		206,598				1,602	04/21/2018	3FE
BAX39N-96-3	HUBBARD RADIO TERM LOAN 4.500% 04/28/17		12/31/2012	Redemption 100.0000		66,667	66,667	63,916	64,452		2,214		2,214		66,667				301	04/28/2017	4FE
BAX39N-NZ-3	Delta Air Lines Inc TERM LOAN 5.500% 04/20/17		12/31/2012	Redemption 100.0000		4,500	4,500	4,433	4,448		52		52		4,500					04/20/2017	4FE
BAX39N-NZ-3	Delta Air Lines Inc TERM LOAN 5.500% 04/20/17		02/21/2013	Tax Free Exchange		1,753,132	1,773,000	1,746,405	1,752,645		487		487		1,753,132				32,553	04/20/2017	4FE
BAX39P-AS-8	IASIS HEALTHCARE CORP TERM LOAN B 4.500% 05/03/18		12/31/2012	Redemption 100.0000		8,500	8,500	8,458	8,465		35		35		8,500				111	05/03/2018	4FE
BAX39P-AS-8	IASIS HEALTHCARE CORP TERM LOAN B 4.500% 05/03/18		02/25/2013	Tax Free Exchange		3,326,917	3,340,500	3,323,798	3,326,568		349		349		3,326,917				67,274	05/03/2018	4FE
BAX39P-AT-6	Verint Systems Inc TERM LOAN 4.500% 10/27/17		01/31/2013	Redemption 100.0000		13,125	13,125	13,059	13,072		53		53		13,125				3	10/27/2017	4FE
BAX39P-AT-6	Verint Systems Inc TERM LOAN 4.500% 10/27/17		03/11/2013	Tax Free Exchange		502,077	504,000	501,480	501,970		107		107		502,077				6,147	10/27/2017	4FE
BAX39P-HW-2	TASC INC TERM LOAN B 4.500% 12/31/15		12/31/2012	Redemption 100.0000		3,376	3,376	3,190	3,241		136		136		3,376				40	12/31/2015	4FE
BAX39Q-09-9	SENSATA TECHNOLOGIES BV TERM LOAN 3.750% 05/13/18		12/31/2012	Redemption 100.0000		2,250	2,250	2,239	2,241		9		9		2,250					05/13/2018	3FE
BAX39Q-3B-1	NEIMAN MARCUS GROUP INC TERM LOAN 4.750% 05/16/18		02/13/2013	Tax Free Exchange		3,175,698	3,303,507	3,143,956	3,173,339		2,358		2,358		3,175,698				4,767	05/16/2018	4FE
BAX39Q-8J-9	DELPHI AUTOMOTIVE SYSTEMS LLC TERM LOAN B 3.500% 03/31/17		03/01/2013	Redemption 100.0000		508,553	508,553	507,281	507,545		1,007		1,007		508,553				2,723	03/31/2017	3FE
BAX39Q-BB-2	KAR Auction Services Inc TERM LOAN 5.000% 05/19/17		12/31/2012	Redemption 100.0000		250	250	249	249		1		1		250				1	05/19/2017	4FE
BAX39Q-BB-2	KAR Auction Services Inc TERM LOAN 5.000% 05/19/17		03/14/2013	Tax Free Exchange		367,938	369,375	367,528	367,884		54		54		367,938				5,234	05/19/2017	4FE
BAX39Q-HV-2	SELECT MEDICAL CORP TERM LOAN B 5.500% 06/01/18		12/31/2012	Redemption 100.0000		1,750	1,750	1,733	1,736		14		14		1,750					06/01/2018	4FE
BAX39Q-N4-5	Asurion Corp TERM LOAN 4.500% 05/24/18		02/25/2013	Tax Free Exchange		3,016,632	3,045,136	3,011,079	3,016,303		329		329		3,016,632				67,923	05/24/2018	4FE
BAX39Q-N9-4	TOYS R US DELAWARE INC TERM LOAN B2 5.250% 05/25/18		02/28/2013	Redemption 100.0000		813	813	804	806		7		7		813				11	05/25/2018	4FE
BAX39Q-SG-3	SYMPHONY GRP (INFO RESOURCES) TERM LOAN B 4.500% 11/30/17		12/31/2012	Redemption 100.0000		2,375	2,375	2,363	2,365		10		10		2,375				20	11/30/2017	4FE
BAX39Q-SG-3	SYMPHONY GRP (INFO RESOURCES) TERM LOAN B 4.500% 11/30/17		03/25/2013	Tax Free Exchange		932,084	935,750	931,071	931,934		150		150		932,084				19,884	11/30/2017	4FE
BAX39Q-V1-2	JBS USA LLC TERM LOAN 3.750% 05/25/18		12/31/2012	Redemption 100.0000		3,688	3,688	3,452	3,492		195		195		3,688					05/25/2018	3FE
BAX39Q-WR-4	AES Corp/VA TERM LOAN - INITIAL 4.250% 05/28/18		03/11/2013	Tax Free Exchange		975,580	979,473	974,576	975,415		165		165		975,580				8,326	05/28/2018	3FE
BAX39Q-WS-2	infoGROUP Inc TERM LOAN 5.750% 05/26/18		12/31/2012	Redemption 100.0000		136,887	136,887	125,364	126,513		10,374		10,374		136,887				2,106	05/26/2018	4FE
BAX39R-NQ-4	Endo Health Solutions Inc TERM LOAN B 4.000% 06/18/18		03/26/2013	Redemption 100.0000		100,000	100,000	100,000	100,000						100,000				1,180	06/18/2018	3FE

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
BAX39R-UD-5	ONE LINK (SAN JUAN CABLE) LLC TERM LOAN B - 1ST LIEN 4.780% 06/09/17		01/03/2013	CITIGROUP GLOBAL MARKETS INC		(5,197)	(1,125)	(1,114)	(1,116)		214		214		(902)		(4,295)	(4,295)	1,555	06/09/2017	4FE
BAX39R-UD-5	ONE LINK (SAN JUAN CABLE) LLC TERM LOAN B - 1ST LIEN 4.780% 06/09/17		12/31/2012	Redemption 100.0000		1,125	1,125	1,114	1,116		9		9		1,125					06/09/2017	4FE
BAX39R-VF-9	Calpine Corp TERM LOAN B2 4.000% 04/01/18		12/31/2012	Redemption 100.0000		1,688	1,688	1,675	1,677		10		10		1,688				20	04/01/2018	4FE
BAX39R-YJ-8	NRG Energy Inc TERM LOAN B 4.000% 07/01/18		12/31/2012	Redemption 100.0000		4,313	4,313	4,302	4,303		9		9		4,313				19	07/01/2018	3FE
BAX39R-YJ-8	NRG Energy Inc TERM LOAN B 4.000% 07/01/18		02/06/2013	Tax Free Exchange		1,695,471	1,699,125	1,694,877	1,695,428		43		43		1,695,471				17,642	07/01/2018	3FE
BAX39S-0F-1	IMG WORLDWIDE INC TERM LOAN B 5.500% 06/16/16		12/31/2012	Redemption 100.0000		5,500	5,500	5,252	5,309		191		191		5,500				79	06/16/2016	4FE
BAX39S-ES-8	Penn National Gaming Inc TERM LOAN B 3.750% 07/15/18		12/31/2012	Redemption 100.0000		6,902	6,902	6,641	6,683		219		219		6,902					07/15/2018	3FE
BAX39S-RL-9	Dole Food Co Inc TERM LOAN B2 5.355% 07/08/18		12/31/2012	Redemption 100.0000		1,466	1,466	1,400	1,410		55		55		1,466				1	07/08/2018	4FE
BAX39S-RM-7	Dole Food Co Inc TERM LOAN C2 5.289% 07/08/18		12/31/2012	Redemption 100.0000		2,623	2,623	2,506	2,524		99		99		2,623				1	07/08/2018	4FE
BAX39T-1T-8	Alere Inc TERM LOAN 4.750% 06/30/17		12/31/2012	Redemption 100.0000		2,500	2,500	2,463	2,468		32		32		2,500					06/30/2017	4FE
BAX39T-DU-2	CELLULAR SOUTH (TELEPAK) TERM LOAN 4.500% 07/27/17		12/31/2012	Redemption 100.0000		5,375	5,375	5,246	5,271		104		104		5,375					07/27/2017	4FE
BAX39T-Q7-9	Ashland Inc TERM LOAN 3.750% 08/23/18		02/26/2013	Redemption 100.0000		1,768,714	1,768,714	1,754,137	1,756,411		12,304		12,304		1,768,714				14,326	08/23/2018	3FE
BAX39U-JY-5	Endo Health Solutions Inc TERM LOAN A 2.000% 06/17/16		03/26/2013	Redemption 100.0000		1,274,363	1,274,363	1,270,361	1,271,059		3,304		3,304		1,274,363				8,093	06/17/2016	3FE
BAX39U-QQ-4	ACADEMY LTD TERM LOAN - INITIAL 4.750% 08/11/18		12/31/2012	Redemption 100.0000		6,017	6,017	5,665	5,719		299		299		6,017					08/11/2018	4FE
BAX39U-TZ-1	OM Group Inc TERM LOAN B 5.750% 08/08/17	E	12/31/2012	Redemption 100.0000		1,188	1,188	1,176	1,178		10		10		1,188				13	08/08/2017	3FE
BAX39W-R1-4	Ameristar Casinos Inc TERM LOAN A 2.704% 04/14/16		12/31/2012	Redemption 100.0000		25,000	25,000	23,100	23,592		1,408		1,408		25,000				2	04/14/2016	4FE
BAX3B8-QD-9	OPENLINK FINANCIAL INC TERM LOAN B 7.750% 10/28/17		12/31/2012	Redemption 100.0000		1,000	1,000	980	983		17		17		1,000					10/28/2017	4FE
BAX3EA-V8-6	MoneyGram International Inc TERM LOAN B1 4.250% 11/18/17		12/31/2012	Redemption 100.0000		750	750	735	737		13		13		750				3	11/18/2017	4FE
BAX3G2-WO-8	LAMAR MEDIA CORP TERM LOAN A1 3.000% 12/31/15		12/31/2012	Redemption 100.0000		27,027	27,027	26,689	26,770		257		257		27,027				70	12/31/2015	3FE
BAX3GK-29-2	ARIZONA CHEMICAL COMPANY TERM LOAN 5.250% 12/22/17		12/31/2012	Redemption 100.0000		843	843	818	821		22		22		843					12/22/2017	4FE
BAX3GK-2C-5	VERIFONE INC TERM LOAN B 4.250% 12/28/18		12/31/2012	Redemption 100.0000		1,438	1,438	1,430	1,431		7		7		1,438				5	12/28/2018	4FE
BAX3JG-J3-3	CROWN CASTLE OPERATING CO TERM LOAN B 4.000% 01/31/19		12/31/2012	Redemption 100.0000		5,000	5,000	4,950	4,955		45		45		5,000				17	01/31/2019	4FE
BAX3JP-CS-5	Alere Inc TERM LOAN - INCR 6.000% 06/30/17		12/31/2012	Redemption 100.0000		2,500	2,500	2,468	2,472		28		28		2,500					06/30/2017	4FE
BAX3KS-SE-1	CEQUEL COMMUNICATIONS LLC TERM LOAN 4.000% 02/14/19		12/31/2012	Redemption 100.0000		2,750	2,750	2,723	2,725		25		25		2,750					02/14/2019	4FE
BAX3KY-12-3	GRIFOLS INC TERM LOAN - US B 4.250% 06/01/17		12/31/2012	Redemption 100.0000		2,669	2,669	2,656	2,658		12		12		2,669				31	06/01/2017	3FE
BAX3LM-58-1	NORANDA ALUMINUM INC TERM LOAN B 5.750% 02/28/19		12/31/2012	Redemption 100.0000		3,625	3,625	3,598	3,600		25		25		3,625				19	02/28/2019	4FE
BAX3LW-60-5	CATALENT PHARMA SOLUTIONS INC TERM LOAN - EXT DOLLAR 3.704% 09/15/16		12/31/2012	Redemption 100.0000		4,144	4,144	3,708	3,777		367		367		4,144				15	09/15/2016	4FE
BAX3MO-WD-7	ARAMARK CORP TERM LOAN C 3.774% 07/26/16		01/11/2013	MORGAN (J.P.) SECURITIES							(3)		(3)							07/26/2016	4FE
BAX3M2-NU-5	GO DADDY OPERATING CO LLC TERM LOAN B1 5.500% 12/17/18		12/31/2012	Redemption 100.0000		2,005	2,005	2,005	2,005						2,005				10	12/17/2018	4FE
BAX3M2-NU-5	GO DADDY OPERATING CO LLC TERM LOAN B1 5.500% 12/17/18		03/14/2013	Tax Free Exchange		791,980	791,980	791,980	791,980						791,980				12,221	12/17/2018	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
BAX3M3-B9-3	NUVEEN INVESTMENTS INC TERM LOAN - ADDITIONAL 5.764% 05/13/17		03/04/2013	Tax Free Exchange		392,320	400,189	390,742	392,005		315		315		392,320				5,877	05/13/2017	4FE
BAX3MB-3D-5	CommScope Inc TERM LOAN 1 4.250% 01/14/18		12/31/2012	Redemption 100.0000		1,813	1,813	1,804	1,805		7		7		1,813				1	01/14/2018	4FE
BAX3MB-3D-5	CommScope Inc TERM LOAN 1 4.250% 01/14/18		03/14/2013	Tax Free Exchange		709,598	712,313	709,148	709,504		94		94		709,598				10,465	01/14/2018	4FE
BAX3MC-AF-0	SINCLAIR TELEVISION GROUP INC TERM LOAN B 4.000% 10/29/16		12/31/2012	Redemption 100.0000		8,792	8,792	8,629	8,657		135		135		8,792				30	10/29/2016	3FE
BAX3MD-U5-8	WCA Waste Corp TERM LOAN 5.500% 03/27/18		12/31/2012	Redemption 100.0000		1,125	1,125	1,114	1,115		10		10		1,125					03/27/2018	4FE
BAX3MJ-CK-2	AVIS BUDGET CAR RENTAL LLC TERM LOAN C 4.250% 03/20/19		12/31/2012	Redemption 100.0000		2,247	2,247	2,224	2,226		20		20		2,247				25	03/20/2019	4FE
BAX3MJ-CK-2	AVIS BUDGET CAR RENTAL LLC TERM LOAN C 4.250% 03/20/19		03/20/2013	Tax Free Exchange		885,350	893,253	884,321	885,172		178		178		885,350				9,913	03/20/2019	4FE
BAX3MJ-U1-4	Weight Watchers International TERM LOAN F 4.000% 03/15/19		12/31/2012	Redemption 100.0000		2,276	2,276	2,254	2,256		20		20		2,276				23	03/15/2019	3FE
BAX3MR-S1-9	MONITRONICS INTERNATIONAL INC TERM LOAN 5.500% 03/23/18		12/31/2012	Redemption 100.0000		2,248	2,248	2,225	2,227		20		20		2,248				32	03/23/2018	4FE
BAX3N2-1V-6	COVANTA ENERGY CORP TERM LOAN 3.500% 03/01/19		12/31/2012	Redemption 100.0000		2,188	2,188	2,177	2,177		10		10		2,188				8	03/01/2019	3FE
BAX3N2-20-3	LPL HOLDINGS INC TERM LOAN B 4.000% 03/06/19		12/31/2012	Redemption 100.0000		2,438	2,438	2,425	2,426		11		11		2,438				8	03/06/2019	3FE
BAX3N8-03-6	Rovi Corp TERM LOAN B2 4.000% 03/28/19		02/21/2013	Redemption 100.0000		50,115	50,115	49,865	49,881		234		234		50,115				347	03/28/2019	3FE
BAX3NC-HJ-4	Infor US Inc TERM LOAN B 5.250% 04/06/18		12/31/2012	Redemption 100.0000		2,930	2,930	2,901	2,904		26		26		2,930				41	04/06/2018	4FE
BAX3NE-4W-5	TOYS R US DELAWARE INC TERM LOAN B3 5.250% 05/25/18		02/28/2013	Redemption 100.0000		2,000	2,000	1,960	1,964		36		36		2,000				26	05/25/2018	4FE
BAX3NK-GT-5	ASCEND PERFORMANCE MATERIALS L TERM LOAN B 6.750% 04/10/18		12/31/2012	Redemption 100.0000		5,063	5,063	4,961	4,971		91		91		5,063				89	04/10/2018	4FE
BAX3NK-GV-0	CHARTER COMMUNICATIONS OPERATI TERM LOAN D 4.000% 04/11/19		12/31/2012	Redemption 100.0000		4,375	4,375	4,353	4,355		20		20		4,375				30	04/11/2019	3FE
BAX3NX-AY-2	Spirit Aerosystems Holdings In TERM LOAN 3.750% 04/16/19		12/31/2012	Redemption 100.0000		3,438	3,438	3,420	3,422		16		16		3,438					04/16/2019	3FE
BAX3P9-1D-9	CCM MERGER CORP TERM LOAN 6.000% 03/01/17		12/31/2012	Redemption 100.0000		2,576	2,576	2,576	2,576						2,576				40	03/01/2017	4FE
BAX3PB-VD-1	Syniverse Holdings Inc TERM LOAN 5.000% 04/19/19		12/31/2012	Redemption 100.0000		2,500	2,500	2,475	2,477		23		23		2,500					04/19/2019	4FE
BAX3PB-VE-9	WENDYS ARBYS RESTAURANTS LLC TERM LOAN B 4.750% 05/15/19		12/31/2012	Redemption 100.0000		4,875	4,875	4,826	4,829		46		46		4,875				20	05/15/2019	4FE
BAX3PP-UT-6	INEOS HOLDINGS LTD TERM LOAN - CASH DOLLAR 6.500% 05/04/18	E	12/31/2012	Redemption 100.0000		3,313	3,313	3,263	3,267		46		46		3,313				19	05/04/2018	4FE
BAX3PS-Z7-3	On Assignment Inc TERM LOAN B 5.000% 05/19/19		02/28/2013	Redemption 100.0000		85,993	85,993	85,133	85,184		809		809		85,993				1,013	05/19/2019	3FE
BAX3PZ-XW-4	AFFINITY GAMING LLC TERM LOAN - INITIAL 5.500% 11/11/17		12/31/2012	Redemption 100.0000		1,625	1,625	1,609	1,610		15		15		1,625				5	11/11/2017	4FE
BAX3Q0-SE-6	HUB INTERNATIONAL HOLDINGS INC TERM LOAN - 2017 INITIAL 4.704% 06/13/17		12/31/2012	Redemption 100.0000		1,625	1,625	1,608	1,610		15		15		1,625				7	06/13/2017	4FE
BAX3Q9-5K-8	BAUSCH & LOMB INC TERM LOAN 5.250% 05/16/19		12/31/2012	Redemption 100.0000		3,000	3,000	2,970	2,972		28		28		3,000				41	05/16/2019	4FE
BAX3QD-LJ-4	Arch Coal Inc TERM LOAN 5.750% 05/16/18		12/31/2012	Redemption 100.0000		2,875	2,875	2,846	2,848		26		26		2,875				40	05/16/2018	4FE
BAX3QF-S6-0	ATTACHMATE CORP TERM LOAN 7.250% 11/22/17		01/23/2013			51,816	51,816	50,779	50,867		949		949		51,816				482	11/22/2017	4FE
BAX3QF-S8-6	EMERALD PERFORMANCE MATERIALS TERM LOAN 6.750% 05/14/18		02/25/2013	JEFFRIES & CO.		646,226	646,750	640,283	640,838		177		177		641,015		5,211	5,211	1,576	05/14/2018	4FE
BAX3QF-S8-6	EMERALD PERFORMANCE MATERIALS TERM LOAN 6.750% 05/14/18		12/31/2012	Redemption 100.0000		1,625	1,625	1,608	1,610		15		15		1,625				4	05/14/2018	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	ROOFING SUPPLY GROUP LLC TERM LOAN B 5.000%			Redemption 100.0000																	
BAX3QZ-TM-0	05/30/19		12/31/2012			4,548	4,548	4,502	4,505		42		42		4,548				32	05/30/2019	4FE
	GENERAC ACQUISITION CORP TERM LOAN 6.250%			Redemption 100.0000																	
BAX3R9-SG-1	05/30/18		02/11/2013			70,826	70,826	70,485	70,515		312		312		70,826				1,186	05/30/2018	4FE
				Redemption 100.0000																	
BAX3RB-7R-5	ALIX PARTNERS TERM LOAN B2 6.500% 06/28/19		12/31/2012			2,500	2,500	2,463	2,465		35		35		2,500				42	06/28/2019	4FE
BAX3RB-7R-5	ALIX PARTNERS TERM LOAN B2 6.500% 06/28/19		02/01/2013	Tax Free Exchange		980,957	995,000	980,075	980,986		(29)		(29)		980,957				22,636	06/28/2019	4FE
	US FOODSERVICE TERM LOAN B - EXTENDED 5.750%			Redemption 100.0000																	
BAX3RK-DQ-0	03/31/17		12/31/2012			3,192	3,192	3,077	3,079		113		113		3,192				13	03/31/2017	4FE
	EQUIPOWER RESOURCES HOLDINGS L TERM LOAN			Redemption 100.0000																	
BAX3SB-MA-4	5.500% 12/29/18		12/31/2012			4,139	4,139	4,139	4,139						4,139				34	12/29/2018	3FE
	LSP MADISON FUNDING TERM LOAN 5.500% 06/28/19			Redemption 100.0000																	
BAX3SR-36-9			02/01/2013			254,917	254,917	248,544	248,929		5,987		5,987		254,917				4,294	06/28/2019	3FE
	PARTY CITY (AAH HOLDINGS) TERM LOAN 5.750%			Redemption 100.0000																	
BAX3U0-3Z-1	07/27/19		12/31/2012			2,438	2,438	2,413	2,414		23		23		2,438				6	07/27/2019	4FE
	PARTY CITY (AAH HOLDINGS) TERM LOAN 5.750%																				
BAX3U0-3Z-1	07/27/19		02/21/2013	Tax Free Exchange		963,392	972,563	962,837	963,259		133		133		963,392				15,911	07/27/2019	4FE
				Redemption 100.0000																	
BAX3U5-YN-3	Pantry Inc/The TERM LOAN B 5.750% 08/03/19		12/31/2012			3,250	3,250	3,218	3,219		31		31		3,250				16	08/03/2019	4FE
	Blue Buffalo Co Ltd TERM LOAN 6.500%			Redemption 100.0000																	
BAX3UQ-D1-8	08/10/19		12/31/2012			1,625	1,625	1,593	1,594		31		31		1,625				28	08/10/2019	4FE
	Blue Buffalo Co Ltd TERM LOAN 6.500%																				
BAX3UQ-D1-8	08/10/19		02/20/2013	Tax Free Exchange		636,076	648,375	635,408	636,016		60		60		636,076				16,389	08/10/2019	4FE
	ESSENTIAL POWER LLC TERM LOAN 5.500%			Redemption 100.0000																	
BAX3UQ-D4-2	08/08/19		12/31/2012			29,674	29,674	29,229	29,250		424		424		29,674				426	08/08/2019	3FE
	SELECT MEDICAL CORP TERM LOAN - 1ST 5.500%			Redemption 100.0000																	
BAX3UT-TN-7	06/01/18		12/31/2012			563	563	546	547		16		16		563					06/01/2018	4FE
				Redemption 100.0000																	
BAX3UT-VN-4	WEST CORP TERM LOAN B6 5.750% 06/30/18		12/31/2012			3,063	3,063	3,040	3,040		22		22		3,063				14	06/30/2018	4FE
BAX3UT-VN-4	WEST CORP TERM LOAN B6 5.750% 06/30/18		02/25/2013	Tax Free Exchange		1,210,259	1,218,875	1,209,733	1,210,081		178		178		1,210,259				15,910	06/30/2018	4FE
				Redemption 100.0000																	
BAX3V0-V0-6	MCC IOWA LLC TERM LOAN G 4.000% 01/22/20		12/31/2012			4,625	4,625	4,509	4,513		112		112		4,625				16	01/22/2020	4FE
	PINNACLE FOODS FINANCE LLC/PIN TERM LOAN F			Redemption 100.0000																	
BAX3V5-ZB-7	4.750% 10/17/18		12/31/2012			1,938	1,938	1,923	1,924		14		14		1,938					10/17/2018	4FE
	WARNER CHILCOTT CO LLC TERM LOAN B5 3.247%			Redemption 100.0000																	
BAX3WB-8T-4	08/15/17		12/31/2012			1,042	1,042	1,036	1,037		5		5		1,042				6	08/15/2017	4FE
	Par Pharmaceutical Cos Inc TERM LOAN B 4.250%			Redemption 100.0000																	
BAX3WL-HG-0	09/30/19		12/31/2012			2,688	2,688	2,661	2,662		26		26		2,688				34	09/30/2019	4FE
	Par Pharmaceutical Cos Inc TERM LOAN B 4.250%																				
BAX3WL-HG-0	09/30/19		03/05/2013	Tax Free Exchange		1,062,101	1,072,313	1,061,589	1,061,957		144		144		1,062,101				18,914	09/30/2019	4FE
	BJ's Wholesale Club Inc TERM LOAN 5.750%			Redemption 100.0000																	
BAX3WR-FC-8	09/24/19		01/31/2013			3,500	3,500	3,465	3,467		33		33		3,500					09/24/2019	4FE
	BJ's Wholesale Club Inc TERM LOAN 5.750%																				
BAX3WR-FC-8	09/24/19		02/20/2013	Tax Free Exchange		1,383,489	1,396,500	1,382,535	1,383,153		336		336		1,383,489				11,841	09/24/2019	4FE
	ADS WASTE HOLDINGS INC TERM LOAN 5.250%			Redemption 101.0000																	
BAX3WX-0N-7	10/03/19		02/08/2013			782,750	775,000	767,250	767,440		15,310		15,310		782,750				6,781	10/03/2019	4FE
	ALLISON TRANSMISSION INC TERM LOAN B3 4.250%			Redemption 100.0000																	
BAX3WX-0Q-0	08/23/19		12/31/2012			1,563	1,563	1,561	1,561		2		2		1,563					08/23/2019	4FE
	CANNERY CASINO RESORTS LLC TERM LOAN 6.000%			Redemption 100.0000																	
BAX3WX-0S-6	10/01/18		12/31/2012			4,063	4,063	4,022	4,023		39		39		4,063				56	10/01/2018	4FE
	REYNOLDS GROUP DL ESCROW INC TERM LOAN - US			Redemption 100.0000																	
BAX3X2-ZX-4	INCR 3.909% 09/28/18		12/31/2012			3,756	3,756	3,722	3,724		32		32		3,756				47	09/28/2018	4FE
	GENERAL NUTRITION INC TERM LOAN - AMENDED			Redemption 100.0000																	
BAX3X7-8P-0	TRANCHE 1 3.750% 03/02/18		12/31/2012			1,261	1,261	1,196	1,199		62		62		1,261				5	03/02/2018	4FE
	ROYALTY PHARMA FINANCE TRUST TERM LOAN 6.75			Redemption 100.0000																	
BAX3XG-GR-7	3.500% 05/09/18		12/31/2012			4,235	4,235	4,217	4,218		17		17		4,235				36	05/09/2018	2FE
	ROYALTY PHARMA FINANCE TRUST TERM LOAN 5.25			Redemption 100.0000																	
BAX3XG-GU-0	3.250% 11/09/16		12/31/2012			934	934	932	932		2		2		934				7	11/09/2016	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
BAX3XH-YS-3	LESLIES POOLMART INC TERM LOAN B - DELAYED DRAW 5.230% 10/18/19		01/01/2013	BANK OF AMERICA							(1)		(1)							10/18/2019	4FE
BAX3XH-YS-3	LESLIES POOLMART INC TERM LOAN B - DELAYED DRAW 5.230% 10/18/19		12/31/2012	Redemption 100.0000		4,945	4,945	4,918	4,919		26		26		4,945				32	10/18/2019	4FE
BAX3XJ-ED-4	BIOMET TERM LOAN B1 4.003% 07/25/17		12/31/2012	Redemption 100.0000		2,375	2,375	2,238	2,244		131		131		2,375				8	07/25/2017	4FE
BAX3XK-UD-3	Gray Television Inc TERM LOAN 4.750% 10/16/19		12/31/2012	Redemption 100.0000		49,550	49,550	49,302	49,305		245		245		49,550				10	10/16/2019	4FE
BAX3XK-V6-7	iStar Financial Inc TERM LOAN 4.500% 10/15/17		03/21/2013	Redemption 100.0000		110,222	110,222	109,114	109,142		1,080		1,080		110,222				800	10/15/2017	4FE
BAX3XT-WA-8	CONSOLIDATED CONTAINERS TERM LOAN 5.000% 07/03/19		12/31/2012	Redemption 100.0000		4,500	4,500	4,456	4,457		43		43		4,500				42	07/03/2019	4FE
BAX3Y2-PF-3	OSI RESTAURANT PARTNERS INC TERM LOAN B 4.750% 10/30/19		02/28/2013	Redemption 100.0000		31,250	31,250	30,938	30,943		307		307		31,250				52	10/30/2019	4FE
BAX3Y4-FY-9	MRC Global Inc TERM LOAN 6.253% 11/08/19		12/31/2012	Redemption 100.0000		2,563	2,563	2,537	2,537		25		25		2,563					11/08/2019	4FE
BAX3YJ-Y5-8	PQ CORP TERM LOAN 5.250% 05/01/17		02/21/2013	Tax Free Exchange		1,737,649	1,750,000	1,736,875	1,737,246		403		403		1,737,649				17,099	05/01/2017	4FE
BAX3ZP-VU-1	ENTERCOM RADIO LLC TERM LOAN B1 5.003% 11/30/18		03/06/2013	Redemption 100.0000		44,271	44,271	44,271	44,271						44,271				201	11/30/2018	4FE
BAX401-SN-0	SIRIUS COMPUTER SOLUTIONS INC TERM LOAN B 7.000% 12/07/18		01/09/2013	WELLS FARGO BANK							(84)		(84)							12/07/2018	4FE
BAX401-SN-0	SIRIUS COMPUTER SOLUTIONS INC TERM LOAN B 7.000% 12/07/18		02/28/2013	Redemption 100.0000		28,846	28,846	28,552			294		294		28,846				213	12/07/2018	4FE
BAX401-SP-5	WINDSOR FINANCING LLC TERM LOAN B 6.250% 12/07/17		01/05/2013	MORGAN STANLEY & CO.							(61)		(61)							12/07/2017	3FE
BAX401-SP-5	WINDSOR FINANCING LLC TERM LOAN B 6.250% 12/07/17		03/27/2013	Redemption 100.0000		9,389	9,389	9,294			94		94		9,389				2	12/07/2017	3FE
BAX407-0L-1	ALLIANT HOLDINGS I INC TERM LOAN B 5.000% 12/20/19		01/09/2013	MORGAN (J.P.) SECURITIES							(9)		(9)							12/20/2019	4FE
BAX40F-LU-0	Riverbed Technology Inc TERM LOAN B 4.000% 12/18/19		01/16/2013	MORGAN STANLEY & CO.							(8)		(8)							12/18/2019	3FE
BAX40F-LU-0	Riverbed Technology Inc TERM LOAN B 4.000% 12/18/19		03/21/2013	Redemption 100.0000		63,522	63,522	63,204			318		318		63,522				452	12/18/2019	3FE
BAX40Q-B3-7	Cumulus Media Inc TERM LOAN B 4.500% 09/16/18		12/31/2012	Redemption 100.0000		6,784	6,784	6,704	6,705		79		79		6,784				9	09/16/2018	4FE
BAX40W-LZ-2	LIN TELEVISION CORP TERM LOAN B 4.000% 12/21/18		12/31/2012	Redemption 100.0000		1,063	1,063	1,053	1,053		9		9		1,063				1	12/21/2018	4FE
BAX438-BJ-9	WEST CORP TERM LOAN B8 4.250% 06/30/18		02/26/2013	Redemption 100.0000		10,985	10,985	10,907			78		78		10,985					06/30/2018	4FE
BAX43V-XC-9	AES Corp/VA TERM LOAN 5.000% 06/01/18		03/15/2013	Redemption 100.0000		2,449	2,449	2,439			10		10		2,449				5	06/01/2018	3FE
BRS1ZX-9Y-4	AFFINION GROUP INC TERM LOAN B 6.500% 07/16/15		12/31/2012	Redemption 100.0000		1,194	1,194	1,191	1,192		2		2		1,194					07/16/2015	4FE
BRS1ZX-SD-9	METROPCS WIRELESS INC TERM LOAN B2 4.071% 11/03/16		12/31/2012	Redemption 100.0000		4,594	4,594	4,425	4,484		110		110		4,594				5	11/03/2016	4FE
BRS26K-3M-4	CSC HOLDINGS INC TERM LOAN - B2 INCR 1.954% 03/29/16		12/31/2012	Redemption 100.0000		5,763	5,763	5,670	5,714		49		49		5,763				10	03/29/2016	3FE
BRS26K-6L-3	VANGUARD HEALTH SYSTEMS TERM LOAN 5.000% 01/29/16		01/02/2013	Redemption 100.0000		2,438	2,438	2,405	2,418		20		20		2,438				31	01/29/2016	4FE
BRS26K-6L-3	VANGUARD HEALTH SYSTEMS TERM LOAN 5.000% 01/29/16		03/18/2013	Tax Free Exchange		965,203	972,841	959,431	964,733		471		471		965,203				12,566	01/29/2016	4FE
BRS2ZU-LW-8	Colfax Corp TERM LOAN B 4.500% 01/10/19		02/22/2013	Redemption 100.0000		719,563	719,563	710,338	711,344		8,219		8,219		719,563				6,284	01/10/2019	3FE
BRS2ZU-RU-6	Acxiom Corp TERM LOAN - TRANCHE 2 3.292% 03/15/15		12/31/2012	Redemption 100.0000		2,018	2,018	2,018	2,018						2,018				4	03/15/2015	3FE
BRS4QJ-J7-7	DaVita HealthCare Partners Inc TERM LOAN B 4.500% 10/20/16		12/31/2012	Redemption 100.0000		3,813	3,813	3,793	3,799		14		14		3,813				15	10/20/2016	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	Health Management Associates I TERM LOAN B			Redemption 100.0000																	
BRS4QJ-LV-1	3.500% 11/18/18		03/05/2013			11,490	11,490	11,376	11,389		101		101		11,490				55	11/18/2018	4FE
	Pharmaceutical Product Develop TERM LOAN B			Redemption 100.9975																	
BRS4QJ-RJ-2	6.250% 12/05/18		01/31/2013			501,200	496,250	488,806	489,610		11,590		11,590		501,200				7,920	12/05/2018	4FE
	Windstream Corp TERM LOAN B2 3.090% 12/17/15			Redemption 100.0000																	
BRS4QJ-WK-3			01/23/2013			2,861,231	2,861,231	2,740,966	2,792,859		68,372		68,372		2,861,231				23,990	12/17/2015	3FE
	MOMENTIVE SPECIALTY CHEMICALS TERM LOAN C-2B			Redemption 100.0000																	
N4050#-AA-0	4.063% 05/05/15		01/31/2013			349,281	349,281	297,497	321,436		27,845		27,845		349,281				4,981	05/05/2015	4FE
136375-BH-4	Canadian National Railway Co 4.400% 03/15/13	A	03/12/2013	Various		24,970,000	24,970,000	24,888,435	24,967,072		2,810		2,810		24,969,881		119	119	540,184	03/15/2013	1FE
	Canadian Natural Resources Ltd 5.150%																				
136385-AM-3	02/01/13	A	02/01/2013	Various		14,000,000	14,000,000	12,977,740	13,976,306		23,694		23,694		14,000,000				360,500	02/01/2013	2FE
				Redemption 100.0000																	
BAX39J-MT-7	NOVELIS INC/GA TERM LOAN B 4.000% 03/10/17	A	12/31/2012			5,395	5,395	5,344	5,357		39		39		5,395				56	03/10/2017	4FE
BAX39J-MT-7	NOVELIS INC/GA TERM LOAN B 4.000% 03/10/17	A	03/11/2013	Tax Free Exchange		2,106,995	2,116,904	2,103,756	2,106,625		370		370		2,106,995				22,110	03/10/2017	4FE
	MEG Energy Corp TERM LOAN - INITIAL 4.000%			Redemption 100.0000																	
BAX39K-07-6	03/18/18	A	12/31/2012			1,313	1,313	1,313	1,313						1,313				14	03/18/2018	3FE
	MEG Energy Corp TERM LOAN - INITIAL 4.000%																				
BAX39K-07-6	03/18/18	A	02/27/2013	Tax Free Exchange		518,438	518,438	518,438	518,438						518,438				8,641	03/18/2018	3FE
				Redemption 100.0000																	
BAX3FH-NO-6	NOVELIS INC/GA TERM LOAN B2 4.000% 03/10/17	A	12/31/2012			250	250	244	245		5		5		250				3	03/10/2017	4FE
BAX3FH-NO-6	NOVELIS INC/GA TERM LOAN B2 4.000% 03/10/17	A	03/11/2013	Tax Free Exchange		96,829	98,750	96,281	96,742		88		88		96,829				1,031	03/10/2017	4FE
	TELESAT CANADA TERM LOAN B 4.250% 04/02/19			Redemption 100.0000																	
BAX3N3-ZW-5		A	12/31/2012			4,188	4,188	4,167	4,169		19		19		4,188				46	04/02/2019	4FE
	Valeant Pharmaceuticals Intern TERM LOAN B																				
BAX3X7-EQ-1	3.500% 02/13/19	A	02/25/2013	Tax Free Exchange		911,098	921,188	910,562	910,895		203		203		911,098				9,026	02/13/2019	3FE
				Redemption 100.0000																	
12657@-AA-7	CALITTUM HTCE I CV 4.130% 04/01/27	F	01/01/2013			110,478	110,478	110,478	110,478						110,478				1,141	04/01/2027	1
83239*-AA-7	Smiths Group PLC /PVT 5.450% 01/28/13	F	01/28/2013	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				272,500	01/28/2013	2
883145-AN-4	TMCL_12-1A 12-1A A 4.210% 04/15/27	F	03/15/2013	Paydown		375,000	375,000	381,395	381,259		(6,259)		(6,259)		375,000				2,631	04/15/2027	1FE
	Freescale Semiconductor Ltd TERM LOAN -																				
BAX394-6H-4	EXTENDING 4.452% 12/01/16	R	03/11/2013	Tax Free Exchange		1,773,779	2,023,895	1,656,453	1,762,805		10,974		10,974		1,773,779				34,605	12/01/2016	4FE
				Redemption 100.0000																	
BAX39H-0C-2	STYRON CORP TERM LOAN 8.000% 08/02/17	F	01/29/2013			2,150,572	2,150,572	2,079,372	2,090,231		60,341		60,341		2,150,572				28,674	08/02/2017	4FE
	Tomkins Ltd (Pinafore) TERM LOAN B 4.250%			Redemption 100.0000																	
BAX39H-NL-7	09/29/16	R	12/31/2012			5,087	5,087	4,869	4,923		164		164		5,087				56	09/29/2016	3FE
	Tomkins Ltd (Pinafore) TERM LOAN B 4.250%																				
BAX39H-NL-7	09/29/16	R	01/18/2013	Tax Free Exchange		1,944,729	1,994,147	1,927,983	1,944,308		421		421		1,944,729				26,367	09/29/2016	3FE
	Warner Chilcott PLC TERM LOAN B1 4.250%			Redemption 100.0000																	
BAX39K-4F-4	03/14/18	R	12/31/2012			1,416	1,416	1,406	1,406		10		10		1,416				10	03/14/2018	4FE
	Warner Chilcott PLC TERM LOAN B2 4.250%			Redemption 100.0000																	
BAX39K-4G-2	03/17/18	R	01/31/2013			106,933	106,933	106,427	106,453		480		480		106,933				1,159	03/17/2018	4FE
	Warner Chilcott PLC TERM LOAN B3 4.250%			Redemption 100.0000																	
BAX39K-4H-0	03/17/18	R	12/31/2012			974	974	966	967		7		7		974				7	03/17/2018	4FE
	Tronox Ltd TERM LOAN - DELAYED DRAW 4.250%			Redemption 100.0000																	
BAX3KG-H8-2	02/10/18	R	02/28/2013			160,313	160,313	160,313	160,313						160,313				2,893	02/10/2018	3FE
				Redemption 100.0000																	
BAX3KG-J0-7	Tronox Ltd TERM LOAN B 4.250% 02/10/18	R	12/31/2012			1,473	1,473	1,454	1,457		16		16		1,473				16	02/10/2018	3FE
BAX3KG-J0-7	Tronox Ltd TERM LOAN B 4.250% 02/10/18	R	03/25/2013	Tax Free Exchange		580,001	586,339	578,877	579,776		225		225		580,001				11,906	02/10/2018	3FE
	Warner Chilcott PLC TERM LOAN B4 3.247%			Redemption 100.0000																	
BAX3V0-V5-5	08/20/17	R	12/31/2012			5,208	5,208	5,182	5,184		24		24		5,208				29	08/20/2017	4FE
	Warner Chilcott PLC TERM LOAN B1 ADDITIONAL			Redemption 100.0000																	
BAX3VJ-LH-9	4.250% 03/15/18	R	12/31/2012			531	531	527	527		4		4		531				4	03/15/2018	4FE
	INTELSAT JACKSON HOLDINGS LTD TERM LOAN B1			Redemption 100.0000																	
BAX3WX-70-0	4.500% 04/02/18	F	01/11/2013			7,406	7,406	7,375	7,376		30		30		7,406				87	04/02/2018	4FE
	SILVER II BORROWER / SILVER II TERM LOAN B																				
BAX404-K1-0	4.039% 12/13/19	F	01/04/2013	DEUTSCHE BANK							(56)		(56)							12/13/2019	4FE
	SILVER II BORROWER / SILVER II TERM LOAN B			Redemption 101.0000																	
BAX404-K1-0	4.039% 12/13/19	F	02/04/2013			1,111,000	1,100,000	1,089,000			22,000		22,000		1,111,000				4,736	12/13/2019	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
BRS1ZX-A3-0	UPC BROADBAND HOLDING BV TERM LOAN T 3.714% 12/30/16	F	01/04/2013	SCOTIAMCLEOD (USA) INC Redemption 100.0000		(123)											(123)	(123)	436	12/30/2016	4FE
BRS1ZX-A3-0	UPC BROADBAND HOLDING BV TERM LOAN T 3.714% 12/30/16	F	12/31/2012																	12/30/2016	4FE
BRS26J-KF-3	UPC BROADBAND HOLDING BV TERM LOAN X 3.714% 12/31/17	F	01/04/2013	SCOTIAMCLEOD (USA) INC Redemption 100.0000		(833)					56		56		56		(889)	(889)	3,310	12/31/2017	4FE
BAX401-SN-0	SIRIUS COMPUTER SOLUTIONS INC TERM LOAN B		03/31/2013	Redemption 100.0000		14,423	14,423	14,423	14,423						14,423					12/07/2018	4FE
BAX401-SP-5	WINDSOR FINANCING LLC TERM LOAN B		03/31/2013	Redemption 100.0000		1,708	1,708	1,708	1,708						1,708					12/07/2017	3FE
G6288@-AB-7	NCC FARNBOROUGH CO 7.650% 01/01/17	F	01/01/2013	Redemption 100.0000		3,551,249	3,551,249	3,551,249	3,551,249						3,551,249				67,918	01/01/2017	2
G9158*-AB-0	UTi Worldwide Inc 8.060% 08/09/14	F	01/29/2013			11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				418,672	08/09/2014	2
N0060#-AC-2	ADIDAS-SALOMON AG 5.340% 01/24/13	F	01/24/2013	Maturity		15,000,000	15,000,000	14,800,200	14,997,296		2,704		2,704		15,000,000				400,500	01/24/2013	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,036,682,162	1,036,831,250	1,029,597,077	1,026,148,062	5,755	7,293,893		7,299,648		1,036,039,603		642,559	642,559	20,771,554	XXX	XXX
4899999. Subtotal - Bonds - Hybrid Securities																				XXX	XXX
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates																				XXX	XXX
8399997. Total - Bonds - Part 4						1,206,657,712	1,206,806,800	1,202,000,874	1,197,274,218	5,755	5,472,823		5,478,578		1,206,015,153		642,559	642,559	22,437,368	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,206,657,712	1,206,806,800	1,202,000,874	1,197,274,218	5,755	5,472,823		5,478,578		1,206,015,153		642,559	642,559	22,437,368	XXX	XXX
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							XXX													XXX	XXX
8599999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates							XXX													XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
4568FH-LB-2	FEDERAL HOME LOAN BANK Membership Stock		03/28/2013	COMPANY TRADE	214.000	214		214	213						214						U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						214	XXX	214	213						214					XXX	XXX
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates							XXX													XXX	XXX
9299999. Subtotal - Common Stocks - Mutual Funds							XXX													XXX	XXX
9399999. Subtotal - Common Stocks - Money Market Mutual Funds							XXX													XXX	XXX
9799997. Total - Common Stocks - Part 4						214	XXX	214	213						214					XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						214	XXX	214	213						214					XXX	XXX
9899999. Total - Preferred and Common Stocks						214	XXX	214	213						214					XXX	XXX
9999999 - Totals						1,206,657,926	XXX	1,202,001,088	1,197,274,431	5,755	5,472,823		5,478,578		1,206,015,367		642,559	642,559	22,437,368	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
RTR 1.98% swaption	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	05/24/2012	05/24/2013	1	50,000,000	1.98% / (3ML)	1,177,500		(30,012)	1,445		1,445	(69,790)						00001
RTR 1.44% swaption	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/09/2013	01/09/2014	1	760,000,000	1.44% / (3ML)		2,983,000	(222,156)	1,209,388		1,209,388	(1,773,612)						00001
RTP 1.56% swaption	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	10/02/2012	10/02/2013	1	510,000,000	3ML / (1.56%)	2,078,250		(335,599)	73,383		73,383	(640,458)						00001
RTR 1.65% swaption	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/16/2013	07/16/2013	1	300,000,000	1.65% / (3ML)		1,448,000	(421,333)	367,018		367,018	(1,080,980)						00001
RTP 2.55% swaption	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/16/2013	07/16/2013	1	280,000,000	2.55% / (3ML)		1,422,000	(5,736,341)	1,000,468		1,000,468	(421,532)						00001
RTR 1.5% swaption	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/26/2012	07/26/2013	1	345,000,000	1.5% / (3ML)	4,036,500		(23,879,771)	6,515		6,515	(141,795)						00001
RTR 2.05% swaption	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/05/2012	05/07/2013	1	50,000,000	2.05% / (3ML)	500,000		(1,539,793)	525		525	(72,240)						00001
RTR 2.07% swaption	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/07/2013	01/07/2014	1	305,000,000	2.07% / (3ML)		2,447,625	(2,990,640)	1,051,152		1,051,152	(1,396,473)						00001
RTR 1.62% swaption	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/01/2012	06/03/2013	1	50,000,000	1.62% / (3ML)	1,117,500		(4,076,222)	45		45	(8,790)						00001
RTR 1.65% swaption	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/05/2013	02/05/2014	1	345,000,000	1.65% / (3ML)		1,511,100	(13,440,690)	1,472,564		1,472,564	(38,537)						00001
RTR 1.64% swaption	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHGC71XBU11	08/02/2012	08/02/2013	1	140,000,000	1.64% / (3ML)	2,250,500		(7,038,635)	4,073		4,073	(90,076)						00001
RTR 0.72% swaption	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHGC71XBU11	11/30/2012	11/29/2013	1	384,000,000	0.72% / (3ML)	942,000		(5,892,170)	239,117		239,117	(381,504)						00001
RTR 1.8% swaption	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHGC71XBU11	02/06/2013	08/06/2013	1	250,000,000	1.8% / (3ML)		1,268,000	(1,765,422)	906,350		906,350	(361,650)						00001
RTP 3.85% swaption	Variable annuities	Exhibit 5	Interest	Societe Generale 02RNE8IBXP4R0TD8PU41	11/30/2012	11/29/2013	1	56,000,000	3ML / (3.85%)	518,000		(2,130,493)	547,663		547,663	(55,742)						00001
RTR 1.85% swaption	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/06/2012	09/06/2013	1	115,000,000	1.85% / (3ML)	1,851,500		(3,815,005)	34,991		34,991	(276,150)						00001
RTR 2.2% swaption	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/05/2013	02/05/2014	1	100,000,000	2.2% / (3ML)		708,750	(21,249,936)	633,610		633,610	(75,140)						00001
RTR 1.7% swaption	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/18/2012	06/18/2013	1	110,000,000	1.7% / (3ML)	847,000		(7,033,000)	124,564		124,564	(740,586)						00001
RTR 2.05% swaption	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/01/2012	10/01/2013	1	47,000,000	2.05% / (3ML)	1,057,500		(27,625,925)	57,100		57,100	(266,528)						00001
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	04/23/2012	04/19/2013	42	5,741,148	1379	380,436		(47,234,867)	768,341		768,341	520,590						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	06/21/2012	06/17/2013	53	7,025,203	1356	525,495		(7,033,000)	1,116,432		1,116,432	565,917						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/21/2012	08/16/2013	66	9,326,922	1418	670,890		(13,489,941)	1,045,216		1,045,216	566,232						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	05/22/2012	05/20/2013	48	6,319,824	1316	515,136		(598,857)	1,173,336		1,173,336	612,933						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	10/26/2012	08/20/2013	3	423,582	1418	22,800		1,190,619	47,629		47,629	24,424						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/21/2012	11/20/2013	84	11,684,652	1388	697,200		(11,654,807)	1,591,814		1,591,814	759,157						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/23/2013	01/21/2014	93	13,901,733	1493		733,770	(1,142)	1,107,305		1,107,305	373,535						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/21/2013	02/20/2014	85	12,770,570	1531		569,500	(7,804,177)	858,248		858,248	288,748						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/21/2012	12/20/2013	99	14,158,485	1436	877,140		(7,456,000)	1,552,408		1,552,408	719,232						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/21/2013	03/20/2014	85	13,139,300	1548	(1,876,200)	709,580	(2,235,000)	797,076		797,076	87,496						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/23/2012	07/19/2013	69	9,318,588	1363	586,500		(837,471)	1,391,139		1,391,139	730,133						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/15/2012	06/20/2013	5	676,665	1356	34,050		(700,972)	103,148		103,148	55,718						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/15/2012	07/22/2013	4	541,332	1363	27,840		(1,587,886)	80,830		80,830	42,427						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2012	09/17/2013	75	10,951,125	1460	730,500		(428,198)	956,364		956,364	512,381						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/23/2012	10/21/2013	63	8,902,593	1434	518,364		(18,953,200)	955,907		955,907	474,631						00003
Call/Put basket SPX/SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/18/2009	06/29/2018	1	38,239,726	2143 / 1056	15,000		(14,255,557)	468,432		468,432							00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call/Put basket SPX/SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/18/2009	06/30/2022	1	31,013,368	2616 / 1167	31,000		(14,255,557)	754,055		754,055							00001
Call/Put basket SPX/SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/19/2008	03/16/2018	20,124	33,015,434	1640.6	6,974,978		(14,362,742)	3,781,399		3,781,399							00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2013	06/21/2013	850	1,313,930	1543		33,150	(673,190)	42,353		42,353	9,203						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2013	09/20/2013	28,800	44,519,040	1550	263	1,601,856	941,960	1,856,160		1,856,160	254,304						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/26/2012	12/20/2013	130,000	182,817,700	1600	2,380,937		(2,957,672)	6,864,000		6,864,000	4,017,000						00001
Call option on RTY	Variable annuities	Exhibit 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/29/2012	06/21/2013	50,000	41,160,000	820	2,485,000		(1,515,810)	6,635,000		6,635,000	3,577,500						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/11/2012	12/16/2022	52,300	74,676,032	2600	2,908,534		3,942,489	5,652,104		5,652,104	2,080,766						00001
Call option on RTY	Variable annuities	Exhibit 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/24/2013	06/20/2014	30,500	27,455,795	875		2,745,000	(1,017,054)	3,633,355		3,633,355	888,355						00001
Call option on NKY	Variable annuities	Exhibit 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/15/2013	03/09/2018	540,000	71,193,455	17000		4,061,537	(2,201,776)	3,492,314		3,492,314	(626,451)	57,229					00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	11/13/2007	10/31/2017	14,300	32,592,031	8410.9	1,107,442		(3,010,814)	(1,036,883)		(1,036,883)	26,291						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2010	10/10/2022	4,500	17,464,541	5000	278,416		(4,030,804)	(825,738)		(825,738)	(49,922)	(7,712)					00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/04/2011	04/04/2018	25,000	56,291,050	5400	247,597		(353,053)	54,206		54,206	479,770						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/29/2011	12/20/2013	17,500	22,614,900	1300	2,486,050		(741,221)	4,738,125		4,738,125	1,785,000						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/02/2011	12/20/2013	17,500	21,945,875	1275	2,318,750		(5,405,063)	5,127,500		5,127,500	1,848,000						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/18/2012	12/19/2014	30,000	41,554,200	1400	4,800,000		(8,473,120)	6,492,000		6,492,000	2,190,000						00001
Call option on RTY	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	11/30/2012	06/21/2013	50,000	41,096,000	820	2,220,000		(13,330,100)	6,635,000		6,635,000	3,577,500						00001
Call option on RTY	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	12/03/2012	06/21/2013	52,500	43,092,000	820	2,415,000		(7,534,260)	6,966,750		6,966,750	3,756,375						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2012	12/20/2013	75,000	106,045,500	1625	1,143,750		(11,791,963)	3,116,250		3,116,250	1,852,500						00001
Call option on GBP currency	Variable annuities	Exhibit 5	Currency	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2012	12/20/2013	20,000,000	32,344,000	1.62	897,324	(444)	(2,014,659)	116,420		116,420	(823,757)	(57,832)					00001
Call option on RTY	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/24/2013	06/20/2014	30,500	27,455,795	875		2,745,000	(11,607,716)	3,633,355		3,633,355	888,355						00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/25/2013	12/18/2015	6,250	62,055,016	7500		1,223,430	(12,417,233)	1,344,682		1,344,682	162,360	(41,109)					00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2013	03/16/2018	10,000	95,914,197	8200		2,961,895	(19,994,229)	3,069,991		3,069,991	76,675	31,421					00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2008	12/20/2013	14,000	40,000,000	3500	5,867,912		(21,331,775)	(1,455,116)		(1,455,116)	33,949	(173,400)					00001
Call option on NKY	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/14/2009	10/10/2014	730,000	82,105,398	16500	2,630,909		(6,654,401)	(698,458)		(698,458)	496,138	(198,453)					00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2010	05/19/2015	65,000	120,333,330	4280	1,423,925		(5,065,072)	(1,134,933)		(1,134,933)	70,045						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/24/2010	05/25/2015	11,000	34,816,008	3000	3,308,188		(10,075,350)	(1,966,523)		(1,966,523)	(469,413)	(95,653)					00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2010	09/15/2020	8,000	29,133,704	3630	950,906	226,960	(6,213,025)	(1,829,060)		(1,829,060)	(185,583)	(27,613)					00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2010	10/10/2017	6,000	23,286,055	4450	340,104		(3,152,927)	(601,246)		(601,246)	(121,112)	(9,417)					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2011	02/16/2021	28,000	37,304,960	2900	246,636	82,212	(2,225,614)	(189,735)		(189,735)	507,415						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2011	03/08/2021	55,000	72,057,150	2900	483,672	161,224	(598,857)	272,386		272,386	1,364,245						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2011	12/20/2013	100,000	112,382,000	1500	2,636,000		(464,930)	11,135,000		11,135,000	5,770,000						00001
Call option on NKY	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2011	10/19/2018	400,000	45,522,514	13000	546,281		(721,781)	4,561,755		4,561,755	2,053,927	(40,445)					00001
Call option on NKY	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/04/2011	11/01/2018	351,000	39,484,233	11085	717,621		332,147	6,064,126		6,064,126	3,213,474	(52,865)					00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/30/2012	01/28/2022	20,500	46,262,740	5200	241,201	241,201	301,713	2,472,724		2,472,724	2,274,320						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/05/2012	12/19/2014	38,000	53,330,720	1680	1,933,440		283,440	2,543,871		2,543,871	1,060,173						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/06/2012	09/20/2019	66,200	94,806,344	2500		190,744	1,470,512	585,353		585,353	1,198,215						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/10/2012	09/19/2014	280,000	401,116,800	1850	4,163,600		35,340	4,072,986		4,072,986	1,736,788						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/05/2012	11/18/2022	53,300	75,539,958	2600			(729,870)	2,922,878		2,922,878	2,333,620						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call option on EUR currency	Variable annuities	Exhibit 5	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2012	05/09/2013	25,000,000	31,777,500	1.27	846,937		(2,042,522)	569,142		569,142	(930,743)	(25,384)					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/28/2013	06/21/2013	66,000	99,968,880	1400		8,365,500	(442,433)	11,216,700		11,216,700	2,851,200						00001
Call option on RTY	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/05/2013	06/21/2013	108,000	100,159,200	925		3,304,800	(309,212)	4,784,400		4,784,400	1,479,600						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2013	06/21/2013	66,000	101,736,360	1400		9,806,940	(571,480)	11,216,700		11,216,700	1,409,760						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2013	06/21/2013	65,000	100,826,700	1400		10,010,000	(5,734,365)	11,046,750		11,046,750	1,036,750						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/15/2013	06/21/2013	14,040	50,040,687	2659.72		1,714,438	(1,513,765)	864,696		864,696	(818,041)	(31,701)					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZIWZ7FF32TWEFA76	08/02/2011	12/20/2013	35,000	43,891,750	1275	4,732,000		(6,328,875)	10,255,000		10,255,000	3,696,000						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZIWZ7FF32TWEFA76	08/04/2011	08/04/2016	58,000	69,604,060	1600	956,248	478,124	(12,302,346)	5,920,913		5,920,913	2,708,383						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZIWZ7FF32TWEFA76	09/08/2011	09/08/2016	83,000	98,429,700	1460	1,903,186	951,593	(2,817,159)	12,271,927		12,271,927	5,047,105						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZIWZ7FF32TWEFA76	10/10/2011	10/12/2021	25,000	51,018,900	4933.56	437,128		(5,354,494)	5,306,102		5,306,102	3,419,359						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZIWZ7FF32TWEFA76	10/13/2011	10/13/2021	21,000	25,276,860	1900	259,086		(460,740)	2,322,994		2,322,994	1,376,523						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZIWZ7FF32TWEFA76	11/02/2011	11/01/2021	19,500	41,256,131	4070	694,032		(3,186,704)	5,052,469		5,052,469	3,370,396						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZIWZ7FF32TWEFA76	12/19/2014	12/19/2014	40,000	50,446,000	1650	1,980,000		(4,252,000)	3,109,500		3,109,500	1,258,643						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZIWZ7FF32TWEFA76	11/07/2011	11/04/2021	19,000	40,964,000	4220	680,598		(306,998)	4,139,620		4,139,620	3,172,390						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZIWZ7FF32TWEFA76	12/13/2011	12/17/2021	11,000	23,123,617	5600	216,488		(1,612,189)	1,222,519		1,222,519	1,341,477						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZIWZ7FF32TWEFA76	01/20/2012	01/20/2017	41,700	94,257,596	4100	2,752,200		(2,436,154)	3,300,406		3,300,406	1,089,416						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZIWZ7FF32TWEFA76	09/28/2012	09/16/2022	53,000	76,355,510	2700		171,013	(274,988)	2,822,394		2,822,394	2,626,445						00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZIWZ7FF32TWEFA76	10/08/2012	09/19/2014	21,600	202,231,225	7350	1,865,773		(2,847,964)	2,015,350		2,015,350	754,446	(122,472)					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZIWZ7FF32TWEFA76	11/09/2012	12/20/2013	44,500	61,403,325	1350	5,101,925		(591,078)	10,123,750		10,123,750	4,134,050						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZIWZ7FF32TWEFA76	11/19/2012	12/18/2015	57,500	79,746,175	1275	11,643,750		(857,624)	18,627,772		18,627,772	4,737,355						00001
Call option on RTY	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZIWZ7FF32TWEFA76	12/03/2012	06/21/2013	52,500	43,092,000	820	2,415,000		(319,612)	6,966,750		6,966,750	3,756,375						00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZIWZ7FF32TWEFA76	02/12/2013	02/16/2018	8,700	86,371,900	7800		3,547,518	(1,807,024)	3,496,270		3,496,270	52,665	(103,913)					00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/17/2007	10/31/2017	13,848	33,352,409	8410.9	1,003,430		(6,834,562)	(935,948)		(935,948)	25,611						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/19/2007	10/31/2022	12,320	29,672,276	13830.82	874,530		(13,308,802)	(1,337,323)		(1,337,323)	102,663						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/24/2007	10/31/2017	4,501	10,696,514	8410.9	301,340			(279,758)		(279,758)	8,334						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/24/2007	10/31/2022	2,107	5,007,233	13830.82	140,070			(210,894)		(210,894)	17,504						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/13/2007	10/31/2022	5,300	11,943,714	13830.82	423,740			(664,490)		(664,490)	44,438						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/15/2007	10/31/2022	4,500	10,368,257	13830.82	423,320			(683,432)		(683,432)	38,093						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/01/2008	06/28/2013	14,000	28,440,594	3750	1,483,713			(164,733)		(164,733)	(142)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/27/2011	04/27/2018	13,000	29,797,755	4300	427,683			169,016		169,016	543,750						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/03/2011	05/04/2018	26,000	35,272,120	2200	377,833			38,746		38,746	427,399						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/12/2011	05/14/2018	28,000	37,762,200	2200	376,739			167,854		167,854	464,559						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/27/2011	05/26/2021	9,400	21,203,994	5000	455,524			234,267		234,267	912,215						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/04/2012	12/19/2014	55,000	77,387,750	1725	1,302,400			2,850,533		2,850,533	1,222,256						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/06/2012	12/20/2013	75,000	106,045,500	1625	1,125,000			3,116,250		3,116,250	1,852,500						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/06/2012	12/19/2014	45,400	153,298,674	3320	3,113,534			1,668,204		1,668,204	(1,954,541)	(91,780)					00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/06/2012	12/18/2015	13,300	125,982,511	7300	2,695,402			3,684,949		3,684,949	955,102	(176,532)					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/11/2013	06/21/2013	18,000	28,011,960	1545		756,000		886,500		886,500	130,500						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/20/2013	03/16/2018	31,500	86,638,136	4600		2,496,375		2,652,944		2,652,944	156,569						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/22/2013	03/21/2014	37,400	130,272,471	2600		10,072,653		8,030,154		8,030,154	(2,008,737)	(33,762)					00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2013	03/17/2017	37,500	103,876,875	4250		2,596,875		2,484,785		2,484,785	(112,090)						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/12/2011	09/12/2016	120,000	139,472,400	1460	2,444,000	1,222,000		18,893,816		18,893,816	7,793,965						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/20/2011	10/19/2021	33,000	40,107,870	1821	510,000			3,395,019		3,395,019	2,246,247						00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/12/2011	12/12/2018	7,500	63,440,828	7200	935,287	(109)		114,064		114,064	747,053	(61,631)					00001
Call option on RTY	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/11/2012	06/21/2013	75,000	59,744,250	760	7,762,500			14,247,153		14,247,153	6,399,233						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2012	09/20/2013	72,500	104,816,875	1650	1,315,875			1,301,375		1,301,375	844,625						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/23/2012	09/19/2014	110,000	155,442,100	1750	2,447,500			3,898,602		3,898,602	1,604,941						00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2012	12/20/2013	10,500	97,208,166	6600	1,090,976			2,225,614		2,225,614	1,163,004	(71,663)					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/04/2012	12/19/2014	55,000	77,387,750	1725	1,282,600			2,850,533		2,850,533	1,222,256						00001
Call option on NKY	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/15/2013	01/10/2014	527,000	64,573,878	10650		5,493,427		11,108,418		11,108,418	5,857,173	(242,181)					00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2007	09/29/2017	6,924	16,833,800	8410.9	502,826	50,283		(400,446)		(400,446)	20,952						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/05/2007	09/30/2022	3,242	7,882,068	13830.82	249,862	24,986		(323,870)		(323,870)	63,823						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/09/2007	09/29/2017	13,848	33,673,905	8410.9	1,043,891	104,389		(834,791)		(834,791)	41,890						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/05/2008	04/28/2023	6,200	13,782,104	11800	391,963			(448,423)		(448,423)	213,878						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/11/2008	04/30/2018	3,600	7,622,568	5250	596,710			(535,234)		(535,234)	71,232						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/11/2008	04/28/2023	5,000	10,586,900	7800	812,661			(896,029)		(896,029)	395,628						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/19/2008	06/19/2023	20,160	26,957,549	3613.78	1,526,554			(2,112,211)		(2,112,211)	581,215						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/19/2008	06/19/2023	15,801	21,128,781	3613.78	1,196,478			(1,655,508)		(1,655,508)	455,544						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/24/2008	06/29/2018	22,037	29,158,697	2590	1,986,327			(1,757,080)		(1,757,080)	249,221						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/24/2008	06/29/2018	5,877	7,776,270	2590	529,731			(468,592)		(468,592)	66,464						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/24/2008	06/30/2023	35,297	46,703,931	3410	2,807,478			(3,641,536)		(3,641,536)	1,150,535						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/24/2008	06/30/2023	9,412	12,453,676	3410	748,620			(971,021)		(971,021)	306,792						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2008	06/29/2018	17,596	23,282,499	2590	1,440,531			(1,228,497)		(1,228,497)	199,005						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/26/2008	06/30/2023	28,183	37,290,900	3410	2,058,876			(2,511,397)		(2,511,397)	917,095						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/04/2009	01/31/2014	8,400	24,799,768	3300	2,631,848	374,561		(653,983)		(653,983)	(106,766)	(81,863)					00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/04/2009	01/29/2016	14,600	43,104,358	3700	3,796,884	540,678		(2,498,225)		(2,498,225)	(318,672)	(118,061)					00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/21/2010	09/20/2017	5,500	20,386,801	3640	667,611	158,052		(882,049)		(882,049)	(130,146)	(18,295)					00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/30/2010	09/25/2017	11,000	41,211,355	4400	656,418	155,402		(1,095,556)		(1,095,556)	(204,323)	(17,988)					00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/04/2011	03/03/2026	7,000	28,875,126	3700	642,511	206,071		(2,705,600)		(2,705,600)	66,724	(17,706)					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/22/2011	09/22/2026	44,000	49,700,640	1985	488,620	244,310		7,206,821		7,206,821	3,756,080						00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/27/2011	09/27/2021	3,400	28,140,840	7400	430,809	203,019		(16,631)		(16,631)	619,538	(27,284)					00001
Call option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/04/2011	10/03/2018	250,000	27,524,671	13100	353,510	149,395		2,954,703		2,954,703	1,160,374	(25,505)					00001
Call option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/09/2011	11/08/2021	196,000	22,053,167	13500	314,073			2,525,175		2,525,175	969,282	(23,207)					00001
Call option on EUR currency	Variable annuities	Exhibit 5	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2012	06/11/2013	20,000,000	26,010,000	1.3	618,618			244,295		244,295	(592,360)	(18,040)					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/05/2013	06/21/2013	130,000	200,172,700	1534.775		5,655,000		7,317,421		7,317,421	1,662,421						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/10/2011	02/09/2021	28,000	37,012,360	2900	229,564	76,521		(8,740)		(8,740)	571,880						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	03/14/2011	03/08/2016	70,000	90,747,300	1950	852,920	284,307		1,007,609		1,007,609	1,012,249						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	05/16/2011	05/16/2023	8,000	18,004,856	5000	570,701			147,471		147,471	1,191,589						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	05/25/2011	05/25/2023	8,400	18,788,692	5950	411,989			2,275		2,275	996,518						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	06/01/2011	06/01/2023	8,000	32,411,770	5500	193,713	(33)		(652,551)		(652,551)	(162,137)	(5,702)					00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	08/11/2011	08/11/2016	24,000	75,720,536	2652	1,218,851	613,661		3,262,449		3,262,449	(1,307,467)	(46,874)					00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	10/11/2011	10/06/2021	12,000	24,502,752	5000	213,015			1,864,100		1,864,100	1,269,859						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	10/31/2011	10/29/2021	8,000	26,443,503	3500	291,828			(492,540)		(492,540)	(205,878)	(8,486)					00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	04/23/2012	04/19/2013	44,000	129,945,127	2220	11,164,432			22,392,672		22,392,672	(1,642,717)	(323,545)					00001
Call option on NKY	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	09/07/2012	09/13/2019	542,000	61,466,216	13500		277,430		6,272,080		6,272,080	2,067,199						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	10/09/2012	10/20/2017	88,500	127,570,980	2300				617,199		617,199	1,170,788						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	10/15/2012	10/21/2022	66,000	95,048,580	3000				1,834,841		1,834,841	1,967,942						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	11/19/2012	12/19/2014	48,200	154,112,853	3200	2,873,100			2,675,300		2,675,300	(2,316,313)	(85,394)					00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	11/28/2012	12/15/2017	5,400	50,184,212	7800	1,469,993			1,970,482		1,970,482	290,422	(96,390)					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	01/09/2013	01/20/2023	43,000	62,823,860	2500		3,698,000		5,147,092		5,147,092	1,449,092						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	01/10/2013	01/17/2020	75,000	110,409,000	2179		5,407,500		7,199,001		7,199,001	1,791,501						00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	03/14/2013	06/21/2013	6,610	65,097,323	6443		1,628,123		1,055,016		1,055,016	(602,172)	29,065					00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	03/14/2013	03/20/2015	27,000	96,376,023	2700		8,265,718		6,318,376		6,318,376	(1,828,811)	(118,531)					00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/09/2008	07/31/2015	55,000	108,792,200	4500	4,226,400	528,300		(2,306,566)		(2,306,566)	145,612						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/05/2008	07/31/2023	5,000	10,148,600	5500	1,083,200	135,400		(494,955)		(494,955)	750,687						00001
Call option on NDDUEAFE	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2008	09/30/2013	8,000	31,080,000	7400	1,801,200	225,150		(224,997)		(224,997)	(763)						00001
Call option on NDDUEAFE	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/01/2008	09/30/2013	8,000	28,476,960	8647.57	903,200	112,900		(112,823)		(112,823)	(182)						00001
Call option on NDDUEAFE	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/30/2008	10/30/2015	10,750	29,714,870	7700	2,591,616			(1,817,352)		(1,817,352)	(184,302)						00001
Call option on NDDUEAFE	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/30/2008	10/30/2015	8,500	29,714,870	7700	2,049,184			(1,436,976)		(1,436,976)	(145,727)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/07/2011	03/08/2021	55,000	72,057,150	2900	495,000	165,000		215,444		215,444	1,365,956						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/09/2011	03/08/2016	56,000	73,921,120	1800	1,232,460	410,820		1,603,700		1,603,700	1,323,619						00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/30/2011	09/26/2014	5,500	43,957,228	6150	1,005,553	474,748		2,332,974		2,332,974	1,439,500	(64,737)					00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/11/2011	12/18/2015	12,500	39,957,672	2800	3,558,234			2,820,416		2,820,416	(770,878)	(99,412)					00001
Call option on NKY	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/05/2011	11/30/2021	200,000	22,350,408	15000	248,361	(92)		2,157,683		2,157,683	1,047,880	(18,874)					00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/07/2012	06/20/2014	60,000	161,515,367	2000	23,003,336			41,739,625		41,739,625	(2,963,063)	(700,979)					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/15/2012	12/20/2013	83,500	113,003,055	1600	1,082,995			4,408,800		4,408,800	2,580,150						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call option on NKY	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/08/2013	02/09/2018	700,000	84,239,817	17500				(266,255)		(266,255)	(266,255)						00001
Call option on GBP currency	Variable annuities	Exhibit 5	Currency	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/19/2013	02/20/2014	20,000,000	30,850,000	1.54		1,095,094		614,283		614,283	(476,682)	(4,129)					00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	11/25/2008	11/30/2015	8,000	10,876,363	3000	1,308,800			1,128,726		1,128,726	631,325						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	06/24/2010	06/26/2017	7,000	12,502,910	2770	996,088			2,050,022		2,050,022	885,241						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/02/2011	08/02/2017	9,000	32,530,565	3100	490,035	248,786		(428,333)		(428,333)	(258,908)	(20,330)					00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/19/2011	08/20/2018	10,500	32,638,337	2650	490,583	249,065		1,478,017		1,478,017	(210,149)	(20,353)					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/26/2011	12/20/2013	100,000	117,680,000	1500	3,370,000			11,135,000		11,135,000	5,770,000						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/22/2011	09/22/2021	47,000	53,089,320	1720	591,688	295,844		7,481,248		7,481,248	3,474,933						00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/26/2011	09/19/2016	5,500	43,568,824	6500	681,033	322,273		1,783,424		1,783,424	1,000,454	(43,311)					00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/19/2011	10/19/2018	3,000	25,792,809	7180	393,576			(103,212)		(103,212)	435,824	(25,666)					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/14/2011	11/12/2021	22,000	27,539,160	1950	334,740			1,554,564		1,554,564	1,406,574						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/15/2011	12/18/2015	19,500	59,507,967	2850	4,111,307			4,113,389		4,113,389	(1,134,657)	(115,841)					00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/31/2012	01/28/2022	20,500	46,241,666	5200	250,654	250,654		2,446,642		2,446,642	2,582,967						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/23/2012	06/19/2015	47,000	63,474,440	1750	1,543,950			2,945,659		2,945,659	1,084,517						00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/07/2012	12/19/2014	8,500	78,692,325	7000	1,249,636			2,011,332		2,011,332	663,247	(82,110)					00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/25/2013	12/15/2017	5,150	51,133,333	8200		1,374,796		1,417,997		1,417,997	91,631	(48,430)					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2013	06/21/2013	16,800	26,059,824	1539		705,600		898,739		898,739	193,139						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/23/2010	09/25/2013	8,000	29,169,483	3300	1,180,633	279,906		(275,301)		(275,301)	(38,087)	(32,400)					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/07/2011	01/07/2021	55,000	69,932,500	2700	473,730	157,910		775,099		775,099	1,404,223						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/10/2011	01/11/2021	62,000	78,724,500	2800	464,617	154,872		743,069		743,069	1,421,842						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/01/2011	02/27/2026	24,000	31,351,920	3850	236,781	78,927		168,707		168,707	978,243						00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/29/2011	09/27/2016	4,300	34,922,973	6600	565,531	267,529		1,101,931		1,101,931	665,281	(36,481)					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/07/2011	03/21/2014	46,000	58,011,520	1600	1,978,000			3,013,705		3,013,705	1,528,687						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/08/2011	11/04/2016	11,500	36,641,839	2828	630,813			457,488		457,488	(620,169)	(18,915)					00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	08/01/2012	08/16/2013	60,000	171,153,423	2650	5,225,083			5,838,685		5,838,685	(3,972,825)	(162,763)					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/25/2012	12/19/2014	114,000	161,078,580	1800	2,291,400			3,733,500		3,733,500	1,601,700						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/29/2012	06/21/2013	30,000	42,478,500	1415	1,875,000			4,689,630		4,689,630	2,691,173						00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/08/2013	02/16/2018	10,000	98,976,358	8300		2,820,206		2,675,076		2,675,076	(60,389)	(84,741)					00001
Call option on NKY	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/07/2013	03/11/2016	700,000	88,342,383	15000		4,611,122		4,269,786		4,269,786	(377,794)	36,459					00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/15/2013	06/21/2013	5,100	50,023,131	6420.65		1,262,797		875,261		875,261	(395,607)	8,070					00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/20/2013	03/16/2018	31,500	86,638,136	4600		2,756,250		2,652,944		2,652,944	(103,306)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/28/2013	03/20/2020	23,600	65,373,180	5500		3,128,180		2,749,764		2,749,764	(378,416)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/29/2011	12/20/2013	95,000	114,957,600	1500	3,600,500			10,578,250		10,578,250	5,481,500						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/09/2011	09/09/2016	29,000	33,472,670	1500	523,827	261,913		4,160,866		4,160,866	1,667,096						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/14/2011	09/14/2021	47,000	55,867,960	2780	168,027	84,013		1,649,488		1,649,488	1,247,377						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/08/2011	11/05/2014	34,600	44,146,832	1550	2,669,736			4,176,417		4,176,417	1,643,622						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/08/2011	12/17/2021	23,000	28,390,050	2200	302,807			856,583		856,583	1,166,894						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/19/2012	06/19/2015	88,000	121,132,880	1750	3,308,800			5,515,276		5,515,276	2,030,585						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/25/2012	12/19/2014	114,000	161,078,580	1800	2,292,540			3,733,500		3,733,500	1,601,700						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/15/2012	12/18/2015	101,000	136,686,330	1800	2,360,370			6,661,322		6,661,322	2,124,394						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/20/2012	12/18/2015	85,000	117,963,850	1750	2,800,750			6,825,059		6,825,059	2,176,550						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/26/2012	12/18/2015	95,000	133,597,550	1800	2,791,100			6,265,600		6,265,600	1,998,192						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/22/2013	01/20/2023	43,500	64,926,360	2625		3,945,450		4,769,656		4,769,656	824,206						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/23/2013	01/17/2020	49,000	73,245,690	2250		3,471,650		4,256,368		4,256,368	784,718						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/30/2013	01/17/2020	85,200	127,966,992	2500		4,432,956		4,594,847		4,594,847	161,891						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	03/15/2011	12/20/2013	100	12,818,700	1700	231,027			176,000		176,000	104,500						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	03/31/2011	12/20/2013	500	66,291,500	1700	1,401,500			880,000		880,000	522,500						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	04/01/2011	12/20/2013	450	59,958,450	1700	1,351,350			792,000		792,000	470,250						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	07/18/2011	12/20/2013	150	19,581,600	1600	570,450			792,000		792,000	463,500						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	08/01/2011	12/20/2013	350	45,042,900	1275	5,111,050			10,255,000		10,255,000	3,696,000						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	08/18/2011	12/20/2013	600	68,439,000	1150	8,401,800			24,522,000		24,522,000	7,506,000						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	11/02/2011	12/20/2013	500	61,895,000	1600	1,701,500			2,640,000		2,640,000	1,545,000						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	11/18/2011	12/20/2013	800	97,252,000	1600	3,202,400			4,224,000		4,224,000	2,472,000						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	03/06/2012	12/20/2013	500	67,168,000	1600	2,001,500			2,640,000		2,640,000	1,545,000						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	06/01/2012	06/21/2013	250	31,951,000	1300	2,650,750			6,641,250		6,641,250	2,991,250						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	06/04/2012	06/21/2013	250	31,954,500	1275	2,850,750			7,261,250		7,261,250	3,111,250						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	06/05/2012	06/21/2013	250	31,954,500	1275	2,900,750			7,261,250		7,261,250	3,111,250						00001
Call option on RTY	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	11/13/2012	12/20/2013	400	31,560,400	775	3,221,200			7,256,000		7,256,000	2,858,000						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	11/13/2012	12/20/2013	225	30,926,925	1350	2,520,675			5,118,750		5,118,750	2,090,250						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	01/23/2013	12/19/2014	400	59,792,400	1700		1,521,200		2,382,000		2,382,000	860,800						00001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										326,017,276	155,008,829	(526,430,726)	661,760,503	XXX	661,760,503	222,413,521	(4,115,617)				XXX	XXX
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/19/2008	03/16/2018	12,750	40,034,108	3139.93	8,464,725			8,074,312		8,074,312	(2,429,397)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2013	09/20/2013	28,800	44,519,040	1550		1,949,184		1,651,680		1,651,680	(297,504)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	10/01/2012	09/20/2013	69	9,966,981	1200	314,157			40,365		40,365	(178,710)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/11/2012	06/20/2014	95,500	129,248,745	1000	7,176,825			1,052,419		1,052,419	(1,952,546)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/18/2012	06/20/2014	50,000	64,761,000	950	3,981,450			431,181		431,181	(826,974)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/20/2012	06/21/2013	78,000	218,794,488	1600	7,003,597			99,984		99,984	(397,929)	(212,484)					00001
Put option on RTY	Variable annuities	Exhibit 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/29/2012	06/21/2013	50,000	41,160,000	820	2,485,000			220,000		220,000	(1,745,000)						00001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/04/2012	06/21/2013	67,500	94,975,875	1340	3,562,650			268,896		268,896	(2,626,633)						00001
Put option on RTY	Variable annuities	Exhibit 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/24/2013	06/20/2014	30,500	27,455,795	875		2,577,250		1,818,704		1,818,704	(758,546)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/15/2013	06/14/2013	268,000	35,333,048	12370		1,587,711		1,597,533		1,597,533	(11,008)	20,830					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	11/13/2007	10/31/2017	25,000	56,979,075	1438.79	2,245,500			(448,327)		(448,327)	(1,414,990)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	06/17/2009	06/17/2016	12,000	17,806,740	1040	1,001,602			(842,705)		(842,705)	(264,720)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	06/17/2009	06/17/2021	10,000	14,838,950	1190	704,508			(666,602)		(666,602)	(514,919)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	06/24/2009	06/28/2019	15,000	22,027,185	1000	1,244,653			(1,246,672)		(1,246,672)	(751,794)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	06/24/2009	06/30/2021	15,000	22,027,185	1000	1,016,642			(754,040)		(754,040)	(642,060)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/06/2009	07/06/2021	15,000	21,983,745	1160	872,015	145,336		(971,663)		(971,663)	(750,773)						00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/07/2009	07/31/2017	4,000	20,332,159	2950	1,170,076	197,283		(476,073)		(476,073)	(201,916)	(44,171)					00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/07/2009	07/31/2020	4,000	20,332,159	3150	1,014,199	171,001		(227,619)		(227,619)	(144,203)	(38,286)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/12/2009	08/12/2021	24,000	39,461,496	1000	1,019,970	169,995		(1,127,756)		(1,127,756)	(1,012,221)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/14/2009	08/13/2021	42,500	69,765,620	1125	2,380,800	396,800		(2,691,660)		(2,691,660)	(2,057,949)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/26/2009	08/26/2021	40,000	67,291,760	1250	2,602,635	433,772		(2,598,077)		(2,598,077)	(2,188,194)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	09/02/2009	09/02/2015	50,000	81,433,050	1225	5,121,794	853,632		(3,444,834)		(3,444,834)	(989,419)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	11/17/2009	11/17/2014	55,000	100,385,120	1275	5,419,423			(3,128,061)		(3,128,061)	(667,102)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	12/03/2009	12/03/2024	15,000	27,151,890	2000	1,526,078			(289,080)		(289,080)	(1,439,434)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	03/11/2010	03/11/2015	40,000	76,147,340	1500	3,400,228	680,046		(1,892,913)		(1,892,913)	(1,167,645)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	03/16/2010	03/16/2015	45,000	86,356,053	1525	3,965,311	793,062		(2,170,426)		(2,170,426)	(1,399,129)						00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/17/2010	08/17/2020	11,000	63,048,830	3521	2,572,685	620,274		(1,233,855)		(1,233,855)	(745,355)	(83,629)					00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/24/2010	08/24/2022	6,000	32,188,092	3459	1,329,510	320,545		(1,590,179)		(1,590,179)	(471,329)	(43,218)					00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	09/02/2010	09/06/2022	7,000	39,636,201	2992	1,283,378	304,265		(2,046,109)		(2,046,109)	(487,328)	(35,219)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	10/06/2010	10/10/2025	23,000	44,654,546	1165	969,842			(2,247,950)		(2,247,950)	(1,526,614)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	10/07/2010	10/10/2022	4,500	17,464,541	2085	632,549			58,159		58,159	(224,939)	(17,522)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	01/13/2011	01/12/2021	10,000	38,964,346	2015	858,462	292,997		1,157,594		1,157,594	(438,212)	(40,924)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	01/24/2011	12/19/2019	15,000	60,942,630	1400	653,494	223,041		304,146		304,146	(456,738)	(31,153)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	03/31/2011	03/31/2021	500,000	58,672,049	6000	1,141,847	318,959		(1,002,365)		(1,002,365)	(1,194,245)	(83,112)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/29/2011	12/20/2013	17,500	22,614,900	1300	3,325,000			375,375		375,375	(834,750)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/02/2011	12/20/2013	17,500	21,945,875	1275	3,438,750			328,125		328,125	(740,250)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	09/08/2011	09/07/2016	842,000	95,523,918	5600	1,493,523	633,789		(2,467,301)		(2,467,301)	(983,149)	(110,099)					00001

SCHEDULE DB - PART A - SECTION 1

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Put option on EUR currency	Variable annuities	Exhibit 5	Currency	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	11/16/2011	06/10/2013	40,000,000	53,900,002	0.98	692,582			51		51	19,189	(19,507)					00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	02/27/2012	02/26/2016	8,422	78,836,374	5343	13,866,773			6,551,625		6,551,625	(3,270,968)	(912,610)					00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	03/14/2012	03/21/2014	10,380	96,736,011	5660	11,472,838			2,844,054		2,844,054	(3,883,519)	(760,752)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	04/18/2012	12/19/2014	30,000	41,554,200	1400	7,140,000			2,812,500		2,812,500	(2,337,000)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	05/15/2012	12/19/2014	93,300	124,150,578	925	7,510,650			1,376,175		1,376,175	(2,001,285)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/12/2012	12/19/2014	50,000	66,738,000	925	3,980,000			677,500		677,500	(1,132,500)						00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/13/2012	08/16/2013	22,000	201,227,853	4600	5,658,066			290,908		290,908	(1,470,332)	(378,841)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/23/2012	12/20/2013	67,000	93,939,360	1025	3,076,640			324,950		324,950	(958,100)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	09/25/2012	09/20/2013	182,000	262,369,380	1075	4,486,300			432,250		432,250	(2,516,150)						00001
Put option on RTY	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	11/30/2012	06/21/2013	50,000	41,096,000	820	2,750,000			220,000		220,000	(1,745,000)						00001
Put option on RTY	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	12/03/2012	06/21/2013	52,500	43,092,000	820	2,835,000			231,000		231,000	(1,832,250)						00001
Put option on GBP currency	Variable annuities	Exhibit 5	Currency	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	12/21/2012	12/20/2013	20,000,000	32,344,000	1.62	995,948	(492)		2,201,136		2,201,136	1,311,614	(64,188)					00001
Put option on RTY	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	01/24/2013	06/20/2014	30,500	27,455,795	875		2,574,200		1,818,704		1,818,704	(755,496)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2008	06/14/2013	300,000	24,000,000	4000	2,451,736			(306,168)		(306,168)	199,558	(216,143)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2008	12/20/2013	21,000	55,000,000	1200	4,749,440			(1,121,869)		(1,121,869)	2,492	(140,349)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/20/2009	01/29/2016	12,000	30,962,169	1500	3,201,394	459,394		(1,490,893)		(1,490,893)	(129,668)	(249,369)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/23/2009	01/29/2016	25,000	63,204,378	1500	6,979,812	1,001,591		(3,359,127)		(3,359,127)	(269,158)	(513,819)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2009	06/14/2013	320,000	27,998,247	4000	2,433,732			629		629	191,408	(208,628)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2009	12/20/2013	7,500	21,955,024	1200	1,850,000			23,146		23,146	7,198	(56,268)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/03/2009	03/04/2019	30,000	70,268,621	1900	8,984,649	1,254,516		(2,555,049)		(2,555,049)	(1,081,664)	(239,755)					00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/22/2009	05/30/2014	5,000	26,695,516	3800	3,490,691			(497,339)		(497,339)	(332,917)	(99,850)					00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/22/2009	05/30/2014	7,000	37,373,722	3000	2,923,176			(812,161)		(812,161)	(222,412)	(83,616)					00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2009	06/28/2019	4,000	20,832,834	2975	1,108,816	(1,510)		(422,094)		(422,094)	(270,344)	(30,324)					00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2009	06/30/2016	4,000	20,832,834	2975	1,426,205	(1,942)		(547,653)		(547,653)	(270,798)	(39,003)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2009	06/28/2019	20,000	29,178,380	1000	1,208,998			(1,337,024)		(1,337,024)	(722,333)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2009	06/30/2016	20,000	29,178,380	1000	1,601,866			(1,316,222)		(1,316,222)	(337,824)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2009	07/27/2015	150,000	15,956,838	8100	1,404,699	209,455		(539,270)		(539,270)	(473,483)	(111,951)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2009	07/26/2017	150,000	15,956,838	8100	1,209,180	180,301		(565,313)		(565,313)	(793,592)	(96,368)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/12/2009	08/12/2019	60,000	98,653,740	1000	2,876,574	479,429		(3,429,904)		(3,429,904)	(2,195,072)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2009	09/02/2014	60,000	98,017,980	1170	5,836,818	972,803		(2,632,590)		(2,632,590)	(452,036)						00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/14/2009	10/14/2019	14,000	97,230,704	2780	2,836,064			(988,268)		(988,268)	(628,150)	(79,010)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2010	03/24/2015	25,000	48,326,013	1450	1,973,255	394,651		(1,094,886)		(1,094,886)	(629,940)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/08/2010	04/08/2022	520,000	62,197,939	8500	2,697,848			(143,921)		(143,921)	(4,006,264)	(198,477)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2010	05/05/2020	22,000	42,531,522	1350	1,440,165			(1,863,859)		(1,863,859)	(1,296,535)						00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2010	05/05/2020	6,000	32,930,340	3425	1,514,784			(827,121)		(827,121)	(458,246)	(43,799)					00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2010	05/12/2020	14,000	78,532,065	3075	3,057,747			(2,402,367)		(2,402,367)	(929,871)	(88,412)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/24/2010	05/25/2015	11,000	34,816,008	3000	6,733,842			2,987,785		2,987,785	(569,091)	(194,703)					00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/11/2010	06/07/2017	8,000	41,416,742	2900	2,251,727	(4,312)		(1,756,013)		(1,756,013)	(370,322)	(60,626)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2010	09/15/2020	10,000	36,417,130	1955	1,437,897	343,194		(125,395)		(125,395)	(471,363)	(41,755)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2010	10/10/2017	6,000	23,286,055	1670	819,873			(553,902)		(553,902)	(246,334)	(22,702)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2010	11/17/2020	31,000	62,228,811	1780	2,482,516			(2,751,089)		(2,751,089)	(2,255,608)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2010	12/09/2020	10,000	37,555,624	2100	1,297,541	(3,101)		1,168,617		1,168,617	(609,160)	(34,256)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/25/2011	03/27/2018	350,000	41,036,351	6000	957,078	266,341		(1,275,079)		(1,275,079)	(882,699)	(69,446)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/27/2011	06/28/2021	20,000	77,833,576	1950	1,637,573	(5,371)		1,832,140		1,832,140	(1,194,275)	(43,155)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/03/2011	08/02/2018	275,000	34,389,170	7000	604,363	260,807		(1,106,173)		(1,106,173)	(1,135,391)	(49,626)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2011	09/13/2016	550,000	61,137,351	4500	690,801	292,958		(1,354,143)		(1,354,143)	(356,141)	(50,924)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2011	09/13/2018	470,000	52,244,645	4300	545,121	231,177		(1,453,617)		(1,453,617)	(546,314)	(40,185)					00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put option on EUR currency	Variable annuities	Exhibit 5	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/07/2011	11/10/2014	25,000,000	34,455,005	0.95	635,000			83,801		83,801	33,688	(17,336)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2011	12/28/2021	821,000	88,813,894	4200	850,305	343		(3,049,210)		(3,049,210)	(1,524,807)	(65,124)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/27/2012	02/25/2022	22,900	77,104,249	1650	597,375	626,802		(1,777,771)		(1,777,771)	(1,113,551)	(33,031)					00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/08/2012	08/18/2017	11,200	102,506,570	3480	9,105,282			4,306,916		4,306,916	(2,008,691)	(611,286)					00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/19/2012	09/15/2017	11,800	112,717,049	3400		849,253		(3,236,340)		(3,236,340)	(2,121,382)	1,820					00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/20/2012	09/15/2017	11,800	112,020,925	3400		864,673		(3,374,525)		(3,374,525)	(2,111,360)	1,853					00001
Put option on EUR currency	Variable annuities	Exhibit 5	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2012	05/09/2013	25,000,000	31,777,500	1.27	748,419			268,099		268,099	49,045	(22,431)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	08/08/2011	08/08/2023	30,000	57,104,220	1750	1,110,314	555,157		(2,689,063)		(2,689,063)	(1,786,808)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	08/10/2011	08/11/2016	34,000	64,822,190	1750	2,317,713	1,158,856		(5,075,099)		(5,075,099)	(2,118,361)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	08/10/2011	08/11/2023	20,000	38,130,700	2800	1,521,068	760,534		(2,660,744)		(2,660,744)	(2,082,889)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	08/25/2011	08/25/2026	55,000	108,567,910	2000	2,118,992	1,059,496		(4,518,423)		(4,518,423)	(3,391,040)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	08/30/2011	08/31/2026	53,000	109,517,398	2000	1,988,527	994,264		(3,695,624)		(3,695,624)	(3,269,131)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	09/12/2011	09/09/2014	416,500	46,042,185	7012	1,485,850	630,011		(1,423,119)		(1,423,119)	(476,089)	(109,514)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	09/11/2011	09/11/2026	88,500	175,345,050	1730	2,947,752	1,473,876		(8,574,076)		(8,574,076)	(4,751,366)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	09/13/2011	09/13/2021	34,000	68,002,720	1486	1,160,000	580,000		(3,618,529)		(3,618,529)	(1,731,646)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	10/13/2011	10/13/2021	42,000	50,553,720	650	590,844			(1,844,600)		(1,844,600)	(949,167)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/07/2011	11/04/2021	33,000	71,148,000	1500	1,106,450			(3,673,748)		(3,673,748)	(1,693,313)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/14/2011	11/12/2021	30,000	37,553,400	850	667,306			(1,848,314)		(1,848,314)	(939,401)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/14/2011	12/19/2014	41,000	127,906,333	1400	8,856,516			1,467,351		1,467,351	(650,186)	(249,358)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/30/2011	11/30/2021	42,500	90,825,773	1175	1,127,134			(5,098,775)		(5,098,775)	(1,570,332)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/13/2011	12/17/2021	22,000	46,247,234	1200	583,936			(2,511,069)		(2,511,069)	(836,880)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/15/2011	12/21/2021	43,000	89,673,705	1150	1,153,244			(5,432,143)		(5,432,143)	(1,540,357)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/16/2011	12/17/2021	43,000	89,963,912	1150	1,163,302			(5,672,800)		(5,672,800)	(1,945,472)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/29/2011	12/28/2021	41,000	88,892,797	1200	1,151,221			(5,353,652)		(5,353,652)	(1,710,007)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/02/2012	02/01/2022	39,000	88,877,763	1250	508,040	508,040		(3,788,659)		(3,788,659)	(1,573,000)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/24/2012	02/24/2022	28,800	67,747,507	1720	604,785	604,785		(3,503,632)		(3,503,632)	(1,738,810)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	03/05/2012	03/11/2022	28,900	67,951,876	1700	604,517	604,517		(3,588,097)		(3,588,097)	(1,718,462)						00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	08/30/2012	12/19/2014	15,000	135,422,277	3900	7,598,355			1,555,233		1,555,233	(1,835,267)	(502,426)					00001
Put option on RTY	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/03/2012	06/21/2013	52,500	43,092,000	820	2,856,000			231,000		231,000	(1,832,250)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/20/2013	03/20/2015	30,000	45,358,500	1475		4,608,000		4,032,701		4,032,701	(575,299)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	03/11/2013	06/21/2013	12,050	18,752,451	1544		482,000		569,608		569,608	87,608						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/24/2007	10/31/2022	1,924	4,572,338	1845.98	175,660			206,807		206,807	(145,856)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/13/2007	10/31/2022	13,300	29,971,962	1402.94	771,750			769,214		769,214	(765,636)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/15/2007	10/31/2022	12,000	27,648,684	1402.94	769,590			556,518		556,518	(690,381)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/27/2007	11/30/2017	54,000	119,096,244	1268	4,147,050			(1,094,556)		(1,094,556)	(2,348,646)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/27/2007	11/30/2022	28,000	61,753,608	1259	1,657,060			724,054		724,054	(1,442,833)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/28/2008	01/31/2018	29,000	60,664,636	1150	1,689,624	187,736		(544,094)		(544,094)	(1,076,719)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/22/2008	05/29/2015	33,000	72,666,660	1350	2,399,463			(748,458)		(748,458)	(780,630)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/01/2008	06/28/2013	32,000	65,007,072	1150	1,880,775			(208,626)		(208,626)	(15,017)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/10/2008	07/31/2013	41,000	81,055,565	1100	2,033,616	254,202		(253,127)		(253,127)	(24,963)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/27/2008	08/29/2018	40,000	80,988,960	1450	2,083,978	260,497		478,449		478,449	(1,918,540)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/30/2010	04/30/2015	25,000	49,176,225	1400	1,995,151			(1,522,467)		(1,522,467)	(629,270)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/02/2010	06/02/2017	23,000	41,980,819	1250	2,095,075			(2,691,040)		(2,691,040)	(887,153)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/10/2010	06/07/2017	25,000	45,167,350	1225	2,188,073			(2,822,827)		(2,822,827)	(925,072)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/29/2010	06/29/2020	14,000	24,255,742	2146	2,473,634			(2,789,006)		(2,789,006)	(1,375,504)						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/15/2010	07/17/2017	7,000	39,780,030	3113	1,823,870	458,488		(1,626,690)		(1,626,690)	(538,655)	(74,266)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/09/2010	09/15/2020	20,000	36,901,880	1292	1,252,797	313,199		(2,355,685)		(2,355,685)	(1,063,410)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/30/2010	09/25/2017	400,000	44,871,691	5700	1,551,140	327,253		(1,694,104)		(1,694,104)	(649,306)	(112,469)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/27/2011	05/26/2021	13,800	31,129,267	2000	864,652			(652,541)		(652,541)	(1,205,826)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/16/2011	12/16/2016	44,500	135,874,277	1075	1,492,748			(4,497,172)		(4,497,172)	(853,524)	(44,760)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/18/2011	11/18/2016	45,200	136,734,958	1080	1,744,080			(4,762,660)		(4,762,660)	(853,962)	(52,296)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/03/2012	12/19/2014	100,000	137,402,000	900	6,503,000			1,390,000		1,390,000	(1,850,000)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/05/2012	12/19/2014	100,000	136,758,000	900	6,253,000			1,390,000		1,390,000	(1,850,000)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/03/2012	08/14/2015	1,000,000	109,043,432	6400	6,700,745			1,801,867		1,801,867	(1,332,856)	(482,810)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/20/2013	03/20/2015	30,000	45,358,500	1475		4,640,400		4,032,701		4,032,701	(607,699)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/21/2013	03/18/2016	52,000	78,125,840	1450		10,968,360		9,291,935		9,291,935	(1,676,425)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/20/2013	06/21/2013	18,700	29,147,877	1551		742,390		617,896		617,896	(124,494)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/21/2013	06/21/2013	14,700	22,723,260	1547		588,000		460,054		460,054	(127,946)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/22/2013	06/21/2013	20,200	70,361,067	2627		2,552,992		3,428,222		3,428,222	890,670	(15,440)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2013	06/21/2013	10,450	16,398,036	1557		376,200		368,151		368,151	(8,049)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/08/2011	12/20/2013	77,000	91,314,300	1100	11,935,000			573,650		573,650	(1,540,000)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/02/2011	11/01/2021	32,000	67,702,368	1550	1,100,000			(3,646,268)		(3,646,268)	(2,184,012)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/09/2011	12/19/2014	105,000	129,055,500	750	8,814,750			664,286		664,286	(1,116,001)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2011	12/17/2021	42,000	86,842,098	1150	1,160,000			(5,630,879)		(5,630,879)	(1,886,362)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/23/2011	12/22/2021	40,000	86,860,120	1291.22	1,194,000			(5,082,101)		(5,082,101)	(2,127,492)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2012	04/17/2015	73,000	99,177,070	900	5,788,900			1,333,417		1,333,417	(1,710,096)						00001
Put option on RTY	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/11/2012	06/21/2013	75,000	59,744,250	760	6,600,000			114,010		114,010	(1,536,806)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/18/2012	06/20/2014	50,000	64,761,000	950	4,012,500			431,181		431,181	(826,974)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/06/2012	09/20/2019	60,300	86,356,836	860		712,000		(3,392,044)		(3,392,044)	(2,360,390)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/24/2012	06/21/2013	31,500	44,939,790	1425	2,353,050			281,925		281,925	(2,016,000)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/31/2012	06/21/2013	66,000	94,128,540	1375	4,224,000			372,900		372,900	(3,181,200)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/08/2013	01/17/2020	41,490	60,457,154	1325				(2,152,413)		(2,152,413)	(2,152,413)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/15/2013	01/10/2014	527,000	64,573,878	10650		4,450,964		1,978,604		1,978,604	(2,276,137)	(196,224)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/19/2013	03/18/2016	25,000	89,109,524	2390		11,618,080		11,327,428		11,327,428	114,438	(405,090)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/17/2007	06/29/2016	29,437	67,856,406	1987	5,030,874			326,122		326,122	(2,752,178)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/17/2007	06/29/2016	12,920	29,781,487	1940	2,112,997			85,752		85,752	(1,151,249)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/17/2007	06/29/2017	15,851	36,537,852	2104	2,809,395			680,458		680,458	(1,702,807)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/17/2007	06/29/2017	6,957	16,035,937	2057	1,185,376			275,372		275,372	(719,475)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/19/2007	06/29/2016	29,437	70,177,808	1987	4,465,765			682,815		682,815	(2,751,946)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/19/2007	06/29/2016	12,920	30,800,326	1940	1,875,278			235,798		235,798	(1,151,151)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/19/2007	06/29/2017	15,851	37,787,830	2104	2,493,997			981,658		981,658	(1,702,670)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/19/2007	06/29/2017	6,957	16,584,534	2057	1,052,620			382,611		382,611	(719,426)						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	10/05/2007	09/29/2017	9,656	23,477,725	1925.66	1,130,921	113,092		506,231		506,231	(899,200)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	10/05/2007	09/30/2022	5,921	14,395,784	2051.09	600,016	60,002		888,758		888,758	(538,292)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	10/09/2007	09/30/2022	5,921	14,397,977	2051.09	590,317	59,032		871,496		871,496	(572,891)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	11/08/2007	06/29/2016	29,437	68,011,598	1987	5,137,795			258,634		258,634	(2,752,223)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	11/08/2007	06/29/2016	12,920	29,850,523	1940	2,166,629			51,944		51,944	(1,151,307)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	11/08/2007	06/29/2017	15,851	36,622,341	2104	2,866,942			726,903		726,903	(1,702,829)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	11/08/2007	06/29/2017	6,957	16,073,536	2057	1,205,430			259,243		259,243	(719,525)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	11/09/2007	06/29/2016	58,874	134,471,160	1987	11,241,789			(92,589)		(92,589)	(5,504,842)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	11/09/2007	06/29/2016	25,840	59,019,852	1940	4,804,216			(193,378)		(193,378)	(2,302,807)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	11/09/2007	06/29/2017	31,702	72,408,953	2104	6,292,338			909,838		909,838	(3,405,905)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	11/09/2007	06/29/2017	13,914	31,780,272	2057	2,621,872			348,035		348,035	(1,439,126)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	11/16/2007	10/31/2022	25,500	58,227,210	1402.94	1,831,246			815,326		815,326	(1,465,355)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	01/22/2008	01/31/2018	24,000	49,206,000	1400	2,245,270	249,474		(761,324)		(761,324)	(1,331,524)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	03/10/2008	03/29/2018	30,200	61,061,984	1125	1,805,000	180,500		(567,658)		(567,658)	(1,179,297)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	03/11/2008	03/31/2023	27,800	56,480,148	1200	1,371,451	137,145		913,064		913,064	(1,494,145)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	06/11/2008	04/30/2018	20,000	42,347,600	1400	1,438,379			(216,492)		(216,492)	(1,139,834)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	06/11/2008	04/30/2018	8,600	18,209,468	3000	2,557,757			1,719,796		1,719,796	(1,517,782)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	06/11/2008	04/28/2023	4,000	8,469,520	3800	1,093,534			1,735,074		1,735,074	(690,135)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	06/19/2008	06/19/2023	15,184	20,303,741	1677	1,770,867			3,444,192		3,444,192	(1,151,010)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	06/19/2008	06/19/2023	11,867	15,868,315	1677	1,384,020			2,691,796		2,691,796	(899,568)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	06/20/2008	06/28/2013	6,000	12,546,600	1400	611,343			(67,331)		(67,331)	(11,027)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	06/20/2008	06/29/2018	5,500	11,501,050	1300	356,175			(22,785)		(22,785)	(233,310)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	06/24/2008	06/29/2018	54,584	72,223,911	1420	7,266,231			5,118,284		5,118,284	(4,509,039)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	06/24/2008	06/29/2018	14,556	19,260,063	1420	1,937,700			1,364,901		1,364,901	(1,202,432)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	06/24/2008	06/30/2023	26,564	35,148,688	1677	3,150,324			5,911,581		5,911,581	(2,011,920)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	06/24/2008	06/30/2023	7,083	9,372,013	1677	839,997			1,576,258		1,576,258	(536,457)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	06/26/2008	06/29/2018	43,583	57,667,718	1420	5,968,575			3,886,903		3,886,903	(3,600,278)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	06/26/2008	06/30/2023	21,209	28,063,113	1677	2,557,746			4,627,861		4,627,861	(1,605,973)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	07/08/2008	07/31/2023	27,000	54,356,400	2500	3,557,083	444,635		4,552,408		4,552,408	(3,029,483)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2HZNBB6K528	02/04/2009	01/31/2014	11,600	34,247,298	1600	3,759,731	535,080		(821,691)		(821,691)	(86,311)	(116,939)					00001

SCHEDULE DB - PART A - SECTION 1

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Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/04/2009	01/29/2016	22,800	67,313,655	1500	5,422,062	772,104		(2,241,224)		(2,241,224)	(534,972)	(199,124)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/19/2009	03/31/2016	400,000	32,094,468	6000	4,201,460	529,605		(2,421,452)		(2,421,452)	(205,046)	(274,344)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/20/2009	03/31/2016	800,000	63,556,775	5000	6,276,982	791,230		(3,725,800)		(3,725,800)	(50,147)	(443,370)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/24/2009	02/27/2019	380,000	28,577,358	7939.61	5,031,144	669,616		(4,311,757)		(4,311,757)	(1,750,236)	(355,043)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/24/2009	02/27/2019	19,500	49,535,782	1500	4,500,468	603,004		(2,730,814)		(2,730,814)	(731,867)	(118,508)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/05/2009	03/20/2020	30,000	69,681,645	1900	8,462,957	1,148,739		(2,304,143)		(2,304,143)	(1,419,795)	(218,718)					00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/08/2009	05/30/2014	8,000	41,744,036	3850	6,018,371			(851,371)		(851,371)	(546,885)	(171,701)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/22/2009	05/30/2014	400,000	38,935,649	7400	4,798,777			(1,405,858)		(1,405,858)	(82,265)	(366,442)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2009	06/28/2019	150,000	15,446,229	7000	894,972	1,020		(340,059)		(340,059)	(674,934)	(69,874)					00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2009	06/28/2019	4,000	22,091,851	3900	1,486,911			509,026		509,026	(406,781)	(42,752)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2009	06/29/2018	123,000	112,017,330	1100	15,970,043			(8,306,794)		(8,306,794)	(7,192,789)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2009	06/30/2022	43,800	39,889,098	1230	4,772,629			(716,591)		(716,591)	(2,512,419)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/06/2009	07/05/2019	15,000	21,983,745	1000	812,108	135,351		(1,087,035)		(1,087,035)	(570,425)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/13/2009	07/13/2016	14,000	20,585,978	1200	1,408,495	234,749		(1,321,983)		(1,321,983)	(443,226)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/13/2009	07/13/2018	13,000	19,115,551	1300	1,258,279	209,713		(1,414,336)		(1,414,336)	(671,839)						00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/29/2009	07/26/2016	6,000	34,496,656	3300	2,008,562	335,570		(399,614)		(399,614)	(494,144)	(73,336)					00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/29/2009	07/26/2019	6,000	34,496,656	3300	1,547,367	258,518		(90,259)		(90,259)	(510,802)	(56,497)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/31/2009	07/26/2019	30,000	48,369,360	1300	2,293,200	382,200		(2,329,946)		(2,329,946)	(1,658,197)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/04/2009	07/31/2014	83,000	136,288,573	1290	6,773,400	1,128,900		(3,000,818)		(3,000,818)	(765,832)						00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/08/2009	10/31/2014	14,200	95,643,485	3180	5,315,440			(1,699,587)		(1,699,587)	(754,884)	(148,361)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/05/2010	01/03/2025	20,000	37,457,920	1870	1,389,000	277,800		455,859		455,859	(1,282,615)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/06/2010	01/06/2020	250,000	29,060,767	8500	1,622,564	288,372		(611,985)		(611,985)	(1,713,985)	(130,964)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/04/2010	03/04/2015	40,000	74,288,172	1500	3,642,500	728,500		(2,099,076)		(2,099,076)	(1,127,347)						00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/17/2010	03/17/2022	6,000	38,341,714	3720	1,291,204	244,795		478,672		478,672	(552,769)	(35,637)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/17/2010	03/17/2022	250,000	30,029,864	8600	1,259,702	215,062		563,039		563,039	(1,771,794)	(92,733)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/16/2010	04/16/2018	400,000	48,192,343	6000	1,425,127			(894,144)		(894,144)	(930,522)	(104,752)					00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/27/2010	04/25/2025	5,500	32,684,645	4150	1,273,750			148,608		148,608	(504,924)	(35,321)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/12/2010	05/12/2015	30,000	58,327,590	1150	1,986,355			(1,719,531)		(1,719,531)	(385,213)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/13/2010	05/13/2025	45,000	86,434,290	1350	2,427,983			(2,410,557)		(2,410,557)	(1,974,929)						00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2010	06/15/2022	6,500	35,635,230	3527.94	1,596,026	555		(999,676)		(999,676)	(532,882)	(46,561)					00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/15/2010	09/15/2022	40,000	75,229,720	1310	2,231,372	557,843		(3,969,609)		(3,969,609)	(1,808,343)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/16/2010	09/15/2020	300,000	33,255,672	6500	1,267,587	267,808		(1,546,693)		(1,546,693)	(1,002,064)	(92,225)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/21/2010	09/20/2017	5,500	20,386,801	1960	927,461	219,569		(18,511)		(18,511)	(288,776)	(25,416)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/23/2010	09/23/2022	22,000	41,381,384	1230	1,155,355	288,839		(2,247,203)		(2,247,203)	(1,001,691)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/30/2010	09/25/2017	13,000	48,704,329	1650	1,708,840	404,555		(770,941)		(770,941)	(538,850)	(46,828)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/07/2010	10/09/2020	550,000	64,638,843	6660	2,450,498			(3,462,342)		(3,462,342)	(1,994,426)	(179,197)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/12/2010	11/09/2020	350,000	41,245,837	4915	830,646			(944,402)		(944,402)	(608,535)	(61,102)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/13/2010	12/10/2020	280,000	34,564,412	6800	999,567	1,401		(880,300)		(880,300)	(1,249,682)	(76,090)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/02/2011	02/02/2026	12,700	52,842,668	2400	1,048,844	338,225		3,040,618		3,040,618	(863,165)	(34,908)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/07/2011	02/09/2026	8,500	34,996,640	2700	803,305	259,045		2,963,483		2,963,483	(664,076)	(26,736)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/02/2011	06/01/2023	300,000	35,435,821	6000	603,742	1,128		(617,548)		(617,548)	(1,182,674)	(46,232)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/29/2011	06/28/2023	510,000	61,857,940	6700	1,181,171	2,208		(793,031)		(793,031)	(2,402,354)	(90,449)					00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/27/2011	09/27/2021	6,500	53,798,666	2600	572,819	269,941		(1,190,127)		(1,190,127)	(886,133)	(36,278)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/04/2011	10/03/2018	380,000	41,837,499	5200	701,478	296,448		(2,025,009)		(2,025,009)	(723,125)	(50,611)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/17/2011	10/18/2021	18,000	36,927,792	1400	507,160			(1,770,750)		(1,770,750)	(1,121,027)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/20/2011	10/19/2021	61,500	74,746,485	630	817,436			(2,894,956)		(2,894,956)	(1,735,663)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2011	10/19/2018	450,000	51,212,828	4797	673,312			(2,148,121)		(2,148,121)	(748,394)	(49,385)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/09/2011	11/08/2021	305,000	34,317,429	5600	486,212			(1,512,518)		(1,512,518)	(968,260)	(35,926)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2012	01/15/2027	1,100,000	125,188,448	5564	22,644,220			12,953,976		12,953,976	(3,359,264)	(1,618,583)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/25/2012	01/22/2027	1,100,000	125,629,591	5564	22,880,568			12,965,003		12,965,003	(3,344,912)	(1,629,690)					00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/03/2012	02/03/2027	18,000	167,985,760	3684	24,340,993			21,419,938		21,419,938	(3,014,281)	(1,616,067)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/01/2012	03/01/2027	1,100,000	131,661,059	6200	26,096,682			15,518,638		15,518,638	(3,722,406)	(1,954,485)					00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/15/2012	06/21/2013	8,500	73,184,574	4850	4,628,260			53,248		53,248	(466,764)	(310,144)					00001
Put option on EUR currency	Variable annuities	Exhibit 5	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2012	06/11/2013	20,000,000	26,010,000	1.3	618,618			597,214		597,214	196,091	(18,040)					00001
Put option on EUR currency	Variable annuities	Exhibit 5	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	12/18/2012	06/18/2013	50,000,000	66,145,000	1.27	583,574			819,359		819,359	185,868	(16,783)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	06/04/2009	06/28/2019	8,000	12,000,000	1500	967,967			(734,368)		(734,368)	(470,958)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/07/2009	07/06/2018	15,000	21,551,145	1100	1,047,874	174,646		(1,154,802)		(1,154,802)	(473,592)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/07/2009	07/07/2020	15,000	21,551,145	1250	1,105,539	184,257		(1,158,203)		(1,158,203)	(693,433)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/14/2009	08/14/2019	42,500	69,765,620	1125	2,666,237	444,373		(2,757,262)		(2,757,262)	(1,569,888)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/24/2009	08/23/2019	27,000	45,304,461	1100	1,583,724	263,954		(1,602,674)		(1,602,674)	(962,592)						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	04/01/2010	04/01/2015	40,000	78,036,280	1560	3,728,875			(2,700,167)		(2,700,167)	(1,339,429)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	04/28/2010	04/28/2015	23,000	45,416,467	1475	2,052,270			(1,531,395)		(1,531,395)	(653,050)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	05/12/2010	05/12/2016	30,000	58,327,590	1150	1,921,691			(2,061,947)		(2,061,947)	(650,737)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	05/18/2010	05/18/2015	42,000	78,147,174	1500	5,169,537			(4,119,028)		(4,119,028)	(1,316,814)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	05/27/2010	05/27/2015	26,000	47,647,782	1240	2,578,630			(2,253,409)		(2,253,409)	(439,641)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	06/17/2010	06/15/2017	15,000	27,843,690	2040	2,840,016			(2,428,413)		(2,428,413)	(1,459,398)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	07/12/2010	07/14/2017	15,000	26,944,470	2154	2,787,508	696,877		(3,087,231)		(3,087,231)	(1,609,487)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	12/09/2010	12/10/2019	20,000	41,422,380	1445	1,092,687			(1,129,169)		(1,129,169)	(1,065,693)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	12/13/2010	12/10/2020	20,000	41,679,980	1460	1,012,752			(852,203)		(852,203)	(1,093,619)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	03/30/2011	03/30/2021	58,000	77,039,080	1000	1,734,868	578,289		568,814		568,814	(2,520,519)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	04/12/2011	04/12/2023	28,000	62,191,388	2150	1,579,734			345,728		345,728	(2,403,458)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	05/16/2011	05/16/2023	14,000	31,508,498	2100	821,724			(213,348)		(213,348)	(1,163,364)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	05/25/2011	05/25/2023	12,000	26,840,988	2350	870,650			(313,511)		(313,511)	(1,138,746)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	06/01/2011	06/01/2023	11,000	44,566,184	1920	724,783	(122)		1,228,068		1,228,068	(769,342)	(21,336)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	07/12/2011	07/12/2018	12,000	45,173,730	1750	681,953	360,265		(106,720)		(106,720)	(602,861)	(37,987)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	10/11/2011	10/06/2021	17,250	35,222,706	1500	558,577			(1,746,514)		(1,746,514)	(984,207)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	10/31/2011	10/29/2021	15,000	49,581,568	1300	525,717			(1,210,858)		(1,210,858)	(676,966)	(15,287)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	11/04/2011	11/01/2018	510,000	57,370,254	5788	954,051			(2,377,603)		(2,377,603)	(1,058,378)	(70,796)					00001
Put option on EUR currency	Variable annuities	Exhibit 5	Currency	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	11/09/2011	11/12/2013	40,000,000	54,212,001	0.97	844,000			12,511		12,511	19,975	(23,726)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	11/10/2011	12/19/2014	37,500	115,051,656	1500	9,883,058			1,711,271		1,711,271	(803,676)	(276,749)					00001
Put option on EUR currency	Variable annuities	Exhibit 5	Currency	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	11/11/2011	05/14/2013	40,000,000	55,016,017	1	623,825			51		51	17,457	(17,564)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	12/20/2011	12/17/2021	45,000	95,835,240	1160	1,218,597			(5,495,377)		(5,495,377)	(1,794,548)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	12/21/2011	12/21/2018	40,000	117,128,138	1095	1,330,075			(4,032,971)		(4,032,971)	(1,197,222)	(39,455)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	12/30/2011	12/28/2018	47,500	102,549,555	1150	1,396,180			(5,224,630)		(5,224,630)	(1,663,337)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	02/22/2012	02/23/2022	28,800	67,324,781	1720	606,768	606,768		(3,512,154)		(3,512,154)	(1,952,842)						00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	06/06/2012	06/21/2019	10,200	85,106,304	3400	897,148	(204)		(4,728,336)		(4,728,336)	(1,723,955)	(57,785)					00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	06/14/2012	12/19/2014	16,500	140,388,104	3500	7,999,037			1,077,483		1,077,483	(1,211,962)	(535,344)					00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	07/11/2012	07/21/2017	12,000	105,366,125	3350	9,213,187			3,897,631		3,897,631	(1,892,698)	(626,221)					00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	07/24/2012	06/16/2017	12,500	106,588,825	3250		982,478		(4,789,944)		(4,789,944)	(1,831,762)	(34,760)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	07/27/2012	07/23/2027	55,300	133,166,160	1680		993,579		(8,801,044)		(8,801,044)	(3,146,243)						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/28/2012	08/18/2017	10,000	91,365,956	3800	10,292,100			4,717,905		4,717,905	(2,022,150)	(682,501)					00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/01/2012	10/20/2017	11,800	110,782,953	3450				(4,258,327)		(4,258,327)	(2,109,132)						00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/28/2012	12/15/2017	5,400	50,184,212	3500	3,666,336			2,270,345		2,270,345	(1,039,505)	(240,408)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/04/2012	06/21/2013	67,500	94,975,875	1340	3,591,000			268,896		268,896	(2,626,633)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/07/2013	06/14/2013	45,000	5,679,153	12025		267,800		197,563		197,563	(70,138)	(100)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/14/2013	06/21/2013	13,230	47,224,251	2673		1,594,215		2,661,209		2,661,209	1,084,032	(17,039)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/29/2007	06/29/2016	14,719	35,341,408	1987	2,262,260			317,179		317,179	(1,376,004)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/29/2007	06/29/2016	6,460	15,510,938	1940	946,550			109,893		109,893	(575,586)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/29/2007	06/29/2017	7,926	19,030,913	2104	1,256,860			477,560		477,560	(851,546)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/29/2007	06/29/2017	3,479	8,353,336	2057	528,330			187,513		187,513	(359,842)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2007	10/31/2017	52,972	126,590,367	1733.094	5,380,000			1,455,946		1,455,946	(3,861,969)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2007	06/29/2016	7,359	17,586,244	1987	1,157,200			142,009		142,009	(687,966)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2007	06/29/2016	3,230	7,718,925	1940	484,000			48,150		48,150	(287,797)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2007	06/29/2017	3,963	9,470,619	2104	653,400			218,501		218,501	(425,785)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2007	06/29/2017	1,739	4,155,793	2057	273,900			85,762		85,762	(179,874)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2007	10/31/2022	13,300	30,996,049	1402.94	845,900			610,558		610,558	(766,621)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2007	10/31/2017	25,000	57,996,400	1439	2,127,600			(343,759)		(343,759)	(1,415,163)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/23/2007	10/31/2017	47,000	105,499,020	1438.79	4,399,200			(1,042,161)		(1,042,161)	(2,660,747)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/26/2007	10/31/2017	47,000	105,482,570	1438.79	4,435,000			(1,077,654)		(1,077,654)	(2,660,769)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/28/2007	11/30/2017	54,000	123,420,780	1268	3,945,000			(918,356)		(918,356)	(2,349,313)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/28/2007	11/30/2022	28,000	63,995,960	1259	1,652,500			694,023		694,023	(1,445,445)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/04/2007	11/30/2022	54,000	124,212,960	1259	3,130,000			1,446,528		1,446,528	(2,787,892)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/05/2007	11/30/2022	54,000	125,653,680	1259	3,045,000			1,607,764		1,607,764	(2,788,263)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/12/2007	11/30/2022	62,000	145,085,580	1259	3,274,200			2,266,892		2,266,892	(3,202,308)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/18/2007	11/30/2022	44,000	99,846,472	1089	1,878,850			771,380		771,380	(2,124,580)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/19/2007	11/30/2022	79,000	180,396,421	1089	3,377,170			1,377,808		1,377,808	(3,814,570)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/27/2007	12/30/2022	70,000	163,308,600	1259	2,811,890			2,109,044		2,109,044	(3,504,925)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/04/2008	03/31/2023	60,000	136,404,840	1045	2,253,690	225,369		1,473,780		1,473,780	(2,797,090)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/09/2008	03/31/2023	137,000	298,527,110	1045	5,375,230	537,523		2,932,700		2,932,700	(6,385,598)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/16/2008	03/31/2023	68,000	148,476,640	1045	2,643,280	264,328		1,502,260		1,502,260	(3,169,611)						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/18/2008	03/31/2023	68,000	141,021,942	1045	2,868,940	286,894		1,076,702		1,076,702	(3,168,538)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/23/2008	01/31/2018	55,000	113,680,050	1150	3,384,495	376,055		(1,252,066)		(1,252,066)	(2,043,013)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/23/2008	01/31/2018	22,000	45,323,300	1400	2,110,887	234,543		(770,071)		(770,071)	(1,221,202)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/01/2008	03/31/2023	16,400	35,694,108	1045	584,120	58,412		462,970		462,970	(764,689)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/07/2008	03/31/2023	16,300	34,369,039	1045	617,180	61,718		391,084		391,084	(759,853)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/12/2008	03/31/2023	17,000	35,828,860	1010	597,050	59,705		391,095		391,095	(764,558)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/22/2008	03/31/2015	60,000	126,148,800	1208	4,255,410	425,541		(1,136,172)		(1,136,172)	(942,228)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/29/2008	03/31/2015	15,200	32,258,352	1200	1,060,900	106,090		(284,400)		(284,400)	(233,881)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/05/2008	03/31/2023	28,000	59,018,960	1200	1,219,710	121,971		1,189,700		1,189,700	(1,508,789)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/06/2008	03/29/2018	30,000	62,265,000	1150	1,624,730	162,473		(330,671)		(330,671)	(1,216,318)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/17/2008	09/30/2013	29,500	58,533,782	1250	3,050,460	338,940		(322,041)		(322,041)	(64,689)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/17/2008	09/30/2015	27,600	54,763,810	1210	2,356,830	261,870		(942,232)		(942,232)	(652,857)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/18/2008	09/30/2013	30,200	62,565,340	1190	2,475,990	275,110		(261,205)		(261,205)	(51,973)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/19/2008	09/28/2018	29,000	60,137,880	1110	1,599,948	177,772		(630,456)		(630,456)	(1,197,389)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/19/2008	05/31/2023	14,000	31,682,700	2800	2,289,600			3,296,860		3,296,860	(1,776,848)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/27/2008	05/31/2018	32,000	69,900,480	1300	1,984,500			(376,534)		(376,534)	(1,631,353)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/02/2008	06/29/2018	25,000	54,677,000	1400	1,775,502			(172,098)		(172,098)	(1,446,411)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/19/2008	06/28/2013	16,400	34,797,126	1400	999,580			2,130		2,130	(29,785)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/19/2008	06/29/2018	8,800	18,671,629	1300	605,440			563,255		563,255	(319,444)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/19/2008	06/29/2018	3,600	7,638,394	3000	1,212,120			1,620,363		1,620,363	(515,913)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/09/2008	07/31/2013	70,000	141,597,820	1150	2,808,800	351,100		(8,405)		(8,405)	(272,748)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/09/2008	07/31/2015	22,000	43,516,880	1100	1,065,600	133,200		(484,328)		(484,328)	(353,579)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/14/2008	07/31/2018	25,000	48,969,750	1150	1,282,400	160,300		(560,906)		(560,906)	(1,068,394)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/25/2008	08/30/2013	60,000	121,385,155	1300	3,209,040	401,130		(397,264)		(397,264)	(167,658)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/25/2008	08/31/2018	40,000	80,923,437	1450	2,087,528	260,941		453,248		453,248	(1,919,762)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/27/2008	08/30/2013	60,000	121,483,440	1300	3,240,528	405,066		(401,198)		(401,198)	(167,660)						00001
Put option on NDDUEAFE	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2008	09/30/2013	20,000	77,700,000	2500	2,990,000	373,750		(304,743)		(304,743)	(293,724)						00001
Put option on NDDUEAFE	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/01/2008	09/30/2013	2,000	7,119,240	2534.37	423,200	52,900		(45,392)		(45,392)	(31,056)						00001
Put option on NDDUEAFE	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/01/2008	09/30/2013	2,000	7,119,240	4632.49	1,813,600	226,700		484,241		484,241	(446,149)						00001
Put option on NDDUEAFE	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/01/2008	09/30/2015	10,000	35,596,200	2460	1,673,600	209,200		(415,161)		(415,161)	(578,269)						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put option on NDDUEAFE	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/13/2008	10/31/2013	15,000	44,625,000	1550	1,608,640			(396,462)		(396,462)	(51,429)						00001
Put option on NDDUEAFE	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/15/2008	10/31/2013	18,000	54,000,000	2020	3,843,200			(933,551)		(933,551)	(142,729)						00001
Put option on RU20INTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/22/2008	10/31/2013	35,000	75,734,050	1150	5,551,448			(1,385,115)		(1,385,115)	(52,958)						00001
Put option on RU20INTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/24/2008	10/31/2013	35,000	71,357,650	1050	6,352,480			(1,586,055)		(1,586,055)	(40,135)						00001
Put option on NDDUEAFE	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/30/2008	10/30/2015	21,500	59,429,741	1300	2,159,158			(1,454,481)		(1,454,481)	(335,483)						00001
Put option on NDDUEAFE	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/30/2008	10/30/2015	17,000	59,429,741	1300	1,707,242			(1,150,055)		(1,150,055)	(265,266)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/01/2008	06/14/2013	300,000	26,728,000	4000	2,072,800			(258,478)		(258,478)	160,948	(178,665)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2009	01/29/2016	12,000	31,853,315	1500	3,175,307	451,966		(1,465,097)		(1,465,097)	65,138	(441,002)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/23/2009	03/31/2016	900,000	70,166,556	5000	7,487,643	943,075		(4,538,081)		(4,538,081)	(58,201)	(454,547)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/05/2009	08/05/2019	57,000	93,354,999	1635	12,494,400			7,242,583		7,242,583	(3,415,918)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/14/2009	08/14/2019	80,483	132,116,386	1200	11,203,234			5,165,368		5,165,368	(3,283,785)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/07/2010	12/11/2020	300,000	34,329,787	7000	1,351,406	239,609		(774,834)		(774,834)	(1,317,405)	(108,717)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/04/2011	03/03/2026	8,500	35,062,654	2600	792,754	256,190		2,515,861		2,515,861	(723,225)	(23,579)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2011	06/15/2026	42,000	90,324,276	2900	3,486,900			298,802		298,802	(7,878,828)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/22/2011	12/19/2025	21,000	45,864,546	2900	1,757,100			418,238		418,238	(3,901,299)						00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/30/2011	09/26/2014	8,500	67,933,897	3250	1,640,347	774,451		(2,017,794)		(2,017,794)	(239,084)	(105,605)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/11/2011	12/18/2015	19,500	62,333,968	1400	4,838,708			1,394,588		1,394,588	(461,920)	(135,187)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/17/2011	11/15/2019	38,000	114,696,666	1075	1,241,943			(4,260,531)		(4,260,531)	(907,638)	(37,390)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/23/2011	11/20/2017	99,000	115,017,210	580	1,692,234			(6,107,173)		(6,107,173)	(1,671,904)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/05/2011	11/30/2021	408,000	45,594,832	4200	398,968	(148)		(908,323)		(908,323)	(349,198)	(30,320)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/21/2011	12/17/2021	818,000	88,655,497	4200	867,951	(321)		(2,340,326)		(2,340,326)	(648,523)	(65,961)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/29/2011	12/28/2021	32,500	96,558,284	1200	1,147,591	(23)		(3,793,622)		(3,793,622)	(937,627)	(34,046)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/10/2012	02/07/2022	595,000	68,578,179	5700	466,578	398,712		(1,643,686)		(1,643,686)	(1,081,279)	(42,587)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/13/2012	09/19/2014	41,500	136,341,803	1600	8,183,410			1,958,036		1,958,036	(914,903)	(238,754)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/05/2012	04/04/2022	650,000	77,082,559	5700	507,698			(2,121,471)		(2,121,471)	(1,195,509)	(37,179)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/22/2012	06/21/2013	65,000	180,791,711	1650	8,121,464			108,316		108,316	(323,314)	(246,164)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/13/2012	06/17/2022	29,700	67,719,831	1625	12,319,560			6,435,560		6,435,560	(2,094,400)						00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/15/2012	06/21/2013	12,800	110,207,359	4000	3,384,526			9,724		9,724	(127,352)	(226,800)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/03/2012	08/16/2013	75,000	104,324,250	1050	2,628,750			86,759		86,759	(706,103)						00001
Put option on RTY	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/28/2012	09/20/2013	126,500	105,937,425	634	3,175,150			203,750		203,750	(1,335,651)						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put option on GBP currency	Variable annuities	Exhibit 5	Currency	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/19/2013	02/20/2014	20,000,000	30,850,000	1.54		1,095,094		1,100,477		1,100,477	9,512	(4,129)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/11/2013	06/21/2013	12,050	18,752,451	1544		482,000		569,608		569,608	87,608						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/18/2013	06/21/2013	9,750	15,132,975	1547		390,000		305,138		305,138	(84,862)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/25/2013	06/21/2013	15,350	23,818,442	1548		590,975		485,555		485,555	(105,420)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	02/15/2008	04/01/2013	76,000	161,419,516	1270	6,847,600	684,760		(684,731)		(684,731)	(696,474)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	04/11/2008	04/30/2013	20,000	42,993,380	1450	2,420,100			(268,897)		(268,897)	(16,692)						00001
Put option on RU20INTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	10/27/2008	10/31/2013	36,000	73,345,248	1000	5,180,185			(1,292,617)		(1,292,617)	(36,142)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	11/06/2008	11/29/2013	60,000	91,452,840	800	5,810,880			(1,449,751)		(1,449,751)	(9,317)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	11/06/2008	11/30/2015	60,000	91,452,840	800	4,896,960			(3,392,300)		(3,392,300)	(403,286)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	11/06/2008	11/30/2018	60,000	91,452,840	800	4,036,320			(4,819,323)		(4,819,323)	(1,449,949)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	11/25/2008	12/19/2014	9,000	21,000,000	1000	1,894,410			97,856		97,856	(28,438)	(55,248)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	11/25/2008	11/30/2015	18,000	24,471,817	1000	2,604,960			(1,779,006)		(1,779,006)	(222,988)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	11/25/2008	12/18/2015	7,000	16,500,000	1000	1,605,380			163,864		163,864	(69,303)	(46,819)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	12/01/2008	12/19/2014	9,000	21,872,800	1000	1,759,801			97,856		97,856	(30,448)	(53,238)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	12/01/2008	12/18/2015	7,000	17,012,200	1000	1,440,199			163,864		163,864	(72,553)	(43,569)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	06/11/2009	06/28/2019	8,500	13,085,767	1545	1,006,467			(749,462)		(749,462)	(615,387)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	06/18/2009	06/17/2016	150,000	15,076,466	7000	1,078,352	(1,051)		(490,836)		(490,836)	(372,548)	(81,992)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	06/18/2009	06/28/2019	9,000	13,469,310	1350	903,812			(822,092)		(822,092)	(526,829)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	06/18/2009	06/30/2014	13,000	19,455,670	1050	1,292,354			(523,957)		(523,957)	(51,732)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	06/24/2009	06/30/2016	150,000	15,039,703	6700	1,093,398	(1,066)		(544,115)		(544,115)	(303,285)	(83,136)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	06/24/2009	06/28/2019	150,000	15,039,703	6700	910,329	(887)		(448,109)		(448,109)	(559,949)	(69,217)					00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	06/24/2009	06/28/2019	5,000	26,480,512	2700	1,138,709	(227)		(483,875)		(483,875)	(345,484)	(32,515)					00001
Put option on SX5T	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	06/24/2009	06/30/2016	5,000	26,480,512	2700	1,455,820	(290)		(606,117)		(606,117)	(255,821)	(41,570)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	08/12/2009	08/12/2014	35,000	57,548,015	1050	2,534,256	422,376		(1,162,487)		(1,162,487)	(169,049)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	10/13/2009	10/11/2019	600,000	67,381,957	7000	3,483,702			(2,165,263)		(2,165,263)	(2,601,513)	(262,570)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	11/19/2009	11/18/2016	50,000	90,005,850	1250	4,368,258			(4,233,282)		(4,233,282)	(1,873,023)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	03/12/2010	03/12/2020	290,000	34,430,588	7500	1,259,101	214,723		(91,151)		(91,151)	(1,537,856)	(93,252)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	04/13/2010	04/11/2025	270,000	32,335,199	7800	1,065,636			596,172		596,172	(1,283,296)	(78,311)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	04/15/2010	04/15/2020	15,000	30,116,100	2000	1,552,535			(651,176)		(651,176)	(1,552,909)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	04/20/2010	04/17/2014	20,000	40,006,560	1700	2,539,595			(1,295,977)		(1,295,977)	(497,679)						00001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	04/20/2010	04/20/2016	20,000	40,006,560	1700	2,115,260			(1,646,508)		(1,646,508)	(1,298,506)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	04/26/2010	04/26/2016	20,000	40,171,060	1500	1,630,230			(1,420,789)		(1,420,789)	(988,700)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	05/03/2010	05/03/2016	22,000	43,843,206	1375	1,601,100			(1,531,631)		(1,531,631)	(895,631)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	05/12/2010	05/12/2025	280,000	31,219,093	7375	1,220,095			(400,869)		(400,869)	(1,125,215)	(90,745)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	06/18/2010	06/19/2017	15,000	27,880,545	2040	2,811,814			(2,415,258)		(2,415,258)	(1,567,074)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	06/24/2010	06/26/2017	7,000	12,502,910	2770	2,348,542			(1,227,190)		(1,227,190)	(1,160,211)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	07/06/2010	07/06/2016	16,000	27,375,568	1972	2,967,452	741,863		(3,278,145)		(3,278,145)	(1,476,117)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	07/19/2010	07/20/2016	20,000	35,681,280	1350	1,986,636	496,659		(2,778,620)		(2,778,620)	(830,732)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	08/20/2010	08/21/2017	700,000	75,050,611	5500	2,675,653	631,537		(3,022,833)		(3,022,833)	(1,069,451)	(262,834)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	09/22/2010	09/20/2017	350,000	39,626,089	6250	1,567,793	330,984		(1,628,850)		(1,628,850)	(810,554)	(114,994)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	09/24/2010	09/25/2020	300,000	33,739,983	6215	1,223,607	258,321		(1,412,343)		(1,412,343)	(985,416)	(89,749)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	10/28/2010	10/27/2020	22,000	43,613,966	1200	1,011,676			(1,945,615)		(1,945,615)	(1,128,572)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	11/03/2010	11/05/2020	22,000	44,144,804	1199	962,020			(1,755,997)		(1,755,997)	(1,128,101)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	12/02/2010	12/02/2019	35,000	71,783,705	1600	2,390,463			(3,218,189)		(3,218,189)	(2,943,069)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	12/06/2010	12/04/2017	300,000	36,903,995	7500	1,559,437	(2,573)		(1,498,421)		(1,498,421)	(1,528,368)	(113,557)					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	02/14/2011	02/10/2026	240,000	30,892,129	7500	582,080	100,515		187,557		187,557	(1,765,242)	19,431					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	04/01/2011	03/31/2021	16,000	36,009,328	1900	830,242			(614,746)		(614,746)	(1,673,476)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	04/15/2011	04/14/2023	560,000	64,621,523	6600	1,323,998			(906,740)		(906,740)	(3,159,272)	(95,692)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/03/2009	12/03/2024	15,000	27,151,890	2000	1,515,200			(334,901)		(334,901)	(1,444,390)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/20/2011	04/20/2026	125,000	166,295,000	1200	4,026,750			4,846,584		4,846,584	(6,295,001)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/02/2011	05/01/2026	58,500	79,631,370	1200	1,874,956			2,388,836		2,388,836	(2,942,755)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/18/2011	05/18/2023	12,000	27,246,780	5200	803,858			369,743		369,743	2,079,661						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/02/2011	08/02/2017	11,000	39,759,580	1900	818,790	415,693		(79,680)		(79,680)	(561,330)	(33,969)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/19/2011	08/20/2018	12,500	38,855,163	1600	808,156	410,294		(1,254,442)		(1,254,442)	(508,951)	(33,528)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/14/2011	09/14/2016	55,000	65,377,400	595	850,655	425,327		(2,272,296)		(2,272,296)	(716,213)						00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/26/2011	09/19/2016	8,500	67,333,637	2500	904,564	428,051		(2,151,227)		(2,151,227)	(449,429)	(57,526)					00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/19/2011	10/19/2018	7,000	60,183,220	3000	872,765			(2,266,458)		(2,266,458)	(895,978)	(56,914)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/15/2011	12/18/2015	26,600	81,174,970	1400	7,318,558			1,902,361		1,902,361	(608,307)	(206,209)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/28/2011	12/28/2021	41,000	87,948,854	1200	1,144,191			(5,162,458)		(5,162,458)	(1,920,742)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/10/2012	12/20/2013	50,000	163,692,949	1650	7,413,583			820,385		820,385	(699,057)	(216,294)					00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index...	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/16/2012	04/17/2015	12,800	115,320,131	3900	7,875,729			1,749,136		1,749,136	(1,733,402)	(520,129)					00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index...	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/04/2012	06/20/2014	17,000	153,025,158	4000	6,950,642			949,816		949,816	(1,537,811)	(458,746)					00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index...	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/21/2012	11/17/2017	11,000	100,932,021	3500				(2,730,013)		(2,730,013)	(2,107,347)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index...	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/07/2013	03/20/2015	28,000	98,753,119	2600		12,278,123		13,245,705		13,245,705	1,150,161	(182,579)					00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index...	Royal Bank of Canada ES7IP3U3RHGC71XBU11	08/23/2012	08/18/2017	10,000	91,622,653	3800	9,778,829			4,717,905		4,717,905	(2,055,120)	(649,531)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Royal Bank of Canada ES7IP3U3RHGC71XBU11	09/05/2012	12/19/2014	55,000	77,189,200	900	3,179,000			764,500		764,500	(1,017,500)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	09/23/2010	09/25/2013	8,000	29,169,483	1925	1,810,939	429,340		(247,399)		(247,399)	(95,806)	(49,697)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	11/09/2010	11/16/2020	22,000	44,744,634	1330	1,090,427			(1,522,664)		(1,522,664)	(1,151,799)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2010	11/16/2020	45,000	91,942,065	1220	1,919,549			(2,838,436)		(2,838,436)	(2,101,085)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2010	11/17/2020	20,000	39,539,980	1580	1,316,640			(1,579,483)		(1,579,483)	(1,308,005)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	11/23/2010	11/20/2020	18,000	35,656,092	1810	1,477,084			(1,529,729)		(1,529,729)	(1,388,989)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	11/29/2010	11/25/2020	18,000	35,889,012	1500	1,095,512			(1,391,645)		(1,391,645)	(1,101,058)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	12/01/2010	12/01/2020	14,000	28,349,566	1980	1,288,510			(1,219,344)		(1,219,344)	(1,355,522)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	12/03/2010	12/03/2020	28,000	57,579,116	2000	2,530,769			(2,490,120)		(2,490,120)	(3,127,545)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	12/16/2010	12/16/2020	12,000	45,227,412	1820	1,217,329	(12)		469,405		469,405	(622,974)	(35,020)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	12/31/2010	12/31/2020	40,000	84,571,560	1200	1,492,126			(2,079,808)		(2,079,808)	(2,151,542)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	01/03/2011	01/04/2021	31,000	66,287,300	1800	1,619,167	539,722		(1,456,943)		(1,456,943)	(2,690,932)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	02/09/2011	02/06/2026	32,000	71,188,512	2000	1,283,617	427,872		2,004,221		2,004,221	(2,594,117)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	02/18/2011	02/17/2026	18,000	40,748,148	3800	1,825,298	608,433		4,534,660		4,534,660	(2,500,143)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	02/18/2011	02/17/2026	18,000	40,748,148	3800	1,798,574	599,525		4,741,294		4,741,294	(2,501,591)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	05/18/2011	05/18/2023	20,000	45,411,300	2100	1,187,854			(605,932)		(605,932)	(1,933,498)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	06/13/2011	06/13/2023	40,000	86,286,080	1400	1,336,883			(1,967,470)		(1,967,470)	(2,630,312)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	08/03/2011	08/03/2023	34,000	72,847,210	1560	920,373	460,186		(1,826,757)		(1,826,757)	(2,469,237)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	08/04/2011	08/04/2023	30,000	61,206,090	1750	1,001,109	500,555		(1,946,626)		(1,946,626)	(2,414,691)						00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	09/29/2011	09/27/2016	7,500	60,912,162	2800	954,959	451,751		(2,088,130)		(2,088,130)	(679,401)	(61,601)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2011	03/21/2014	46,000	58,011,520	900	4,393,000			208,404		208,404	(502,546)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2011	11/04/2016	18,400	58,626,943	1250	865,533			(2,131,414)		(2,131,414)	(485,987)	(25,953)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	11/09/2011	12/20/2013	41,800	127,327,981	1600	9,672,756			607,372		607,372	(330,873)	(270,420)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	12/28/2011	12/28/2021	41,000	87,948,854	1200	1,144,915			(5,182,100)		(5,182,100)	(1,698,493)						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	12/30/2011	12/28/2018	37,500	112,593,017	1150	1,397,147	(28)		(4,229,612)		(4,229,612)	(1,167,416)	(41,450)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	02/16/2012	03/21/2014	49,200	160,811,014	1580	7,780,839			1,030,210		1,030,210	(555,804)	(225,317)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	03/01/2012	03/21/2014	28,400	96,347,606	2500	15,145,037			6,868,840		6,868,840	(1,438,221)	(437,144)					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	03/02/2012	03/21/2014	28,400	95,435,984	2500	15,291,067			6,868,840		6,868,840	(1,434,975)	(440,390)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	08/22/2012	12/19/2014	100,000	141,349,000	950	6,910,000			1,781,481		1,781,481	(2,282,588)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	11/29/2012	06/21/2013	30,000	42,478,500	1415	2,280,000			242,837		242,837	(1,786,672)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	12/24/2012	06/21/2013	31,500	44,939,790	1425	2,356,200			281,925		281,925	(2,016,000)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	02/26/2013	03/20/2015	110,000	164,663,400	1450		17,952,000		13,779,390		13,779,390	(4,172,610)						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	03/07/2013	06/14/2013	363,000	45,811,836	12025		2,160,255		1,593,672		1,593,672	(565,780)	(803)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	03/12/2013	06/21/2013	12,700	19,716,496	1549		508,000		409,352		409,352	(98,648)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	03/20/2013	06/21/2013	19,150	29,849,297	1551		766,000		632,765		632,765	(133,235)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	03/28/2013	06/21/2013	7,800	12,239,682	1557		280,800		274,792		274,792	(6,008)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/14/2010	09/15/2020	20,000	37,481,420	1300	1,221,346	305,337		(2,154,538)		(2,154,538)	(882,273)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/27/2011	04/27/2018	18,000	41,258,430	1700	920,624			(947,474)		(947,474)	(1,247,993)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/03/2011	05/04/2018	31,000	42,055,220	950	973,633			(796,487)		(796,487)	(1,340,123)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/09/2011	05/09/2018	18,000	40,991,436	1700	980,620			(1,142,181)		(1,142,181)	(1,247,809)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/12/2011	05/14/2018	29,000	39,110,850	1000	1,076,723			(965,738)		(965,738)	(1,367,623)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/08/2011	11/05/2014	42,000	53,588,640	900	4,774,140			485,722		485,722	(746,200)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/21/2011	11/18/2016	104,000	124,069,920	600	1,983,693			(6,166,998)		(6,166,998)	(1,425,607)						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/22/2011	11/18/2016	104,000	123,556,160	600	1,941,450			(5,999,922)		(5,999,922)	(1,425,501)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/08/2011	12/17/2021	38,500	47,522,475	650	637,046			(2,688,376)		(2,688,376)	(930,901)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/29/2011	12/28/2021	41,000	88,892,797	1200	1,149,988			(5,231,500)		(5,231,500)	(1,699,936)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/30/2011	12/28/2018	47,500	102,549,555	1150	1,382,942			(5,146,254)		(5,146,254)	(1,660,925)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/10/2012	12/20/2013	72,500	97,341,400	1310	12,267,000			1,661,485		1,661,485	(3,519,261)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/27/2012	02/25/2022	28,800	67,845,341	1700	601,991	601,991		(3,795,151)		(3,795,151)	(1,800,442)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/14/2012	06/19/2015	84,000	112,421,400	925	8,062,320			2,041,306		2,041,306	(2,316,005)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/16/2012	12/19/2014	93,500	123,868,800	920	7,486,545			1,373,164		1,373,164	(1,913,943)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2013	03/18/2016	52,000	78,763,360	1450		10,556,000		9,291,935		9,291,935	(1,264,065)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	07/11/2011	12/20/2013	200	26,389,800	1300	3,560,600			429,000		429,000	(954,000)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	08/01/2011	12/20/2013	350	45,042,900	1275	6,441,050			656,250		656,250	(1,480,500)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	08/18/2011	12/20/2013	600	88,439,000	1150	11,701,800			579,000		579,000	(1,524,000)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	11/02/2011	12/20/2013	500	61,895,000	900	4,516,500			107,500		107,500	(370,000)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	11/18/2011	12/20/2013	800	97,252,000	850	6,762,400			120,000		120,000	(436,000)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	02/14/2012	12/20/2013	360	48,618,000	1300	5,887,080			772,200		772,200	(1,717,200)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	02/15/2012	12/20/2013	370	49,699,510	1300	6,180,110			793,650		793,650	(1,764,900)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	02/15/2012	02/20/2013	370	49,699,510	1300	5,995,110			793,650		793,650	(1,764,900)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	04/10/2012	06/21/2013	1,000	135,859,000	1100	5,403,000			47,500		47,500	(857,500)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	05/17/2012	06/21/2013	1,470	191,814,420	1000	6,913,410			29,400		29,400	(646,800)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	05/21/2012	06/21/2013	1,500	197,398,500	975	6,529,500			15,000		15,000	(457,500)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	05/23/2012	12/19/2014	950	125,291,700	900	8,153,850			1,320,500		1,320,500	(1,757,500)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	05/25/2012	12/19/2014	650	85,658,300	900	5,494,450			903,500		903,500	(1,202,500)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	06/01/2012	06/21/2013	250	31,951,000	1300	3,700,750			71,250		71,250	(776,250)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	06/01/2012	12/19/2014	475	60,706,900	900	4,395,175			660,250		660,250	(878,750)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	06/04/2012	06/21/2013	900	115,036,200	900	3,584,700			6,750		6,750	(189,000)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	06/04/2012	06/21/2013	250	31,954,500	1275	3,575,750			53,750		53,750	(671,250)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	06/05/2012	06/21/2013	800	102,840,000	950	3,642,400			10,000		10,000	(246,000)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	06/05/2012	06/21/2013	250	31,954,500	1275	3,475,750			53,750		53,750	(671,250)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	06/13/2012	12/19/2014	1,000	60,706,900	900	8,653,000			1,390,000		1,390,000	(1,850,000)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	06/14/2012	12/19/2014	1,000	60,706,900	900	8,503,000			1,390,000		1,390,000	(1,850,000)						00001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put option on RTY	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	11/13/2012	12/20/2013	400	31,560,400	775	3,201,200			652,000		652,000	(1,378,000)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Chicago Board Options Exchange N868SOSPX504H1QGTP50	11/13/2012	12/20/2013	225	30,926,925	1350	2,489,175			631,125		631,125	(1,255,500)						00001
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										1,467,953,628	164,323,987		(155,158,868)	XXX	(155,158,868)	(631,603,825)	(30,864,231)				XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										1,793,970,904	319,332,816	(526,430,726)	506,601,635	XXX	506,601,635	(409,190,304)	(34,979,848)				XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										326,017,276	155,008,829	(526,430,726)	661,760,503	XXX	661,760,503	222,413,521	(4,115,617)				XXX	XXX
0379999. Total Purchased Options - Put Options										1,467,953,628	164,323,987		(155,158,868)	XXX	(155,158,868)	(631,603,825)	(30,864,231)				XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options										1,793,970,904	319,332,816	(526,430,726)	506,601,635	XXX	506,601,635	(409,190,304)	(34,979,848)				XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
RTP 3.68% swaption	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/05/2012	04/05/2013	1	100,000,000	3ML / (3.68%)	(1,980,000)			(10)		(10)	15,160						00001
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	04/23/2012	04/19/2013	42	5,741,148	1531	(121,800)			(164,605)		(164,605)	(135,451)						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	06/21/2012	06/17/2013	53	7,025,203	1505	(179,140)			(411,661)		(411,661)	(284,165)						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/21/2012	08/16/2013	66	9,326,922	1574	(229,350)			(304,067)		(304,067)	(232,080)						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	05/22/2012	05/20/2013	48	6,319,824	1461	(196,800)			(508,791)		(508,791)	(355,748)						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	10/26/2012	08/20/2013	3	423,582	1574	(5,436)			(14,000)		(14,000)	(9,278)						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/21/2012	11/20/2013	84	11,684,652	1527	(227,640)			(724,786)		(724,786)	(410,634)						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/23/2013	01/21/2014	93	13,901,733	1642		(203,391)		(365,761)		(365,761)	(162,370)						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/21/2013	02/20/2014	85	12,770,570	1684		(145,775)		(270,805)		(270,805)	(125,030)						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/21/2012	12/20/2013	99	14,158,485	1580	(294,822)			(628,316)		(628,316)	(361,823)						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/21/2013	03/20/2014	85	13,139,300	1703		(191,250)		(241,117)		(241,117)	(49,867)						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/23/2012	07/19/2013	69	9,318,588	1513	(185,472)			(513,204)		(513,204)	(342,628)						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/15/2012	06/20/2013	5	676,665	1505	(7,090)			(37,241)		(37,241)	(25,884)						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/15/2012	07/22/2013	4	541,332	1513	(6,368)			(30,012)		(30,012)	(19,938)						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2012	09/17/2013	75	10,951,125	1621	(224,550)			(222,156)		(222,156)	(156,595)						00003
Call option on SPX	Indexed universal life	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/23/2012	10/21/2013	63	8,902,593	1577	(171,297)			(335,599)		(335,599)	(211,367)						00003
Call/Put basket SPX/SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/05/2008	01/31/2018	1	77,778,729	1690 / 3234				(421,333)		(421,333)	(405,648)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/19/2008	03/16/2018	12,750	40,034,108	3139.93	(8,464,725)			(5,736,341)		(5,736,341)	(1,540,957)						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/20/2012	06/20/2014	36,000	100,982,072	2040	(13,472,222)			(23,879,771)		(23,879,771)	2,104,787	408,737					00001
Call option on NKY	Variable annuities	Exhibit 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/15/2013	06/14/2013	268,000	35,333,048	12370		(1,587,711)		(1,539,793)		(1,539,793)	68,748	(20,830)					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/22/2010	01/23/2019	12,000	13,101,120	1550	(2,297,760)			(2,990,640)		(2,990,640)	(765,260)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/11/2010	03/11/2020	20,000	23,004,800	1770	(3,711,600)			(4,076,222)		(4,076,222)	(1,219,732)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2010	07/29/2013	35,000	38,714,550	1180	(4,895,800)			(13,440,690)		(13,440,690)	(4,614,700)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2010	07/29/2013	18,000	19,827,540	1172.5	(2,437,920)			(7,038,635)		(7,038,635)	(2,367,596)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2010	11/18/2016	31,000	62,228,811	3460	(4,672,010)			(5,892,170)		(5,892,170)	(1,948,040)						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2011	02/03/2016	8,500	34,714,434	2875	(5,770,183)			(1,765,422)		(1,765,422)	385,438	161,925					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2011	03/08/2021	42,000	55,025,460	1500	(2,217,615)	(739,205)		(2,130,493)		(2,130,493)	(3,206,448)						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call option on NKY	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/26/2011	07/22/2014	150,000	19,448,209	10300	(2,049,548)			(3,815,005)		(3,815,005)	(2,135,500)	147,188					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/19/2012	06/21/2013	97,500	134,209,725	1350	(10,292,100)			(21,249,936)		(21,249,936)	(10,632,163)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/13/2012	12/19/2014	32,500	47,449,675	1400	(5,684,575)			(7,033,000)		(7,033,000)	(2,372,500)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/19/2014	12/19/2014	131,600	188,524,896	1400	(20,372,996)			(27,625,925)		(27,625,925)	(9,828,235)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	10/13/2011	10/11/2013	119,000	143,235,540	1164	(20,289,500)			(47,234,867)		(47,234,867)	(15,090,248)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	09/13/2012	12/19/2014	32,500	47,449,675	1400	(5,668,000)			(7,033,000)		(7,033,000)	(2,372,500)						00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	10/08/2012	09/19/2014	10,350	96,902,462	5525	(10,016,295)			(13,489,941)		(13,489,941)	(4,521,278)	657,485					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	03/11/2013	06/21/2013	12,050	18,752,451	1544		(482,000)		(598,857)		(598,857)	(116,857)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/14/2008	04/30/2018	9,600	20,217,725	4720	(1,639,728)			1,190,619		1,190,619	(259,496)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/30/2009	04/28/2017	50,000	51,809,500	1480	(8,740,000)			(11,654,807)		(11,654,807)	(2,994,981)						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/22/2009	12/22/2014	33,000	138,512,292	5100	(3,367,224)			(1,142)		(1,142)	(30,682)	90,035					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/02/2011	05/02/2013	37,500	51,045,750	1360	(4,834,875)			(7,804,177)		(7,804,177)	(4,274,720)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2011	12/20/2013	40,000	49,680,000	1400	(3,440,000)			(7,456,000)		(7,456,000)	(3,294,000)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/11/2013	09/20/2013	60,000	93,373,200	1600		(1,876,200)		(2,235,000)		(2,235,000)	(358,800)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/20/2013	06/21/2013	18,700	29,147,877	1551		(742,390)		(837,471)		(837,471)	(95,081)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/21/2013	06/21/2013	14,700	22,723,260	1547		(588,000)		(700,972)		(700,972)	(112,972)						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/22/2013	06/21/2013	20,200	70,361,067	2627		(2,552,992)		(1,587,886)		(1,587,886)	949,666	15,440					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2013	06/21/2013	10,450	16,398,036	1557		(376,200)		(428,198)		(428,198)	(51,998)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2011	12/20/2013	56,000	67,248,160	1225	(8,344,000)			(18,953,200)		(18,953,200)	(6,330,800)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/26/2012	03/21/2014	66,500	94,197,915	1375	(10,327,450)			(14,255,557)		(14,255,557)	(5,593,198)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/27/2012	03/21/2014	66,500	93,932,580	1375	(10,556,875)			(14,255,557)		(14,255,557)	(5,593,198)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/02/2012	03/21/2014	67,000	95,075,680	1375	(10,117,000)			(14,362,742)		(14,362,742)	(5,635,252)						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2012	04/21/2017	36,000	110,526,845	3600	(298,184)			(673,190)		(673,190)	1,331,923	86,411					00001
Call option on SX5T	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/12/2009	06/28/2019	2,000	11,045,926	6900	(1,129,514)	263		941,960		941,960	47,492	32,213					00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2010	11/02/2020	40,000	79,338,920	6935.55	(2,067,200)			(2,957,672)		(2,957,672)	(1,222,430)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2010	11/05/2018	25,000	51,140,450	5400	(953,160)			(1,515,810)		(1,515,810)	(567,314)						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/07/2011	02/08/2016	17,000	69,993,280	2900	(3,893,562)	(1,255,571)		3,942,489		3,942,489	575,004	129,586					00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/13/2010	01/15/2020	16,000	30,225,520	6375	(1,553,440)			(1,017,054)		(1,017,054)	(487,613)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/14/2012	09/16/2022	40,000	58,630,800	1350		(796,366)		(2,201,776)		(2,201,776)	(3,577,794)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/21/2012	09/16/2022	40,000	58,406,000	1310		(788,000)		(3,010,814)		(3,010,814)	(3,650,825)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/15/2012	10/21/2022	42,000	60,485,460	1260				(4,030,804)		(4,030,804)	(3,938,761)						00001
Call option on NKY	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/07/2013	06/14/2013	45,000	5,679,153	12025		(267,800)		(353,053)		(353,053)	(85,353)	100					00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/14/2013	06/21/2013	13,230	47,224,251	2673		(1,594,215)		(741,221)		(741,221)	835,955	17,039					00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/14/2013	03/21/2014	13,500	132,952,173	6400		(6,504,381)		(5,405,063)		(5,405,063)	1,148,704	(49,385)					00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/20/2010	01/21/2020	20,000	37,537,960	3800	(7,342,750)			(8,473,120)		(8,473,120)	(2,489,120)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/27/2010	05/27/2020	13,000	23,823,891	2480	(9,973,730)			(13,330,100)		(13,330,100)	(2,529,570)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/27/2010	05/27/2025	6,000	10,995,642	3200	(5,574,720)			(7,534,260)		(7,534,260)	(1,525,375)						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/04/2010	06/05/2020	12,000	21,236,592	2565	(8,464,320)			(11,791,963)		(11,791,963)	(2,284,123)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/07/2011	03/08/2021	42,000	55,025,460	1500	(2,241,000)	(747,000)		(2,014,659)		(2,014,659)	(3,212,286)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/13/2011	12/17/2021	10,500	22,072,544	2690	(8,589,000)			(11,607,716)		(11,607,716)	(2,331,091)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2011	12/18/2020	25,000	30,491,500	1120	(8,743,750)			(12,417,233)		(12,417,233)	(2,366,513)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/23/2011	12/22/2021	45,000	56,939,850	1254	(15,030,000)			(19,994,229)		(19,994,229)	(4,130,740)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/12/2012	01/16/2015	61,000	79,025,500	1225	(12,678,850)			(21,331,775)		(21,331,775)	(5,884,358)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/19/2012	09/18/2015	26,200	36,935,450	1375	(5,779,720)			(6,654,401)		(6,654,401)	(1,876,461)						00001
Call option on RTY	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/23/2012	03/21/2014	29,000	24,070,870	790	(3,887,450)			(5,065,072)		(5,065,072)	(1,861,215)						00001
Call option on RTY	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/12/2012	09/20/2013	75,000	63,384,000	825	(6,318,750)			(10,075,350)		(10,075,350)	(4,768,671)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/02/2012	09/20/2013	45,500	65,781,625	1450	(4,117,750)			(6,213,025)		(6,213,025)	(3,314,675)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/03/2012	10/21/2022	41,000	59,490,590	1280				(3,152,927)		(3,152,927)	(3,783,843)						00001
Call option on UKX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/04/2013	12/20/2013	10,500	100,709,907	6600		(2,037,502)		(2,225,614)		(2,225,614)	(175,496)	(12,615)					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/11/2013	06/21/2013	12,050	18,752,451	1544		(482,000)		(598,857)		(598,857)	(116,857)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/18/2013	06/21/2013	9,750	15,132,975	1547		(390,000)		(464,930)		(464,930)	(74,930)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/25/2013	06/21/2013	15,350	23,818,442	1548		(590,975)		(721,781)		(721,781)	(130,806)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	04/03/2008	04/30/2013	13,600	29,371,009	3355.3	(2,997,331)			332,147		332,147	(82)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	04/09/2008	04/30/2013	13,600	29,338,994	3361.85	(2,715,905)			301,713		301,713	249						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	04/11/2008	04/30/2013	13,800	29,665,432	3361.85	(2,550,956)			283,440		283,440	4						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	04/17/2008	04/30/2018	9,300	20,057,059	4720	(1,850,348)			1,470,512		1,470,512	(251,048)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	04/21/2008	04/30/2013	5,400	11,865,069	4420	(318,116)			35,340		35,340	29						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	11/03/2010	11/05/2020	22,000	44,144,804	6996	(220,636)			(729,870)		(729,870)	(822,724)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	04/01/2011	01/25/2018	25,000	33,310,250	1480	(1,301,726)	(433,909)		(2,042,522)		(2,042,522)	(1,514,837)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	04/01/2011	11/16/2015	25,000	56,264,575	3660	(718,428)			(442,433)		(442,433)	(485,528)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	04/01/2011	10/29/2020	18,000	40,510,494	6440	(369,949)			(309,212)		(309,212)	(862,899)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	04/01/2011	11/13/2017	14,000	31,508,162	3800	(834,841)			(571,480)		(571,480)	(756,302)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/21/2010	01/20/2017	25,000	27,912,000	1475	(3,947,500)			(5,734,365)		(5,734,365)	(1,499,003)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/10/2010	11/16/2015	25,000	51,078,925	3660	(1,176,750)			(1,513,765)		(1,513,765)	(486,255)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/26/2011	12/20/2013	17,500	20,594,000	1200	(2,380,000)			(6,328,875)		(6,328,875)	(2,041,375)						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/15/2011	12/18/2015	18,400	56,151,107	2085	(11,005,945)			(12,302,346)		(12,302,346)	891,222	310,105					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2013	03/21/2014	43,000	66,700,740	1600		(2,440,250)		(2,817,159)		(2,817,159)	(376,909)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/30/2010	07/29/2014	15,000	16,524,000	1210	(2,250,000)			(5,354,494)		(5,354,494)	(1,580,194)						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/09/2010	11/16/2020	22,000	44,744,634	6660	(309,898)			(460,740)		(460,740)	(791,711)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/16/2010	11/16/2015	18,000	35,572,590	3200	(1,816,200)			(3,186,704)		(3,186,704)	(1,091,144)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2010	11/14/2014	20,000	39,539,980	2865	(2,094,200)			(4,252,000)		(4,252,000)	(1,632,000)						00001
Call option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/01/2010	12/01/2020	14,000	28,349,566	5900	(387,227)			(306,998)		(306,998)	(781,148)						00001
Call option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/09/2011	12/20/2013	19,500	59,399,417	2800	(2,394,394)			(1,612,189)		(1,612,189)	1,207,727	66,940					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2012	10/20/2017	46,000	66,308,080	1330				(2,436,154)		(2,436,154)	(3,403,921)						00001
Call option on JPY currency	Variable annuities	Exhibit 5	Currency	Societe Generale 02RNE8IBXP4R0TD8PU41	02/19/2013	05/17/2013	2,000,000,000	21,374,372	93		(457,838)		(274,988)		(274,988)	180,617	2,232					00001
Call option on NKY	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/07/2013	06/14/2013	363,000	45,811,836	12025	(2,160,255)			(2,847,964)		(2,847,964)	(688,512)	803					00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/12/2013	06/21/2013	12,700	19,716,496	1549	(508,000)			(591,078)		(591,078)	(83,078)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/20/2013	06/21/2013	19,150	29,849,297	1551	(766,000)			(857,624)		(857,624)	(91,624)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/28/2013	06/21/2013	7,800	12,239,682	1557	(280,800)			(319,612)		(319,612)	(38,812)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/10/2011	02/09/2016	12,500	16,523,375	1350	(843,152)	(281,051)		(1,807,024)		(1,807,024)	(909,656)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/08/2011	12/17/2021	47,500	58,631,625	1180	(1,844,512)			(6,834,562)		(6,834,562)	(4,574,180)						00001
Call option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2012	09/18/2015	52,400	73,870,900	1375	(11,586,688)			(13,308,802)		(13,308,802)	(3,752,922)						00001
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(352,061,318)	(32,266,764)		(530,615,090)	XXX	(530,615,090)	(175,805,057)	2,043,409				XXX	XXX
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/19/2008	03/16/2018	20,124	33,015,434	1640.6	(6,974,978)			(7,259,487)		(7,259,487)	2,015,147						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	03/21/2013	06/21/2013	850	1,313,930	1543		(33,150)		(25,917)		(25,917)	7,233						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/20/2012	06/20/2014	36,000	100,982,072	2040	(13,318,512)			(4,007,530)		(4,007,530)	1,272,580	404,073					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/15/2013	03/09/2018	760,000	100,198,196	8000		(5,397,784)		(5,916,102)		(5,916,102)	(442,261)	(76,057)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	12/16/2010	12/16/2015	52,000	64,629,240	1320	(5,834,524)			2,550,854		2,550,854	3,773,938						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	12/06/2012	12/20/2013	75,000	106,045,500	1100	(2,167,500)			(558,750)		(558,750)	1,500,000						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	12/21/2012	12/20/2013	70,500	100,825,575	1150	(2,576,775)			(680,325)		(680,325)	1,790,700						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	01/29/2013	01/17/2014	133,000	200,542,720	1250		(4,091,080)		(2,520,350)		(2,520,350)	1,570,730						00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	03/07/2013	03/21/2014	13,200	127,614,364	6400		(8,729,283)		(8,814,936)		(8,814,936)	92,261	(177,914)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/22/2010	01/23/2019	12,000	13,101,120	1550	(4,911,000)			(4,066,979)		(4,066,979)	986,821						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/11/2010	03/11/2020	20,000	23,004,800	1770	(9,739,000)			(9,876,788)		(9,876,788)	1,765,144						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2010	07/29/2013	35,000	38,714,550	1180	(8,520,750)			(93,450)		(93,450)	612,571						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2010	07/29/2013	18,000	19,827,540	1172.5	(4,374,000)			(45,540)		(45,540)	307,620						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/07/2010	12/07/2017	25,000	30,593,750	1230	(7,013,000)			(4,024,418)		(4,024,418)	1,618,757						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2011	02/03/2016	8,500	34,714,434	2875	(6,498,380)			(7,091,885)		(7,091,885)	604,705	182,360					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2011	06/28/2021	23,000	29,823,410	1333	(1,227,957)			(30,773)		(30,773)	1,396,021						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/26/2011	07/22/2014	150,000	19,448,209	10300	(3,169,404)			(685,671)		(685,671)	1,172,308	227,610					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2011	12/20/2013	100,000	112,382,000	850	(8,866,000)			(150,000)		(150,000)	545,000						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/02/2011	12/20/2013	80,000	93,917,600	1100	(12,970,400)			(596,000)		(596,000)	1,600,000						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2012	12/20/2013	165,000	221,908,500	800	(5,181,000)			(189,750)		(189,750)	676,500						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/13/2012	09/19/2014	26,600	87,390,168	2400	(15,572,546)			(7,610,412)		(7,610,412)	1,501,184	454,334					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2012	03/21/2014	50,000	70,208,500	1375	(8,995,500)			(2,286,469)		(2,286,469)	3,290,684						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/26/2012	06/21/2013	37,200	98,878,431	2140	(12,416,999)			(602,033)		(602,033)	759,695	380,409					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/08/2012	08/18/2017	23,500	70,676,584	2150	(14,397,328)			(11,012,684)		(11,012,684)	1,229,672	446,780					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2012	08/16/2013	100,000	141,551,000	1275	(7,718,000)			(687,464)		(687,464)	3,196,070						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/05/2012	11/18/2022	41,600	58,958,016	1250				2,921,959		2,921,959	2,140,480						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2012	12/19/2014	30,700	98,159,016	2250	(10,942,296)			(7,441,618)		(7,441,618)	1,853,253	325,168					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/21/2012	12/19/2014	52,000	72,333,560	1000	(2,704,000)			(993,200)		(993,200)	1,518,400						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/07/2012	12/08/2017	550,000	63,525,302	8740				4,410,653		4,410,653	4,049,632						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/18/2012	12/19/2014	53,500	77,403,265	1025	(2,533,760)			(1,251,900)		(1,251,900)	1,562,200						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/28/2013	06/21/2013	66,000	99,968,880	1400		(1,260,600)		(468,600)		(468,600)	792,000						00001
Put option on RTY	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/05/2013	06/21/2013	108,000	100,159,200	925		(3,456,000)		(2,268,000)		(2,268,000)	1,188,000						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2013	06/21/2013	66,000	101,736,360	1400		(858,000)		(468,600)		(468,600)	389,400						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2013	06/21/2013	65,000	100,826,700	1400		(780,000)		(461,500)		(461,500)	318,500						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/15/2013	06/21/2013	14,040	50,040,687	2659.72		(1,714,438)		(2,668,216)		(2,668,216)	(985,480)	31,701					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	09/12/2011	09/10/2021	150,000	174,340,500	1094	(46,350,000)			(30,693,222)		(30,693,222)	6,627,221						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/09/2012	12/19/2014	82,000	110,859,900	900	(6,338,600)			(1,139,800)		(1,139,800)	1,517,000						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	10/18/2012	09/19/2014	105,000	153,020,700	1050	(5,449,500)			(2,223,060)		(2,223,060)	2,909,011						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/15/2012	12/19/2014	100,000	135,333,000	1000	(6,250,000)			(1,910,000)		(1,910,000)	2,920,000						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/12/2012	09/20/2013	182,000	259,983,360	1075	(2,766,400)			(432,250)		(432,250)	2,516,150						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/04/2013	12/19/2014	108,000	161,536,680	1100		(4,665,600)		(3,439,800)		(3,439,800)	1,225,800						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/20/2013	03/20/2015	58,000	154,450,288	2050		(4,915,500)		(4,284,694)		(4,284,694)	630,806						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	03/06/2013	03/16/2018	35,000	95,132,485	1850		(5,678,750)		(5,594,174)		(5,594,174)	84,576						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/30/2009	04/28/2017	50,000	51,809,500	1480	(22,090,000)			(12,134,406)		(12,134,406)	4,463,835						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/05/2009	11/04/2016	13,500	14,399,505	1490	(5,940,675)			(3,056,420)		(3,056,420)	1,243,600						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/02/2011	05/02/2013	37,500	51,045,750	1360	(6,058,125)			(33,140)		(33,140)	1,319,077						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/03/2012	06/21/2013	100,000	137,402,000	1325	(10,097,000)			(355,000)		(355,000)	3,525,000						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/05/2012	06/21/2013	100,000	136,758,000	1325	(9,997,000)			(355,000)		(355,000)	3,525,000						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/19/2012	12/12/2014	850,000	95,572,222	8500	(7,933,723)			(2,346,777)		(2,346,777)	3,033,626	599,558					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/04/2012	12/19/2014	55,000	77,387,750	1000	(2,721,400)			(1,050,500)		(1,050,500)	1,606,000						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/06/2012	12/20/2013	75,000	106,045,500	1100	(2,148,750)			(558,750)		(558,750)	1,500,000						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/06/2012	12/19/2014	67,400	227,584,375	1800	(8,523,283)			(6,306,962)		(6,306,962)	2,845,358	251,247					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/31/2013	01/17/2014	158,000	236,701,380	1200		(3,847,300)		(2,322,600)		(2,322,600)	1,524,700						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/20/2013	03/20/2015	58,000	154,450,288	2050		(4,949,140)		(4,284,694)		(4,284,694)	664,446						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/21/2013	03/18/2016	46,000	121,750,316	1900		(5,352,100)		(4,431,143)		(4,431,143)	920,957						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/11/2013	06/21/2013	18,000	28,011,960	1545		(756,000)		(561,600)		(561,600)	194,400						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/20/2013	03/16/2018	34,500	94,889,387	1900		(5,713,200)		(5,953,556)		(5,953,556)	(240,356)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/21/2013	03/20/2015	54,000	147,295,206	2100		(4,537,620)		(4,475,274)		(4,475,274)	62,346						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2011	12/20/2013	56,000	67,248,160	1225	(11,872,000)			(812,000)		(812,000)	1,979,600						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/03/2012	12/20/2013	165,000	221,908,500	800	(5,197,500)			(189,750)		(189,750)	676,500						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/18/2012	04/18/2019	21,800	66,595,173	2000	(14,081,597)			(9,938,650)		(9,938,650)	921,811	408,645					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/07/2012	06/21/2019	47,500	62,462,025	1190	(1,147,000)			5,451,303		5,451,303	2,927,668						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/23/2012	09/15/2017	45,000	63,589,950	1350				4,004,799		4,004,799	3,227,093						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2012	12/19/2014	52,000	72,333,560	1000	(2,693,600)			(993,200)		(993,200)	1,518,400						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/04/2012	12/19/2014	55,000	77,387,750	1000	(2,696,100)			(1,050,500)		(1,050,500)	1,606,000						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2012	12/20/2013	141,000	201,651,150	1150	(5,266,350)			(1,360,650)		(1,360,650)	3,581,400						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/24/2012	12/20/2013	70,500	100,579,530	1150	(2,523,900)			(680,325)		(680,325)	1,790,700						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/19/2013	03/18/2016	40,000	142,575,238	1800		(7,188,002)		(6,920,109)		(6,920,109)	17,267	250,625					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/09/2010	12/10/2015	25,000	30,825,000	1290	(6,789,278)			(2,657,431)		(2,657,431)	1,841,141						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2012	01/14/2022	750,000	85,355,760	10198	(33,078,836)			(19,190,804)		(19,190,804)	6,642,127	2,364,437					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/25/2012	01/21/2022	750,000	85,656,539	10579	(35,446,385)			(20,766,254)		(20,766,254)	6,976,671	2,524,702					00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/03/2012	02/03/2022	12,000	111,990,506	7936	(48,777,066)			(49,241,888)		(49,241,888)	5,662,579	3,238,446					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/16/2012	03/21/2014	30,300	99,036,051	2310	(14,311,790)			(4,701,308)		(4,701,308)	1,477,596	414,440					00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/01/2012	03/01/2022	750,000	89,768,904	11747	(39,664,857)			(26,069,769)		(26,069,769)	7,970,125	2,970,660					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/16/2012	03/21/2014	50,000	70,208,500	1375	(9,039,500)			(2,286,469)		(2,286,469)	3,290,684						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/26/2012	11/08/2019	496,500	56,801,702	8300				3,194,948		3,194,948	3,357,938						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2012	12/19/2014	23,000	78,488,673	1800	(2,830,620)			(2,152,227)		(2,152,227)	974,157	82,547					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/05/2013	06/21/2013	130,000	200,172,700	1534.775		(5,655,000)		(3,616,192)		(3,616,192)	2,038,808						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/13/2010	12/15/2016	25,000	31,011,500	1325	(2,522,261)			916,084		916,084	1,777,738						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/27/2012	07/22/2022	45,000	108,363,060	2800		(1,991,588)		9,016,475		9,016,475	5,493,002						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/26/2012	10/18/2019	43,000	60,713,420	1275				3,418,727		3,418,727	2,696,270						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/17/2012	09/20/2013	46,300	156,093,967	2250	(7,660,020)			(3,133,664)		(3,133,664)	1,997,454	222,444					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/19/2012	12/19/2014	102,000	141,462,780	1000	(5,543,700)			(1,948,200)		(1,948,200)	2,978,400						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/19/2012	12/15/2017	37,000	93,223,017	1710				2,001,079		2,001,079	2,489,700						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/20/2012	12/16/2022	40,500	58,469,445	1300				1,952,703		1,952,703	2,269,175						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/07/2013	03/11/2016	500,000	63,101,702	8500		(2,617,718)		(2,597,626)		(2,597,626)	42,200	(22,107)					00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/14/2013	06/21/2013	6,610	65,097,323	6443		(1,628,123)		(1,919,044)		(1,919,044)	(261,857)	(29,065)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/05/2009	08/05/2019	35,200	57,650,806	1635	(10,653,280)			(5,526,994)		(5,526,994)	2,302,190						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/14/2009	08/14/2019	55,000	90,284,920	1200	(10,560,000)			(4,291,893)		(4,291,893)	2,226,716						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/27/2010	05/27/2020	13,000	23,823,891	2480	(9,111,960)			(5,490,940)		(5,490,940)	1,453,140						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/27/2010	05/27/2025	6,000	10,995,642	3200	(5,362,620)			(4,739,473)		(4,739,473)	675,647						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/04/2010	06/05/2020	12,000	21,236,592	2565	(8,628,000)			(5,448,636)		(5,448,636)	1,398,204						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/22/2011	06/21/2019	27,500	60,060,715	2000	(9,597,500)			(6,646,504)		(6,646,504)	2,625,554						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/11/2011	12/18/2015	25,000	79,915,344	2050	(14,228,505)			(6,469,353)		(6,469,353)	1,211,658	397,526					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/13/2011	12/17/2021	10,500	22,072,544	2690	(8,788,500)			(5,716,613)		(5,716,613)	1,310,165						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2011	12/18/2020	25,000	30,491,500	1120	(8,818,750)			(4,941,524)		(4,941,524)	1,376,246						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/22/2011	06/28/2018	85,000	106,590,000	1100	(23,927,500)			(11,544,892)		(11,544,892)	4,772,576						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/11/2012	01/16/2015	61,000	78,841,280	1250	(13,596,900)			(3,597,319)		(3,597,319)	3,461,833						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/13/2012	01/16/2015	28,000	83,008,707	2120	(13,717,975)			(5,358,285)		(5,358,285)	1,308,544	412,222					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/01/2012	03/21/2014	67,200	92,338,848	1350	(12,616,800)			(2,724,807)		(2,724,807)	4,116,711						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/02/2012	03/21/2014	67,200	92,039,136	1350	(12,586,560)			(2,724,807)		(2,724,807)	4,116,711						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2012	03/21/2014	67,200	93,807,840	1375	(12,852,000)			(3,073,015)		(3,073,015)	4,422,679						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/15/2012	03/21/2014	67,200	94,254,720	1375	(12,381,600)			(3,073,015)		(3,073,015)	4,422,679						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put option on RTY	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/23/2012	03/21/2014	29,000	24,070,870	790	(3,770,000)			(759,797)		(759,797)	1,185,409						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/22/2012	06/21/2019	24,000	66,753,863	1850	(14,103,518)			(9,822,405)		(9,822,405)	1,182,743	427,482					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/07/2012	06/20/2014	60,000	161,515,367	2000	(23,903,544)			(6,091,355)		(6,091,355)	2,264,135	728,411					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2012	06/21/2019	47,500	62,968,850	1190	(15,304,500)			(9,055,822)		(9,055,822)	2,935,527						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/13/2012	06/17/2022	19,500	44,462,516	2772	(17,515,875)			(11,454,450)		(11,454,450)	2,479,416						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/26/2012	07/19/2013	150,000	204,003,000	1350	(18,052,500)			(1,112,546)		(1,112,546)	6,525,228						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/03/2012	08/16/2013	135,000	187,783,650	1375	(16,335,000)			(1,779,453)		(1,779,453)	7,154,388						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/14/2012	08/16/2013	44,000	131,870,980	2350	(12,601,717)			(3,417,221)		(3,417,221)	1,794,447	389,428					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/16/2012	08/09/2019	494,000	56,614,943	8260	(12,529,316)			(6,056,885)		(6,056,885)	2,786,952	913,145					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/23/2012	08/09/2019	494,000	57,763,049	8500	(13,967,712)			(6,447,476)		(6,447,476)	2,973,269	1,008,094					00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/07/2012	09/13/2019	503,000	57,043,370	7950	(11,692,445)			(5,787,663)		(5,787,663)	2,567,910	841,892					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/10/2012	09/20/2013	44,400	63,451,152	1410	(5,117,100)			(1,007,299)		(1,007,299)	2,884,667						00001
Put option on RTY	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/12/2012	09/20/2013	75,000	63,384,000	825	(6,300,000)			(1,059,805)		(1,059,805)	3,108,025						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/19/2012	12/13/2019	520,000	58,467,713	8000				3,323,498		3,323,498	2,743,325						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/13/2012	12/15/2017	28,000	96,213,347	1650				870,232		870,232	1,292,884						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/11/2013	03/20/2015	71,000	110,491,620	1150		(3,379,600)		(2,151,989)		(2,151,989)	1,227,611						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/11/2013	03/20/2015	71,000	110,491,620	1150		(3,376,050)		(2,151,989)		(2,151,989)	1,224,061						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/18/2013	03/16/2018	32,000	87,637,696	2000		(6,176,000)		(6,377,751)		(6,377,751)	(201,751)						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index...	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/25/2013	03/20/2015	55,000	150,594,400	2100		(4,664,000)		(4,558,149)		(4,558,149)	105,851						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Merrill Lynch International GGDZP1UYGU9STUHRDP48	04/01/2011	01/25/2018	25,000	33,310,250	1480	(1,817,375)	(605,792)		(775,019)		(775,019)	2,267,447						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Merrill Lynch International GGDZP1UYGU9STUHRDP48	12/05/2011	12/20/2013	35,000	43,997,800	1275	(7,283,500)			(656,250)		(656,250)	1,480,500						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/21/2010	01/20/2017	25,000	27,912,000	1475	(9,425,000)			(5,720,320)		(5,720,320)	2,280,050						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/26/2011	12/20/2013	17,500	20,594,000	1200	(3,640,000)			(229,250)		(229,250)	550,375						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index...	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/15/2011	12/18/2015	18,400	56,151,107	2085	(10,997,237)			(5,011,990)		(5,011,990)	908,500	309,860					00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index...	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/10/2012	12/20/2013	31,000	101,489,628	2400	(14,806,193)			(4,939,356)		(4,939,356)	1,560,258	431,976					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Royal Bank of Canada ES7IP3U3RHGC71XBU11	03/08/2013	06/21/2013	16,800	26,059,824	1539		(705,600)		(491,855)		(491,855)	213,745						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	07/30/2010	07/29/2014	15,000	16,524,000	1210	(4,350,000)			(514,471)		(514,471)	660,227						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	12/13/2010	12/15/2014	28,000	34,732,880	1240	(3,137,837)			1,616,500		1,616,500	1,501,422						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	03/08/2011	03/08/2016	63,000	83,274,660	1020	(2,544,696)	(848,232)		1,623,978		1,623,978	2,631,319						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	06/13/2011	06/13/2016	52,000	66,135,160	1230	(3,803,725)			3,052,046		3,052,046	3,379,742						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	02/10/2012	12/20/2013	114,000	153,060,960	950	(6,760,200)			(330,600)		(330,600)	1,105,800						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	07/30/2012	06/21/2013	97,500	135,066,750	1375	(10,754,250)			(550,875)		(550,875)	4,699,500						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	08/16/2012	08/15/2014	32,500	98,646,875	2300	(13,551,330)			(7,273,853)		(7,273,853)	1,671,420	419,457					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	08/22/2012	12/19/2014	135,000	190,821,150	1250	(20,736,000)			(7,625,173)		(7,625,173)	7,413,645						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index...	Societe Generale 02RNE8IBXP4R0TD8PU41	10/05/2012	09/20/2013	95,000	138,788,350	1425	(9,310,000)			(2,427,250)		(2,427,250)	6,688,000						00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/17/2012	09/20/2013	23,150	78,046,983	2250	(3,796,679)			(1,566,832)		(1,566,832)	999,256	110,693					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/25/2012	09/16/2016	51,000	72,061,470	1300	(11,538,240)			(7,291,749)		(7,291,749)	3,736,012						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/09/2012	12/15/2017	22,400	70,623,687	2130	(12,799,459)			(10,243,630)		(10,243,630)	1,394,365	383,621					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/24/2012	12/20/2013	70,500	100,579,530	1150	(2,530,950)			(680,325)		(680,325)	1,790,700						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/04/2013	12/19/2014	106,000	155,445,820	1050		(5,141,000)		(2,750,700)		(2,750,700)	2,390,300						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/08/2013	01/15/2016	86,000	125,314,900	975		(5,942,600)		(3,746,721)		(3,746,721)	2,195,879						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/11/2013	06/20/2014	105,000	154,565,250	1175		(5,292,000)		(2,784,052)		(2,784,052)	2,507,948						00001
Put option on SX5E	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/30/2013	12/15/2017	28,000	103,786,682	1720		(6,547,193)		(7,152,953)		(7,152,953)	(968,792)	363,032					00001
Put option on JPY currency	Variable annuities	Exhibit 5	Currency	Societe Generale 02RNE8IBXP4R0TD8PU41	02/19/2013	05/17/2013	2,000,000,000	21,374,372	93		(524,054)		(519,127)		(519,127)	2,372	2,555					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/26/2013	03/20/2015	80,000	119,755,200	1075		(3,936,000)		(2,948,712)		(2,948,712)	987,288						00001
Put option on NKY	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/07/2013	03/11/2016	1,000,000	126,203,404	8500		(5,164,456)		(5,195,252)		(5,195,252)	10,038	(40,834)					00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/12/2013	03/18/2016	79,500	123,422,160	1075		(5,076,075)		(5,208,475)		(5,208,475)	(132,400)						00001
Put option on UKX	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/15/2013	06/21/2013	5,100	50,023,131	6420.65		(1,262,797)		(1,381,027)		(1,381,027)	(110,159)	(8,070)					00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/20/2013	03/16/2018	34,500	94,889,387	1900		(5,763,225)		(5,953,556)		(5,953,556)	(190,331)						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/10/2011	02/09/2016	12,500	16,523,375	1350	(877,844)	(292,615)		61,445		61,445	952,839						00001
Put option on SPX	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/25/2012	09/16/2016	51,000	72,061,470	1300	(11,510,700)			(7,291,749)		(7,291,749)	3,736,012						00001
Put option on SPTR	Variable annuities	Exhibit 5	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2013	03/18/2016	46,000	122,816,274	1900		(5,014,000)		(4,431,143)		(4,431,143)	582,857						00001
0519999. Subtotal - Written Options - Hedging Other - Put Options										(1,097,023,317)	(155,527,265)		(570,789,336)	XXX	(570,789,336)	314,579,849	22,565,533				XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(1,449,084,635)	(187,794,029)		(1,101,404,426)	XXX	(1,101,404,426)	138,774,792	24,608,942				XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants										(352,061,318)	(32,266,764)		(530,615,090)	XXX	(530,615,090)	(175,805,057)	2,043,409				XXX	XXX
0799999. Total Written Options - Put Options										(1,097,023,317)	(155,527,265)		(570,789,336)	XXX	(570,789,336)	314,579,849	22,565,533				XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options										(1,449,084,635)	(187,794,029)		(1,101,404,426)	XXX	(1,101,404,426)	138,774,792	24,608,942				XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	11/07/2007	11/09/2027	1	50,000,000	5.32 / (3MLIB)			627,475	18,961,010		18,961,010	(1,880,375)				955,521		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	11/07/2007	11/09/2027	1	9,000,000	5.32 / (3MLIB)			112,946	3,412,982		3,412,982	(338,468)				171,994		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	12/04/2007	12/06/2027	1	9,000,000	4.85 / (3MLIB)			102,261	2,820,037		2,820,037	(325,128)				172,435		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	12/04/2007	12/06/2027	1	21,000,000	4.85 / (3MLIB)			238,608	6,580,086		6,580,086	(758,631)				402,348		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	01/03/2008	01/04/2028	1	93,000,000	4.97 / (3MLIB)			1,084,930	30,328,435		30,328,435	(3,418,280)				1,786,539		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	03/17/2008	03/19/2015	1	120,000,000	3.6 / (3MLIB)			987,802	7,660,586		7,660,586	(956,940)				842,021		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	03/18/2008	03/20/2015	1	34,000,000	3.58 / (3MLIB)			278,177	2,156,870		2,156,870	(269,498)				238,741		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	03/27/2008	03/31/2028	1	15,000,000	4.64 / (3MLIB)			162,430	4,097,596		4,097,596	(542,174)				290,474		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/02/2008	04/04/2013	1	45,000,000	3MLIB / (3.61)			(371,089)	(788,831)		(788,831)	358,259				23,717		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/16/2008	04/18/2018	1	25,000,000	3MLIB / (4.34)			(251,943)	(4,678,142)		(4,678,142)	306,030				280,903		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	04/17/2008	04/21/2013	1	25,000,000	3MLIB / (3.82)			(219,184)	(465,007)		(465,007)	211,985				30,190		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/27/2008	05/29/2013	1	50,000,000	3MLIB / (4.01)			(463,419)	(981,564)		(981,564)	446,135				101,208		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2008	06/03/2013	1	32,000,000	3MLIB / (4.19)			(311,102)	(657,489)		(657,489)	299,574				66,933		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/13/2008	06/17/2013	1	35,000,000	3MLIB / (4.52)			(368,842)	(777,898)		(777,898)	354,659				80,934		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/24/2008	06/26/2028	1	32,000,000	5.04 / (3MLIB)			378,135	10,868,567		10,868,567	(1,220,934)				624,592		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/26/2008	06/30/2028	1	30,000,000	5.02 / (3MLIB)			353,101	10,114,691		10,114,691	(1,148,250)				585,769		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/26/2008	06/30/2028	1	30,000,000	5.02 / (3MLIB)			353,101	10,114,691		10,114,691	(1,148,250)				585,769		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	07/02/2008	07/07/2028	1	40,000,000	4.96 / (3MLIB)			465,656	13,103,240		13,103,240	(1,519,100)				781,523		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	08/14/2008	08/18/2013	1	60,000,000	3MLIB / (4.17)			(579,675)	(1,178,071)		(1,178,071)	558,186				185,742		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	10/07/2008	10/09/2013	1	70,000,000	3MLIB / (3.63)			(580,281)	(2,391,433)		(2,391,433)	558,656				253,599		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/16/2008	10/20/2015	1	77,500,000	4.27 / (3MLIB)			767,877	8,934,021		8,934,021	(746,356)				619,462		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/16/2008	10/20/2015	1	77,500,000	4.27 / (3MLIB)			767,877	8,934,021		8,934,021	(746,356)				619,462		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/16/2008	10/20/2028	1	16,000,000	4.44 / (3MLIB)			165,329	4,280,533		4,280,533	(588,581)				315,524		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/23/2008	10/28/2013	1	21,000,000	3MLIB / (3.57)			(171,185)	(701,823)		(701,823)	165,339				79,812		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/23/2008	10/28/2013	1	21,000,000	3MLIB / (3.57)			(171,185)	(701,823)		(701,823)	165,339				79,812		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2008	10/29/2038	1	7,000,000	3.96 / (3MLIB)			63,928	1,479,930		1,479,930	(375,349)				177,020		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/28/2008	10/30/2015	1	35,000,000	4.06 / (3MLIB)			328,537	3,814,621		3,814,621	(323,712)				281,273		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/28/2008	10/30/2018	1	25,000,000	4.26 / (3MLIB)			247,482	4,779,151		4,779,151	(328,885)				295,363		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/28/2008	10/29/2038	1	12,000,000	4.11 / (3MLIB)			113,991	2,883,501		2,883,501	(655,950)				303,463		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/31/2008	11/04/2038	1	13,000,000	4.29 / (3MLIB)			129,559	3,584,275		3,584,275	(725,576)				328,841		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/07/2008	11/12/2013	1	175,000,000	3.56 / (3MLIB)			1,416,362	5,842,778		5,842,778	(1,376,970)				687,121		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/07/2008	11/12/2015	1	125,000,000	3.92 / (3MLIB)			1,132,201	13,077,328		13,077,328	(1,101,475)				1,011,007		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/13/2008	11/19/2018	1	65,000,000	4.06 / (3MLIB)			609,423	11,524,661		11,524,661	(822,458)				771,566		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/20/2008	11/26/2018	1	300,000,000	3.35 / (3MLIB)			2,281,950	40,439,546		40,439,546	(3,290,850)				3,567,212		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/20/2008	11/24/2028	1	85,000,000	3.34 / (3MLIB)			646,021	9,358,390		9,358,390	(2,797,673)				1,681,303		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/21/2008	11/25/2015	1	160,000,000	3.18 / (3MLIB)			1,151,040	13,142,491		13,142,491	(1,125,936)				1,302,988		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/18/2008	12/24/2018	1	60,000,000	2.27 / (3MLIB)			293,682	4,144,830		4,144,830	(510,132)				718,331		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2008	12/24/2038	1	75,000,000	3MLIB / (2.62)			(433,034)	4,221,273		4,221,273	3,374,895				1,902,301		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/24/2008	12/29/2015	1	80,000,000	2.37 / (3MLIB)			412,544	4,592,643		4,592,643	(413,840)				662,990		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/24/2008	12/31/2018	1	55,000,000	2.54 / (3MLIB)			305,967	4,657,070		4,657,070	(509,130)				659,427		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/24/2008	12/30/2015	1	62,000,000	2.35 / (3MLIB)			316,234	3,520,166		3,520,166	(317,136)				514,077		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/24/2008	12/30/2038	1	8,000,000	3MLIB / (2.71)			(48,054)	304,026		304,026	365,663				202,978		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	01/06/2009	01/08/2039	1	35,000,000	3.01 / (3MLIB)			237,016	664,086		664,086	(1,667,162)				888,411		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/07/2009	01/09/2019	1	55,000,000	2.69 / (3MLIB)			327,200	5,080,408		5,080,408	(528,935)				660,859		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	01/08/2009	01/12/2019	1	60,000,000	2.57 / (3MLIB)			338,932	5,101,367		5,101,367	(561,654)				721,457		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/15/2009	01/22/2019	1	60,000,000	2.4 / (3MLIB)			317,231	4,461,581		4,461,581	(539,982)				723,187		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/30/2009	02/04/2019	1	60,000,000	3.07 / (3MLIB)			414,964	6,791,609		6,791,609	(642,798)				725,259		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/04/2009	02/06/2019	1	120,000,000	3.13 / (3MLIB)			849,030	14,010,566		14,010,566	(1,305,324)				1,451,206		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/18/2009	02/20/2019	1	120,000,000	3.01 / (3MLIB)			810,903	12,996,315		12,996,315	(1,277,748)				1,456,022		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/23/2009	02/25/2029	1	40,000,000	3.23 / (3MLIB)			293,010	3,420,636		3,420,636	(1,322,416)				797,566		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/13/2009	03/17/2019	1	60,000,000	3MLIB / (3.11)			(421,326)	(6,775,106)		(6,775,106)	662,256				732,632		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/16/2009	03/18/2019	1	58,000,000	3MLIB / (3.17)			(415,257)	(6,737,906)		(6,737,906)	647,837				708,376		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/23/2009	03/25/2019	1	60,000,000	2.92 / (3MLIB)			391,502	6,057,054		6,057,054	(633,750)				733,996		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/24/2009	04/28/2016	1	80,000,000	2.84 / (3MLIB)			507,135	6,553,395		6,553,395	(510,792)				701,744		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/24/2009	04/28/2019	1	200,000,000	3MLIB / (3.12)			(1,409,088)	(25,099,703)		(25,099,703)	2,258,200				2,465,315		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/12/2009	05/14/2019	1	180,000,000	3.33 / (3MLIB)			1,360,867	24,737,568		24,737,568	(2,136,222)				2,226,881		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/12/2009	05/14/2016	1	250,000,000	3MLIB / (2.97)			(1,669,781)	(21,603,519)		(21,603,519)	1,682,600				2,208,726		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/27/2009	05/29/2019	1	70,000,000	3MLIB / (3.8)			(612,037)	(11,672,061)		(11,672,061)	916,902				868,951		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/29/2009	06/02/2019	1	35,757,500	6EUR / (3.75)			(252,520)	(6,077,536)		(6,077,536)	558,411				444,179		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/29/2009	06/02/2014	1	42,909,000	6EUR / (2.9)			(226,445)	(1,986,675)		(1,986,675)	319,691				232,286		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/29/2009	06/02/2014	1	36,545,891	6JY / (0.94)			(56,825)	(388,225)		(388,225)	101,402				197,840		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/29/2009	06/02/2019	1	6,787,094	6JY / (1.43)			(18,580)	(487,434)		(487,434)	12,004				84,309		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	06/23/2009	06/25/2019	1	16,785,600	6EUR / (3.74)			(122,604)	(2,886,807)		(2,886,807)	268,662				209,587		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/26/2009	06/30/2019	1	62,000,000	3.7 / (3MLIB)			525,484	9,802,663		9,802,663	(817,538)				775,000		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/29/2009	07/01/2019	1	85,000,000	3.71 / (3MLIB)			722,164	13,393,168		13,393,168	(1,108,009)				1,062,736		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/07/2009	07/09/2019	1	7,010,000	6EUR / (3.59)			(48,424)	(1,135,665)		(1,135,665)	107,069				87,800		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	07/09/2009	07/13/2016	1	50,000,000	3.14 / (3MLIB)			353,739	4,497,828		4,497,828	(359,975)				453,191		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/13/2009	07/15/2017	1	15,000,000	3MLIB / (3.29)			(111,670)	(1,696,470)		(1,696,470)	125,699				155,373		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/17/2009	07/21/2014	1	70,000,000	3MLIB / (2.98)			(467,529)	(2,753,285)		(2,753,285)	460,481				400,338		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/17/2009	07/21/2016	1	130,000,000	3MLIB / (3.48)			(1,029,955)	(13,189,928)		(13,189,928)	1,043,289				1,182,274		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/24/2009	07/28/2016	1	55,000,000	3MLIB / (3.53)			(442,843)	(5,671,868)		(5,671,868)	454,333				501,660		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/24/2009	07/28/2019	1	45,000,000	3MLIB / (3.92)			(406,763)	(7,620,243)		(7,620,243)	623,228				565,989		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/29/2009	07/31/2019	1	25,000,000	3.86 / (3MLIB)			221,901	4,126,796		4,126,796	(344,693)				314,576		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/29/2009	07/31/2029	1	8,000,000	4.24 / (3MLIB)			78,708	1,837,418		1,837,418	(307,156)				161,658		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/30/2009	08/03/2019	1	23,092,264	6JY / (1.46)			(61,307)	(1,677,146)		(1,677,146)	32,303				290,762		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/03/2009	08/05/2014	1	65,000,000	3MLIB / (3.06)			(448,141)	(2,638,483)		(2,638,483)	440,811				377,227		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/04/2009	08/06/2024	1	15,000,000	3MLIB / (4.22)			(146,723)	(3,247,126)		(3,247,126)	397,295				252,673		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/06/2009	08/10/2014	1	65,000,000	3MLIB / (3.18)			(468,527)	(2,754,799)		(2,754,799)	459,615				379,167		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/06/2009	08/10/2016	1	80,000,000	3MLIB / (3.64)			(668,649)	(8,539,073)		(8,539,073)	676,448				733,333		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/11/2009	08/13/2019	1	25,000,000	3MLIB / (4)			(231,177)	(4,330,934)		(4,330,934)	350,705				315,472		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	08/12/2009	08/14/2014	1	23,000,000	3MLIB / (3.1)			(160,664)	(944,968)		(944,968)	157,966				134,713		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	08/12/2009	08/14/2021	1	8,000,000	3MLIB / (4.13)			(76,483)	(1,579,153)		(1,579,153)	153,834				115,739		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/14/2009	08/18/2019	1	25,000,000	3.78 / (3MLIB)			217,251	3,965,255		3,965,255	(337,920)				315,816		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/24/2009	08/26/2016	1	25,000,000	3MLIB / (3.47)			(197,959)	(2,512,200)		(2,512,200)	201,610				230,677		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/25/2009	08/27/2014	1	28,682,000	2.79 / (6EUR)			139,376	1,258,660		1,258,660	(208,380)				170,189		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/25/2009	08/27/2016	1	21,511,500	6EUR / (3.16)			(121,826)	(1,985,877)		(1,985,877)	242,547				198,569		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/25/2009	08/27/2019	1	5,736,400	3.47 / (6EUR)			36,299	850,410		850,410	(82,075)				72,608		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/28/2009	09/02/2014	1	27,651,269	0.81 / (6JY)			30,513	237,859		237,859	(63,679)				164,880		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/28/2009	09/02/2016	1	36,868,358	6JY / (1.08)			(62,723)	(1,074,576)		(1,074,576)	159,820				341,018		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/28/2009	09/02/2019	1	6,289,308	1.39 / (6JY)			15,016	413,414		413,414	(3,535)				79,692		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/31/2009	09/02/2019	1	24,000,000	3MLIB / (3.63)			(199,607)	(3,552,276)		(3,552,276)	317,628				304,105		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/01/2009	09/03/2014	1	25,000,000	3MLIB / (2.78)			(154,643)	(903,126)		(903,126)	152,303				149,217		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	09/08/2009	09/10/2019	1	6,000,000	3MLIB / (3.65)			(50,235)	(893,636)		(893,636)	79,929				76,158		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/11/2009	09/15/2014	1	20,000,000	2.57 / (3MLIB)			113,413	660,810		660,810	(111,620)				120,761		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/11/2009	09/15/2016	1	35,000,000	3MLIB / (3.04)			(239,511)	(2,973,314)		(2,973,314)	246,628				325,440		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2009	09/16/2029	1	4,000,000	3.98 / (3MLIB)			36,763	750,239		750,239	(148,766)				81,145		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/16/2009	09/18/2019	1	25,000,000	3.63 / (3MLIB)			207,740	3,671,358		3,671,358	(332,728)				317,871		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/30/2009	10/02/2019	1	25,000,000	3.44 / (3MLIB)			195,715	3,757,708		3,757,708	(322,993)				318,825		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/30/2009	10/02/2029	1	71,000,000	3.84 / (3MLIB)			627,274	13,141,058		13,141,058	(2,607,745)				1,442,260		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/01/2009	10/05/2014	1	45,000,000	3MLIB / (2.6)			(257,550)	(2,054,035)		(2,054,035)	253,305				276,840		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/05/2009	10/07/2019	1	40,000,000	3.35 / (3MLIB)			304,676	5,746,586		5,746,586	(509,488)				510,664		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/06/2009	10/08/2016	1	34,000,000	3MLIB / (3.07)			(235,344)	(3,407,503)		(3,407,503)	243,029				319,049		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/08/2009	10/12/2014	1	26,591,400	6EUR / (2.66)			(125,912)	(1,023,077)		(1,023,077)	186,240				164,638		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	10/09/2009	10/13/2019	1	32,678,800	6EUR / (3.45)			(208,725)	(4,511,966)		(4,511,966)	453,371				417,730		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/13/2009	10/15/2019	1	22,084,806	6JY / (1.43)			(53,795)	(1,582,679)		(1,582,679)	10,438				282,428		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	10/14/2009	10/16/2014	1	17,667,845	0.82 / (6JY)			19,562	195,755		195,755	(42,035)				109,784		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/14/2009	10/16/2019	1	20,867,000	6EUR / (3.47)			(133,679)	(2,892,359)		(2,892,359)	289,965				266,911		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	10/16/2009	10/20/2014	1	30,000,000	3MLIB / (2.77)			(184,807)	(1,464,343)		(1,464,343)	181,710				187,083		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2009	10/28/2016	1	17,000,000	3MLIB / (3.36)			(129,866)	(1,885,109)		(1,885,109)	134,037				160,778		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	10/30/2009	11/03/2019	1	25,000,000	3.59 / (3MLIB)			205,402	3,950,897		3,950,897	(337,958)				320,928		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	11/13/2009	11/17/2029	1	36,000,000	4.11 / (3MLIB)			342,879	7,913,073		7,913,073	(1,372,824)				734,050		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/02/2009	12/04/2016	1	50,000,000	3MLIB / (2.96)			(332,410)	(4,704,461)		(4,704,461)	348,935				479,438		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/18/2009	12/22/2014	1	45,000,000	3MLIB / (2.64)			(262,730)	(2,065,066)		(2,065,066)	257,382				295,751		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/18/2009	12/22/2019	1	36,000,000	3MLIB / (3.67)			(302,884)	(5,759,080)		(5,759,080)	505,048				466,883		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/18/2009	12/22/2024	1	18,000,000	3MLIB / (4.09)			(170,286)	(3,758,429)		(3,758,429)	486,187				308,213		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2009	12/23/2014	1	45,000,000	3MLIB / (2.75)			(275,008)	(2,167,925)		(2,167,925)	269,204				295,989		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2009	12/23/2019	1	40,000,000	3MLIB / (3.8)			(348,701)	(6,735,211)		(6,735,211)	572,996				518,866		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2009	12/23/2024	1	20,000,000	3MLIB / (4.21)			(194,851)	(4,428,730)		(4,428,730)	546,884				342,499		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2009	12/23/2014	1	35,842,500	2.59 / (6EUR)			181,810	1,371,195		1,371,195	(272,838)				235,755		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2009	12/23/2019	1	27,240,300	3.4 / (6EUR)			186,925	3,714,225		3,714,225	(393,944)				353,352		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2009	12/23/2024	1	10,035,900	3.77 / (6EUR)			77,204	1,968,938		1,968,938	(170,323)				171,864		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2009	12/24/2014	1	15,293,861	0.66 / (6JY)			41,403	125,807		125,807	(29,868)				100,677		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2009	12/24/2019	1	10,705,702	1.35 / (6JY)			46,673	708,753		708,753	8,260				138,899		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2009	12/24/2024	1	5,352,851	1.81 / (6JY)			29,260	617,872		617,872	101,038				91,678		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2009	12/23/2014	1	35,842,500	2.63 / (6EUR)			185,207	1,398,473		1,398,473	(276,935)				235,755		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2009	12/23/2019	1	27,240,300	3.44 / (6EUR)			189,416	3,782,797		3,782,797	(398,403)				353,352		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2009	12/23/2024	1	10,035,900	3.81 / (6EUR)			78,155	2,011,863		2,011,863	(172,517)				171,864		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2009	12/24/2014	1	15,293,861	0.66 / (6JY)			13,353	125,476		125,476	(29,713)				100,677		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2009	12/24/2019	1	10,705,702	1.36 / (6JY)			27,294	714,489		714,489	7,609				138,899		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2009	12/24/2024	1	5,352,851	1.82 / (6JY)			19,555	621,816		621,816	100,670				91,678		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2009	12/24/2014	1	35,000,000	3MLIB / (2.83)			(220,676)	(1,742,756)		(1,742,756)	215,898				230,398		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/22/2009	12/24/2014	1	14,380,000	6EUR / (2.69)			(76,001)	(575,552)		(575,552)	113,138				94,661		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/22/2009	12/24/2019	1	25,000,000	3MLIB / (3.92)			(225,438)	(4,415,283)		(4,415,283)	365,698				324,358		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/28/2009	12/30/2014	1	70,000,000	3MLIB / (2.96)			(463,788)	(3,663,864)		(3,663,864)	458,472				463,006		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/30/2009	01/04/2015	1	22,000,000	3MLIB / (2.94)			(144,835)	(1,126,856)		(1,126,856)	141,258				145,978		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/04/2010	01/06/2017	1	95,000,000	3MLIB / (3.51)			(760,419)	(10,811,386)		(10,811,386)	789,317				921,875		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	01/06/2010	01/08/2020	1	15,109,001	6JY / (1.45)			(40,985)	(1,109,363)		(1,109,363)	(2,646)				196,594		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	01/06/2010	01/08/2030	1	15,000,000	3MLIB / (4.47)			(156,328)	(4,001,645)		(4,001,645)	598,220				307,154		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	01/07/2010	01/11/2020	1	12,090,569	6JY / (1.46)			(31,776)	(880,375)		(880,375)	(1,704)				157,416		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	01/13/2010	01/15/2020	1	5,000,000	3MLIB / (3.9)			(44,817)	(863,946)		(863,946)	73,630				65,152		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/22/2010	01/26/2015	1	75,000,000	2.66 / (3MLIB)			442,102	3,398,678		3,398,678	(432,053)				506,211		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	01/27/2010	01/29/2030	1	30,000,000	4.31 / (3MLIB)			300,040	7,211,320		7,211,320	(1,184,631)				615,376		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/29/2010	02/02/2020	1	50,270,400	6EUR / (3.44)			(385,953)	(7,065,497)		(7,065,497)	747,513				657,317		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/29/2010	02/02/2020	1	82,000,000	3.73 / (3MLIB)			701,700	13,094,337		13,094,337	(1,184,884)				1,072,202		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/02/2010	02/04/2020	1	56,000,000	3MLIB / (3.76)			(484,320)	(9,082,177)		(9,082,177)	815,091				732,533		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2010	02/05/2020	1	15,000,000	3MLIB / (3.8)			(130,980)	(2,464,590)		(2,464,590)	219,537				196,254		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/25/2010	03/01/2015	1	45,000,000	2.63 / (3MLIB)			261,851	2,008,280		2,008,280	(254,903)				311,724		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	03/02/2010	03/04/2020	1	36,000,000	3MLIB / (3.7)			(306,048)	(5,612,559)		(5,612,559)	525,233				473,772		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/04/2010	03/08/2020	1	13,000,000	3MLIB / (3.65)			(108,720)	(1,973,143)		(1,973,143)	188,098				171,222		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	03/09/2010	03/11/2030	1	35,000,000	3MLIB / (4.39)			(358,071)	(8,716,819)		(8,716,819)	1,399,913				720,423		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/11/2010	03/15/2015	1	22,000,000	3MLIB / (2.67)			(130,475)	(999,656)		(999,656)	126,641				153,935		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/12/2010	03/16/2020	1	11,072,971	6JY / (1.4)			(24,264)	(745,482)		(745,482)	(14,894)				146,074		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	03/16/2010	03/18/2015	1	24,000,000	3MLIB / (2.64)			(140,330)	(1,072,939)		(1,072,939)	136,260				168,285		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2010	03/19/2022	1	13,530,000	6EUR / (3.51)			(96,069)	(2,190,887)		(2,190,887)	212,371				202,605		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2010	03/19/2022	1	11,043,622	6JY / (1.64)			(30,265)	(1,027,035)		(1,027,035)	(83,416)				165,373		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2010	03/24/2020	1	25,000,000	3.7 / (3MLIB)			212,157	3,853,766		3,853,766	(367,470)				330,325		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/23/2010	03/25/2015	1	70,000,000	3MLIB / (2.63)			(407,228)	(3,114,106)		(3,114,106)	395,367				493,253		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/23/2010	03/25/2020	1	20,000,000	3.69 / (3MLIB)			169,151	3,067,529		3,067,529	(292,938)				264,313		00001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/23/2010	03/25/2030	1	115,000,000	4.3 / (3MLIB)			1,147,417	26,867,905		26,867,905	(4,560,797)				2,369,817		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/23/2010	03/26/2040	1	149,000,000	4.41 / (3MLIB)			1,528,745	42,905,473		42,905,473	(8,703,716)				3,870,337		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	03/31/2010	04/06/2030	1	15,000,000	4.39 / (3MLIB)			153,254	3,999,593		3,999,593	(602,285)				309,384		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2010	04/06/2020	1	65,000,000	3MLIB / (3.83)			(572,490)	(11,689,859)		(11,689,859)	980,766				860,892		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/01/2010	04/07/2015	1	25,000,000	3MLIB / (2.78)			(154,641)	(1,507,274)		(1,507,274)	149,698				177,634		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2010	04/08/2013	1	40,693,939	0.53 / (6JY)			19,125	42,769		42,769	(22,818)				30,331		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2010	04/08/2017	1	16,063,397	1.01 / (6JY)			24,885	543,818		543,818	(59,195)				161,080		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	04/08/2010	04/12/2022	1	18,232,518	6JY / (1.69)			(56,464)	(1,940,349)		(1,940,349)	(136,542)				273,994		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/08/2010	04/12/2017	1	22,000,000	3MLIB / (3.32)			(165,525)	(2,619,113)		(2,619,113)	177,877				220,915		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/13/2010	04/15/2017	1	23,000,000	3MLIB / (3.3)			(172,090)	(2,720,323)		(2,720,323)	184,320				231,195		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	04/13/2010	04/15/2017	1	25,000,000	3MLIB / (3.28)			(185,804)	(2,934,430)		(2,934,430)	199,163				251,299		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	04/13/2010	04/15/2025	1	8,599,377	6JY / (1.92)			(31,112)	(1,140,805)		(1,140,805)	(165,724)				149,204		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	04/16/2010	04/20/2018	1	10,727,312	6JY / (1.15)			(20,343)	(505,045)		(505,045)	31,367				120,599		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	04/16/2010	04/20/2025	1	10,727,312	6JY / (1.9)			(38,677)	(1,393,177)		(1,393,177)	(210,715)				186,232		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	04/16/2010	04/20/2017	1	20,152,500	2.79 / (6EUR)			103,938	2,049,792		2,049,792	(235,400)				202,920		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	04/19/2010	04/21/2015	1	112,000,000	2.63 / (3MLIB)			650,746	6,326,992		6,326,992	(632,106)				803,426		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	04/20/2010	04/22/2016	1	18,000,000	3MLIB / (3.05)			(123,653)	(1,612,663)		(1,612,663)	123,908				157,464		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	04/21/2010	04/23/2020	1	23,000,000	3.74 / (3MLIB)			197,471	3,965,133		3,965,133	(344,979)				305,647		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/27/2010	04/29/2025	1	10,586,400	6EUR / (3.59)			(74,724)	(2,290,073)		(2,290,073)	182,068				183,976		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	04/28/2010	04/30/2020	1	38,000,000	3.75 / (3MLIB)			327,485	6,568,869		6,568,869	(576,608)				505,676		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/29/2010	05/04/2040	1	18,000,000	4.4 / (3MLIB)			184,452	5,455,187		5,455,187	(1,053,551)				468,471		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/29/2010	05/03/2016	1	46,182,500	6EUR / (2.58)			(224,043)	(3,694,965)		(3,694,965)	461,093				406,017		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/03/2010	05/05/2030	1	30,000,000	4.24 / (3MLIB)			295,053	7,225,926		7,225,926	(1,191,843)				620,232		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/04/2010	05/06/2015	1	15,000,000	3MLIB / (2.63)			(87,379)	(847,539)		(847,539)	84,810				108,685		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/04/2010	05/06/2020	1	12,000,000	3MLIB / (3.64)			(100,098)	(1,967,663)		(1,967,663)	177,997				159,875		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/04/2010	05/06/2025	1	17,668,000	6EUR / (3.55)			(130,144)	(3,913,722)		(3,913,722)	313,456				307,291		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2010	05/07/2020	1	8,000,000	3.57 / (3MLIB)			65,356	1,270,814		1,270,814	(117,363)				106,604		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2010	05/07/2020	1	12,000,000	3MLIB / (3.57)			(98,035)	(1,906,221)		(1,906,221)	176,045				159,906		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2010	05/10/2040	1	18,000,000	3MLIB / (4.02)			(165,425)	(4,033,603)		(4,033,603)	1,005,530				468,615		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/06/2010	05/10/2020	1	23,000,000	3.39 / (3MLIB)			175,554	3,334,861		3,334,861	(327,626)				306,667		00001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/06/2010	05/10/2020	1	23,000,000	3.35 / (3MLIB)			173,421	3,271,813		3,271,813	(325,480)				306,667		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/06/2010	05/10/2020	1	23,000,000	3.44 / (3MLIB)			178,539	3,423,132		3,423,132	(330,625)				306,667		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/06/2010	05/10/2020	1	23,000,000	3.46 / (3MLIB)			179,818	3,460,961		3,460,961	(331,913)				306,667		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/06/2010	05/10/2015	1	105,000,000	3MLIB / (2.55)			(584,688)	(5,703,478)		(5,703,478)	573,374				762,807		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/06/2010	05/10/2020	1	60,000,000	3.56 / (3MLIB)			483,182	9,445,268		9,445,268	(880,032)				800,000		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/07/2010	05/11/2040	1	35,000,000	4.04 / (3MLIB)			323,390	7,984,800		7,984,800	(1,960,368)				911,242		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/07/2010	05/11/2015	1	65,000,000	3MLIB / (2.46)			(346,282)	(3,372,290)		(3,372,290)	339,840				472,525		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/07/2010	05/11/2020	1	60,000,000	3MLIB / (3.48)			(470,945)	(9,082,823)		(9,082,823)	868,050				800,156		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/07/2010	05/11/2019	1	12,662,000	6EUR / (2.98)			(76,789)	(1,767,950)		(1,767,950)	179,652				156,542		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/07/2010	05/11/2020	1	23,000,000	3.37 / (3MLIB)			174,772	3,311,436		3,311,436	(326,961)				306,727		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/07/2010	05/11/2020	1	78,000,000	3.47 / (3MLIB)			611,264	11,779,164		11,779,164	(1,127,498)				1,040,203		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/10/2010	05/12/2030	1	40,000,000	4.11 / (3MLIB)			377,133	8,868,036		8,868,036	(1,571,604)				827,446		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/12/2010	05/14/2015	1	25,000,000	3MLIB / (2.53)			(139,478)	(1,348,193)		(1,348,193)	135,393				182,098		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/12/2010	05/14/2025	1	11,895,750	6JY / (1.86)			(42,695)	(1,462,419)		(1,462,419)	(240,111)				207,087		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/12/2010	05/14/2020	1	24,716,000	6EUR / (3.21)			(167,270)	(4,153,282)		(4,153,282)	389,667				329,804		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/12/2010	05/14/2016	1	110,000,000	3MLIB / (2.86)			(703,078)	(9,062,673)		(9,062,673)	709,951				971,840		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/13/2010	05/17/2025	1	23,000,000	3MLIB / (4)			(212,665)	(4,657,727)		(4,657,727)	635,902				400,533		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/17/2010	05/19/2030	1	49,000,000	4.01 / (3MLIB)			454,245	10,069,273		10,069,273	(1,906,453)				1,014,197		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/18/2010	05/20/2015	1	28,000,000	3MLIB / (2.43)			(149,136)	(1,438,524)		(1,438,524)	144,760				204,749		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/20/2010	05/24/2020	1	60,000,000	3.3 / (3MLIB)			449,640	8,254,766		8,254,766	(847,176)				802,185		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/21/2010	05/25/2030	1	48,000,000	3.73 / (3MLIB)			410,712	7,784,963		7,784,963	(1,813,752)				993,982		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/21/2010	05/25/2020	1	33,000,000	3.15 / (3MLIB)			234,927	4,178,153		4,178,153	(453,641)				441,287		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/21/2010	05/25/2019	1	18,517,500	6EUR / (2.86)			(110,841)	(2,473,226)		(2,473,226)	260,572				229,661		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/21/2010	05/25/2016	1	17,732,461	6JY / (0.8)			(19,823)	(333,237)		(333,237)	49,744				157,429		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/21/2010	05/25/2020	1	23,000,000	3MLIB / (3.26)			(170,206)	(3,101,240)		(3,101,240)	322,614				307,564		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/24/2010	05/26/2020	1	32,000,000	3.29 / (3MLIB)			238,987	4,379,479		4,379,479	(450,941)				427,998		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2010	05/26/2020	1	58,000,000	3MLIB / (3.26)			(429,358)	(7,826,281)		(7,826,281)	813,531				775,746		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2010	05/26/2015	1	42,000,000	2.3 / (3MLIB)			210,114	2,020,080		2,020,080	(203,973)				308,318		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/24/2010	05/26/2015	1	50,000,000	2.26 / (3MLIB)			244,668	2,350,151		2,350,151	(237,565)				367,045		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/24/2010	05/26/2020	1	60,000,000	3.27 / (3MLIB)			445,101	8,123,776		8,123,776	(842,526)				802,496		00001

SCHEDULE DB - PART A - SECTION 1

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INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/25/2010	05/27/2020	1	40,000,000	3MLIB / (3.24)			(293,763)	(5,325,395)		(5,325,395)	558,720				535,101		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/27/2010	06/01/2020	1	60,000,000	3MLIB / (3.42)			(467,184)	(8,728,959)		(8,728,959)	867,042				803,275		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/27/2010	06/01/2020	1	63,000,000	3.41 / (3MLIB)			489,441	9,133,192		9,133,192	(909,298)				843,438		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/28/2010	06/02/2030	1	21,000,000	3MLIB / (3.94)			(191,128)	(4,077,875)		(4,077,875)	813,093				435,113		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	05/28/2010	06/02/2020	1	59,000,000	3.38 / (3MLIB)			453,456	8,414,904		8,414,904	(847,128)				790,040		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	06/02/2010	06/04/2013	1	100,000,000	1.67 / (3MLIB)			341,695	772,160		772,160	(327,090)				210,819		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/04/2010	06/08/2020	1	30,000,000	3MLIB / (3.32)			(226,612)	(4,144,183)		(4,144,183)	427,452				402,182		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/04/2010	06/08/2015	1	30,000,000	2.36 / (3MLIB)			154,331	1,477,355		1,477,355	(149,301)				221,923		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/07/2010	06/09/2014	1	55,000,000	2.01 / (3MLIB)			233,953	1,410,448		1,410,448	(232,227)				300,200		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/08/2010	06/10/2014	1	75,000,000	1.98 / (3MLIB)			314,339	1,898,424		1,898,424	(312,165)				409,840		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/09/2010	06/11/2030	1	21,000,000	3MLIB / (3.87)			(187,149)	(3,822,113)		(3,822,113)	807,377				435,430		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/16/2010	06/18/2015	1	42,000,000	2.34 / (3MLIB)			213,291	2,043,261		2,043,261	(206,703)				312,658		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2010	06/21/2017	1	80,000,000	3MLIB / (2.79)			(497,182)	(7,411,260)		(7,411,260)	566,696				822,192		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/18/2010	06/22/2030	1	21,000,000	3MLIB / (3.83)			(184,754)	(3,665,516)		(3,665,516)	805,520				435,817		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/18/2010	06/22/2017	1	33,000,000	3MLIB / (2.81)			(206,487)	(3,076,401)		(3,076,401)	235,356				339,266		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2010	06/24/2020	1	25,000,000	3.19 / (3MLIB)			180,282	3,186,132		3,186,132	(350,598)				336,186		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/24/2010	06/28/2025	1	17,000,000	3.57 / (3MLIB)			138,387	2,525,973		2,525,973	(450,811)				297,433		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/25/2010	06/29/2013	1	110,000,000	1.39 / (3MLIB)			298,091	687,399		687,399	(297,418)				273,468		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/28/2010	06/30/2017	1	13,000,000	3MLIB / (2.66)			(76,423)	(1,122,885)		(1,122,885)	89,289				134,001		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/29/2010	07/01/2020	1	24,000,000	3.01 / (3MLIB)			162,235	2,709,651		2,709,651	(326,784)				323,172		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/29/2010	07/01/2020	1	12,000,000	3MLIB / (3.04)			(81,980)	(1,379,968)		(1,379,968)	164,251				161,586		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2010	07/02/2020	1	36,000,000	3MLIB / (3.03)			(244,705)	(4,104,065)		(4,104,065)	491,735				484,850		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2010	07/02/2035	1	18,000,000	3.68 / (3MLIB)			151,602	2,676,675		2,676,675	(850,446)				424,582		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	07/01/2010	07/06/2025	1	25,000,000	3.41 / (3MLIB)			193,860	3,215,271		3,215,271	(651,848)				437,798		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/01/2010	07/06/2015	1	40,000,000	2.04 / (3MLIB)			173,426	1,608,352		1,608,352	(167,860)				301,109		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/02/2010	07/06/2013	1	74,000,000	3MLIB / (1.37)			(196,889)	(404,215)		(404,215)	185,969				191,067		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	07/02/2010	07/06/2030	1	35,000,000	3.62 / (3MLIB)			289,998	4,948,733		4,948,733	(1,315,234)				727,181		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	07/06/2010	07/08/2016	1	20,000,000	3MLIB / (2.36)			(102,813)	(1,258,182)		(1,258,182)	106,252				180,893		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	07/07/2010	07/09/2020	1	25,000,000	3MLIB / (3.04)			(170,524)	(2,854,663)		(2,854,663)	343,338				337,153		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/09/2010	07/13/2020	1	25,000,000	3MLIB / (3.1)			(174,135)	(2,951,784)		(2,951,784)	347,748				337,410		00001

SCHEDULE DB - PART A - SECTION 1

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INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/14/2010	07/16/2020	1	25,000,000	3.09 / (3MLIB)			173,810	2,936,497		2,936,497	(347,873)				337,603		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/14/2010	07/16/2017	1	50,000,000	3MLIB / (2.63)			(290,432)	(4,184,412)		(4,184,412)	340,470				518,076		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/15/2010	07/19/2015	1	85,000,000	3MLIB / (1.99)			(357,770)	(3,300,587)		(3,300,587)	348,160				644,934		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/15/2010	07/19/2017	1	62,000,000	3MLIB / (2.54)			(346,212)	(4,911,671)		(4,911,671)	409,380				643,037		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/15/2010	07/19/2030	1	68,000,000	3.63 / (3MLIB)			564,591	9,620,502		9,620,502	(2,562,811)				1,414,285		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/15/2010	07/19/2020	1	34,000,000	3MLIB / (3)			(228,958)	(3,754,462)		(3,754,462)	466,252				459,402		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/16/2010	07/20/2019	1	10,000,000	3MLIB / (2.8)			(62,227)	(979,718)		(979,718)	109,367				125,554		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	07/16/2010	07/20/2016	1	12,000,000	3MLIB / (2.19)			(56,673)	(681,057)		(681,057)	59,383				109,087		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/16/2010	07/20/2020	1	30,000,000	3MLIB / (2.94)			(197,182)	(3,170,460)		(3,170,460)	406,845				405,432		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2010	07/23/2020	1	60,000,000	2.95 / (3MLIB)			396,078	6,384,744		6,384,744	(816,882)				811,326		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/22/2010	07/26/2017	1	65,000,000	3MLIB / (2.45)			(347,973)	(4,860,734)		(4,860,734)	417,092				675,674		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/26/2010	07/28/2017	1	65,000,000	3MLIB / (2.54)			(362,485)	(5,121,628)		(5,121,628)	436,371				676,108		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/03/2010	08/05/2017	1	39,567,000	2.5 / (6EUR)			176,399	3,414,006		3,414,006	(437,909)				412,486		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	08/09/2010	08/11/2030	1	34,000,000	3.53 / (3MLIB)			274,613	4,238,643		4,238,643	(1,273,144)				708,390		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2010	08/12/2015	1	45,000,000	3MLIB / (1.75)			(163,889)	(1,474,588)		(1,474,588)	159,579				346,139		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/10/2010	08/12/2013	1	40,000,000	3MLIB / (1.07)			(77,504)	(156,471)		(156,471)	73,132				121,106		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/10/2010	08/12/2030	1	20,000,000	3.51 / (3MLIB)			160,402	2,424,807		2,424,807	(747,050)				416,733		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2010	08/13/2015	1	50,000,000	1.63 / (3MLIB)			166,103	1,482,999		1,482,999	(162,495)				384,825		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/11/2010	08/13/2020	1	15,000,000	3MLIB / (2.71)			(90,143)	(1,307,327)		(1,307,327)	197,385				203,600		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/11/2010	08/13/2020	1	40,000,000	2.7 / (3MLIB)			239,883	3,471,622		3,471,622	(525,860)				542,934		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/11/2010	08/13/2015	1	65,000,000	3MLIB / (1.6)			(211,465)	(1,883,174)		(1,883,174)	206,941				500,272		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/11/2010	08/13/2030	1	20,000,000	3.43 / (3MLIB)			156,566	2,207,148		2,207,148	(741,162)				416,767		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	08/12/2010	08/16/2015	1	44,000,000	3MLIB / (1.66)			(149,497)	(1,332,860)		(1,332,860)	146,054				339,241		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	08/12/2010	08/16/2030	1	20,000,000	3.38 / (3MLIB)			153,828	2,033,153		2,033,153	(736,834)				416,867		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/13/2010	08/17/2040	1	10,000,000	3.53 / (3MLIB)			80,588	1,146,059		1,146,059	(526,983)				261,632		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	08/13/2010	08/17/2030	1	14,000,000	3.38 / (3MLIB)			107,617	1,420,312		1,420,312	(515,977)				291,830		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	08/16/2010	08/18/2030	1	20,000,000	3.16 / (3MLIB)			142,801	1,378,029		1,378,029	(719,010)				416,933		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	08/17/2010	08/20/2025	1	14,015,417	6JY / (1.42)			(31,185)	(848,555)		(848,555)	(342,261)				246,656		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/17/2010	08/19/2020	1	21,799,100	6EUR / (2.61)			(107,176)	(2,365,826)		(2,365,826)	265,076				296,221		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/17/2010	08/19/2020	1	23,081,400	6EUR / (2.61)			(113,480)	(2,504,992)		(2,504,992)	280,669				313,646		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2010	08/20/2020	1	55,000,000	2.62 / (3MLIB)			318,039	4,402,621		4,402,621	(713,620)				747,519		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	08/20/2010	08/24/2030	1	20,000,000	3.15 / (3MLIB)			142,193	1,332,995		1,332,995	(718,934)				417,133		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/24/2010	08/26/2022	1	10,172,800	6EUR / (2.56)			(49,919)	(1,037,659)		(1,037,659)	119,238				155,992		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/25/2010	08/27/2017	1	48,000,000	2.03 / (3MLIB)			204,253	2,628,944		2,628,944	(266,606)				503,905		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/26/2010	08/31/2020	1	55,000,000	2.56 / (3MLIB)			301,980	4,132,897		4,132,897	(714,098)				748,923		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/27/2010	09/01/2020	1	77,000,000	2.56 / (3MLIB)			434,580	5,781,353		5,781,353	(994,170)				1,048,688		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/30/2010	09/01/2020	1	90,000,000	2.56 / (3MLIB)			506,826	6,724,633		6,724,633	(1,160,892)				1,225,740		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/30/2010	09/01/2015	1	65,000,000	1.6 / (3MLIB)			211,016	1,865,288		1,865,288	(206,726)				505,523		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	08/31/2010	09/02/2020	1	58,000,000	3MLIB / (2.51)			(319,439)	(4,115,778)		(4,115,778)	741,379				790,069		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	08/31/2010	09/02/2017	1	70,000,000	2.04 / (3MLIB)			304,374	3,856,438		3,856,438	(394,751)				736,018		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	09/02/2010	09/06/2022	1	12,876,000	6EUR / (2.69)			(68,046)	(1,458,484)		(1,458,484)	156,548				197,735		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/02/2010	09/07/2020	1	95,000,000	2.63 / (3MLIB)			552,821	7,572,671		7,572,671	(1,246,467)				1,295,289		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	09/10/2020	1	58,000,000	2.59 / (3MLIB)			331,394	4,432,839		4,432,839	(755,879)				791,251		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2010	09/10/2015	1	110,000,000	1.62 / (3MLIB)			361,687	3,191,542		3,191,542	(353,474)				859,910		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	09/08/2010	09/10/2015	1	45,000,000	1.63 / (3MLIB)			149,004	1,315,978		1,315,978	(145,598)				351,781		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/08/2010	09/10/2020	1	35,000,000	2.61 / (3MLIB)			202,035	2,734,879		2,734,879	(458,196)				477,479		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/08/2010	09/10/2040	1	13,000,000	3.33 / (3MLIB)			98,230	943,552		943,552	(667,332)				340,518		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	09/10/2010	09/14/2017	1	44,193,200	2.31 / (6EUR)			192,145	3,407,136		3,407,136	(456,188)				466,419		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	09/13/2010	09/15/2015	1	105,000,000	1.71 / (3MLIB)			369,080	3,279,830		3,279,830	(360,707)				823,151		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/13/2010	09/15/2040	1	15,000,000	3.47 / (3MLIB)			118,866	1,525,588		1,525,588	(785,868)				393,005		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/13/2010	09/15/2020	1	55,000,000	2.73 / (3MLIB)			333,612	4,746,397		4,746,397	(737,875)				751,024		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/14/2010	09/16/2025	1	60,000,000	3.11 / (3MLIB)			420,576	5,258,528		5,258,528	(1,532,370)				1,059,009		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2010	09/16/2035	1	43,000,000	3.38 / (3MLIB)			330,841	3,834,090		3,834,090	(1,975,244)				1,018,953		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/15/2010	09/17/2015	1	125,000,000	3MLIB / (1.63)			(412,919)	(3,635,285)		(3,635,285)	404,338				981,049		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/15/2010	09/17/2035	1	52,000,000	3.41 / (3MLIB)			403,499	4,877,504		4,877,504	(2,396,378)				1,232,298		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	09/17/2025	1	73,000,000	3.12 / (3MLIB)			513,708	6,487,795		6,487,795	(1,867,450)				1,288,605		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/16/2010	09/20/2013	1	90,000,000	3MLIB / (1.01)			(158,030)	(318,067)		(318,067)	149,445				309,233		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	09/16/2010	09/20/2013	1	90,000,000	3MLIB / (1.01)			(158,592)	(319,216)		(319,216)	149,985				309,233		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/17/2010	09/21/2040	1	32,000,000	3.57 / (3MLIB)			261,173	3,873,175		3,873,175	(1,699,206)				838,666		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/17/2010	09/21/2025	1	49,000,000	3.22 / (3MLIB)			357,352	4,928,370		4,928,370	(1,270,599)				865,339		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/17/2010	09/21/2013	1	110,000,000	1 / (3MLIB)			190,000	386,439		386,439	(180,246)				379,061		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	09/17/2010	09/20/2025	1	49,000,000	3.23 / (3MLIB)			357,835	4,945,885		4,945,885	(1,271,031)				865,243		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	09/23/2030	1	20,000,000	3.34 / (3MLIB)			151,551	1,851,193		1,851,193	(737,578)				418,098		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	09/24/2030	1	33,000,000	3.24 / (3MLIB)			241,561	2,549,656		2,549,656	(1,202,923)				689,916		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/22/2010	09/24/2030	1	33,000,000	3.26 / (3MLIB)			243,211	2,647,571		2,647,571	(1,205,681)				689,916		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/23/2010	09/27/2040	1	15,000,000	3.37 / (3MLIB)			114,656	1,188,433		1,188,433	(774,620)				393,244		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/28/2010	09/30/2035	1	45,000,000	3.23 / (3MLIB)			327,962	2,729,018		2,729,018	(2,028,857)				1,067,269		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/29/2010	10/01/2020	1	38,000,000	2.51 / (3MLIB)			209,135	3,072,652		3,072,652	(492,510)				520,433		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	10/04/2010	10/06/2014	1	51,000,000	3MLIB / (1.17)			(110,831)	(862,917)		(862,917)	112,006				314,040		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/05/2010	10/07/2030	1	33,000,000	3.21 / (3MLIB)			240,014	2,900,353		2,900,353	(1,202,187)				690,628		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	10/06/2010	10/08/2017	1	45,000,000	1.99 / (3MLIB)			189,563	2,714,785		2,714,785	(254,889)				478,474		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	10/08/2010	10/13/2020	1	21,391,028	6JY / (0.92)			(25,680)	(730,729)		(730,729)	(153,774)				293,613		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/12/2010	10/14/2013	1	110,000,000	0.76 / (3MLIB)			123,037	576,175		576,175	(117,766)				403,750		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	10/13/2010	10/15/2040	1	15,000,000	3MLIB / (3.48)			(118,748)	(1,746,040)		(1,746,040)	787,283				393,601		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/13/2010	10/15/2014	1	76,000,000	3MLIB / (1.06)			(143,044)	(1,119,140)		(1,119,140)	146,870				471,823		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/15/2010	10/19/2013	1	113,934,100	1.58 / (6EUR)			303,094	1,282,296		1,282,296	(355,527)				423,544		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	10/20/2010	10/22/2020	1	33,000,000	3MLIB / (2.56)			(185,550)	(2,728,755)		(2,728,755)	436,640				453,708		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	10/22/2010	10/26/2020	1	33,000,000	3MLIB / (2.61)			(190,503)	(2,869,597)		(2,869,597)	442,583				454,042		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/26/2010	10/28/2020	1	33,000,000	3MLIB / (2.69)			(197,231)	(3,069,515)		(3,069,515)	449,889				454,208		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/27/2010	10/29/2020	1	55,000,000	3MLIB / (2.78)			(340,592)	(5,489,764)		(5,489,764)	761,717				757,152		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/27/2010	10/29/2020	1	150,000,000	.3 / (3MLIB)			1,010,825	17,519,706		17,519,706	(2,159,865)				2,064,961		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/28/2010	11/01/2040	1	6,500,000	3MLIB / (3.69)			(55,032)	(1,032,201)		(1,032,201)	351,449				170,698		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/01/2010	11/03/2020	1	9,000,000	3MLIB / (2.73)			(54,538)	(854,792)		(854,792)	123,754				123,988		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	11/01/2010	11/03/2017	1	120,000,000	3MLIB / (2.04)			(522,053)	(7,408,378)		(7,408,378)	712,668				1,285,690		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/04/2010	11/08/2020	1	44,000,000	3MLIB / (2.61)			(254,274)	(3,774,747)		(3,774,747)	594,172				606,720		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/09/2010	11/12/2030	1	27,000,000	3.57 / (3MLIB)			221,099	3,774,108		3,774,108	(1,030,903)				566,625		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	11/09/2010	11/12/2020	1	13,000,000	3MLIB / (2.76)			(78,972)	(1,256,611)		(1,256,611)	180,649				179,389		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/10/2010	11/12/2017	1	30,000,000	3MLIB / (2.25)			(144,696)	(2,149,655)		(2,149,655)	194,922				322,296		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	11/10/2010	11/12/2015	1	82,000,000	3MLIB / (1.54)			(251,570)	(2,722,949)		(2,722,949)	253,454				663,221		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	11/16/2010	11/18/2020	1	34,000,000	3MLIB / (3.09)			(237,024)	(4,147,759)		(4,147,759)	502,306				469,684		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/18/2010	11/22/2017	1	30,000,000	3MLIB / (2.44)			(160,127)	(2,412,252)		(2,412,252)	209,568				323,265		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2010	11/22/2017	1	37,000,000	3MLIB / (2.46)			(199,386)	(3,012,740)		(3,012,740)	260,291				398,693		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/19/2010	11/23/2020	1	34,000,000	3MLIB / (3.05)			(233,297)	(4,024,874)		(4,024,874)	499,504				470,111		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/22/2010	11/24/2020	1	56,000,000	3MLIB / (2.96)			(372,064)	(6,233,863)		(6,233,863)	810,807				774,442		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	11/22/2010	11/24/2015	1	41,000,000	1.72 / (3MLIB)			144,920	1,567,930		1,567,930	(144,090)				333,716		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	11/22/2010	11/24/2030	1	16,000,000	3MLIB / (3.73)			(137,104)	(2,600,001)		(2,600,001)	622,640				336,095		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	11/22/2010	11/25/2013	1	110,000,000	0.98 / (3MLIB)			184,965	807,787		807,787	(180,686)				444,371		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	11/27/2020	1	34,000,000	2.96 / (3MLIB)			226,137	3,792,974		3,792,974	(492,929)				470,453		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/29/2010	12/01/2015	1	103,000,000	1.76 / (3MLIB)			374,034	4,045,786		4,045,786	(372,530)				841,429		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	12/01/2010	12/03/2025	1	17,000,000	3.57 / (3MLIB)			138,944	2,555,059		2,555,059	(466,337)				302,617		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/01/2010	12/03/2035	1	12,000,000	3.87 / (3MLIB)			106,853	2,233,999		2,233,999	(587,747)				285,710		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/01/2010	12/03/2017	1	60,363,000	6EUR / (2.77)			(346,345)	(5,560,470)		(5,560,470)	735,136				652,577		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/01/2010	12/03/2020	1	15,000,000	3MLIB / (3.1)			(104,973)	(1,827,096)		(1,827,096)	223,545				207,778		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/02/2010	12/06/2017	1	38,000,000	3MLIB / (2.58)			(216,782)	(3,309,119)		(3,309,119)	281,276				411,179		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/02/2010	12/06/2040	1	14,000,000	4 / (3MLIB)			129,410	3,067,339		3,067,339	(789,533)				368,305		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	12/02/2010	12/06/2020	1	49,239,600	3.2 / (6EUR)			336,445	6,969,778		6,969,778	(719,291)				682,432		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/02/2010	12/06/2019	1	25,000,000	3MLIB / (2.97)			(166,963)	(2,838,178)		(2,838,178)	305,000				323,152		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/03/2010	12/07/2020	1	56,000,000	3MLIB / (3.14)			(397,273)	(6,966,676)		(6,966,676)	840,605				776,267		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/06/2010	12/08/2017	1	45,000,000	3MLIB / (2.47)			(244,293)	(3,661,186)		(3,661,186)	321,197				487,211		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2010	12/08/2015	1	250,000,000	2 / (3MLIB)			1,061,088	11,632,492		11,632,492	(1,049,275)				2,049,729		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	12/09/2017	1	17,000,000	2.59 / (3MLIB)			97,090	1,480,504		1,480,504	(126,305)				184,112		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/08/2010	12/10/2020	1	57,000,000	3MLIB / (3.37)			(436,617)	(8,082,956)		(8,082,956)	889,599				790,558		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/08/2010	12/10/2030	1	35,000,000	3MLIB / (4.01)			(324,535)	(7,150,181)		(7,150,181)	1,406,710				736,133		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/08/2010	12/10/2017	1	46,000,000	3MLIB / (2.84)			(291,235)	(4,572,044)		(4,572,044)	369,329				498,333		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/10/2010	12/14/2040	1	17,000,000	4.09 / (3MLIB)			161,072	4,038,054		4,038,054	(970,506)				447,407		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2010	12/14/2020	1	13,378,000	6EUR / (3.3)			(95,108)	(1,978,852)		(1,978,852)	201,342				185,679		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/14/2010	12/16/2017	1	33,110,000	3 / (6EUR)			214,124	3,446,806		3,446,806	(441,126)				359,328		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	12/14/2010	12/16/2016	1	30,985,580	0.85 / (6JY)			36,017	674,311		674,311	(84,395)				298,457		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	12/14/2010	12/16/2020	1	34,000,000	3MLIB / (3.55)			(276,151)	(5,289,385)		(5,289,385)	547,917				472,071		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/15/2010	12/17/2030	1	35,000,000	3MLIB / (4.14)			(335,680)	(7,806,574)		(7,806,574)	1,427,265				736,538		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/16/2010	12/20/2025	1	43,000,000	3MLIB / (4.11)			(409,290)	(9,143,300)		(9,143,300)	1,256,834				766,867		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	12/16/2010	12/20/2015	1	42,000,000	2.38 / (3MLIB)			217,860	2,431,492		2,431,492	(215,263)				346,482		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2010	12/20/2020	1	13,131,000	6EUR / (3.43)			(99,401)	(2,102,514)		(2,102,514)	209,199				182,448		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/17/2010	12/21/2035	1	13,000,000	4.22 / (3MLIB)			127,186	3,232,703		3,232,703	(663,608)				309,860		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/20/2010	12/22/2020	1	34,000,000	3.35 / (3MLIB)			258,857	4,741,236		4,741,236	(532,144)				472,581		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/20/2010	12/22/2030	1	28,000,000	4 / (3MLIB)			258,151	5,605,933		5,605,933	(1,125,597)				589,461		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	12/21/2010	12/23/2035	1	9,000,000	4.12 / (3MLIB)			85,686	2,066,513		2,066,513	(454,237)				214,545		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	12/21/2010	12/23/2015	1	31,000,000	2.13 / (3MLIB)			140,916	1,554,471		1,554,471	(140,024)				256,128		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/22/2010	12/24/2020	1	23,000,000	3MLIB / (3.44)			(179,947)	(3,359,279)		(3,359,279)	365,095				319,802		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/28/2010	12/30/2030	1	15,000,000	4.08 / (3MLIB)			141,196	3,180,232		3,180,232	(610,256)				315,981		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/30/2010	01/04/2031	1	15,500,000	4.09 / (3MLIB)			146,509	3,293,703		3,293,703	(630,387)				326,615		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/03/2011	01/05/2021	1	23,000,000	3MLIB / (3.41)			(178,355)	(3,265,940)		(3,265,940)	365,284				320,433		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	01/12/2011	01/14/2021	1	23,000,000	3.47 / (3MLIB)			181,479	3,352,585		3,352,585	(369,895)				320,949		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/20/2011	01/24/2021	1	23,000,000	3MLIB / (3.49)			(182,820)	(3,366,970)		(3,366,970)	373,325				321,520		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch International GGDZP1UYGU9STUHRDP48	01/21/2011	01/25/2017	1	41,043,000	2.96 / (6EUR)			251,185	3,449,617		3,449,617	(484,907)				401,060		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/21/2011	01/25/2031	1	22,000,000	3MLIB / (4.21)			(214,649)	(5,031,097)		(5,031,097)	909,322				464,344		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/25/2011	01/27/2031	1	17,000,000	4.15 / (3MLIB)			163,441	3,733,438		3,733,438	(698,564)				358,867		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	01/28/2031	1	21,000,000	4.13 / (3MLIB)			201,058	4,561,047		4,561,047	(864,049)				443,341		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	01/26/2011	01/28/2021	1	17,000,000	3MLIB / (3.48)			(134,966)	(2,476,275)		(2,476,275)	277,775				237,814		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	01/28/2011	02/01/2021	1	23,000,000	3.43 / (3MLIB)			179,492	3,244,335		3,244,335	(370,808)				321,920		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	01/31/2011	02/02/2021	1	45,000,000	3.41 / (3MLIB)			349,473	6,283,868		6,283,868	(724,095)				629,955		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	01/31/2011	02/02/2021	1	45,000,000	3MLIB / (3.44)			(352,567)	(6,379,612)		(6,379,612)	727,227				629,955		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/01/2011	02/03/2021	1	26,000,000	3MLIB / (3.54)			(210,368)	(3,892,128)		(3,892,128)	427,211				364,039		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/02/2011	02/04/2026	1	19,013,400	6EUR / (3.84)			(170,273)	(4,119,583)		(4,119,583)	346,203				340,712		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/03/2011	02/07/2018	1	33,957,500	3.17 / (6EUR)			244,097	3,640,806		3,640,806	(458,648)				374,025		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	02/04/2011	02/08/2018	1	46,000,000	3MLIB / (3.14)			(325,920)	(5,076,486)		(5,076,486)	416,498				506,812		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	02/08/2011	02/10/2018	1	62,000,000	3MLIB / (3.23)			(454,847)	(7,130,484)		(7,130,484)	577,015				683,486		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/08/2011	02/10/2018	1	47,000,000	3MLIB / (3.19)			(339,516)	(5,300,265)		(5,300,265)	432,311				518,126		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/09/2011	02/11/2014	1	92,000,000	3MLIB / (1.59)			(296,871)	(1,156,856)		(1,156,856)	293,020				427,550		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	02/09/2011	02/11/2021	1	35,000,000	3.77 / (3MLIB)			303,471	5,828,544		5,828,544	(597,303)				490,746		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	02/09/2011	02/11/2016	1	63,000,000	2.54 / (3MLIB)			352,720	3,837,243		3,837,243	(350,942)				533,075		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	02/11/2031	1	8,000,000	4.38 / (3MLIB)			81,565	2,019,116		2,019,116	(337,221)				169,063		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/10/2011	02/14/2031	1	37,000,000	4.42 / (3MLIB)			380,790	9,566,718		9,566,718	(1,567,050)				782,098		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/11/2011	02/15/2041	1	14,000,000	4.49 / (3MLIB)			146,648	4,359,048		4,359,048	(842,355)				369,577		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2011	02/16/2026	1	13,981,836	6JY / (1.8)			(40,576)	(1,381,260)		(1,381,260)	(302,978)				250,873		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/14/2011	02/16/2021	1	35,000,000	3.74 / (3MLIB)			300,743	5,731,201		5,731,201	(595,900)				491,179		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/15/2011	02/17/2041	1	12,000,000	4.46 / (3MLIB)			124,681	3,651,783		3,651,783	(719,371)				316,812		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/15/2011	02/17/2026	1	15,364,302	1.79 / (6JY)			44,197	1,497,111		1,497,111	333,011				275,708		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/16/2011	02/18/2021	1	23,000,000	3.73 / (3MLIB)			196,996	3,747,766		3,747,766	(391,391)				322,889		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	02/18/2011	02/22/2031	1	29,000,000	4.34 / (3MLIB)			292,358	7,111,525		7,111,525	(1,219,720)				613,376		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/18/2011	02/22/2026	1	31,000,000	3MLIB / (4.17)			(299,733)	(6,575,594)		(6,575,594)	923,444				556,587		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/22/2011	02/24/2031	1	13,000,000	3MLIB / (4.29)			(129,597)	(3,094,607)		(3,094,607)	544,215				275,005		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/22/2011	02/24/2021	1	23,000,000	3.59 / (3MLIB)			188,893	3,486,733		3,486,733	(383,951)				323,230		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	02/25/2021	1	35,000,000	3.55 / (3MLIB)			280,627	5,201,886		5,201,886	(581,095)				491,958		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	02/23/2011	02/25/2021	1	35,000,000	3.55 / (3MLIB)			280,822	5,208,110		5,208,110	(581,301)				491,958		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	02/23/2011	02/25/2031	1	15,000,000	4.2 / (3MLIB)			144,503	3,371,580		3,371,580	(622,431)				317,338		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/24/2011	02/28/2016	1	48,321,000	6EUR / (2.82)			(247,657)	(2,991,760)		(2,991,760)	475,066				412,226		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	02/24/2011	02/28/2021	1	35,000,000	3MLIB / (3.56)			(277,668)	(5,203,002)		(5,203,002)	589,012				492,217		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/28/2011	03/02/2018	1	93,000,000	3MLIB / (2.98)			(622,933)	(9,438,400)		(9,438,400)	816,931				1,031,653		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	03/07/2011	03/09/2021	1	14,000,000	3MLIB / (3.61)			(115,727)	(2,130,290)		(2,130,290)	235,554				197,267		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/08/2011	03/10/2018	1	47,000,000	3MLIB / (3.06)			(323,886)	(4,936,415)		(4,936,415)	423,230				522,549		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/08/2011	03/10/2036	1	19,000,000	4.34 / (3MLIB)			191,875	4,977,698		4,977,698	(990,138)				455,053		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	03/10/2016	1	26,000,000	2.41 / (3MLIB)			136,661	1,468,006		1,468,006	(136,960)				223,072		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	03/10/2011	03/14/2036	1	20,000,000	4.29 / (3MLIB)			199,059	5,025,582		5,025,582	(1,035,982)				479,120		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	03/10/2011	03/14/2021	1	23,000,000	3.56 / (3MLIB)			187,374	3,409,928		3,409,928	(385,204)				324,364		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/10/2011	03/14/2031	1	15,000,000	4.17 / (3MLIB)			144,888	3,266,138		3,266,138	(621,663)				317,805		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	03/11/2011	03/15/2018	1	31,000,000	3MLIB / (2.91)			(201,773)	(3,012,766)		(3,012,766)	268,097				345,143		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2011	03/16/2021	1	23,000,000	3.48 / (3MLIB)			182,640	3,255,101		3,255,101	(380,517)				324,478		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	03/16/2016	1	42,000,000	2.2 / (3MLIB)			198,906	2,102,810		2,102,810	(200,638)				361,365		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	03/15/2011	03/17/2031	1	21,000,000	4.1 / (3MLIB)			199,308	4,349,067		4,349,067	(864,696)				445,030		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	03/15/2011	03/17/2021	1	23,000,000	3.37 / (3MLIB)			176,027	3,050,725		3,050,725	(374,031)				324,534		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/15/2011	03/17/2021	1	34,224,870	.6JY / (1.22)			(54,748)	(1,711,669)		(1,711,669)	(217,477)				482,919		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	03/16/2011	03/18/2018	1	32,266,071	.6JY / (0.84)			(30,675)	(782,896)		(782,896)	27,798				359,541		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/16/2011	03/18/2021	1	25,527,600	.6EUR / (3.42)			(163,797)	(3,639,924)		(3,639,924)	366,970				360,262		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/16/2011	03/18/2036	1	19,000,000	4.16 / (3MLIB)			183,176	4,339,963		4,339,963	(970,989)				455,274		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/16/2011	03/18/2021	1	23,000,000	3.39 / (3MLIB)			177,465	3,095,341		3,095,341	(375,599)				324,591		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	03/18/2021	1	23,000,000	3.29 / (3MLIB)			171,485	2,910,482		2,910,482	(369,516)				324,591		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	03/16/2011	03/18/2021	1	23,000,000	3.29 / (3MLIB)			171,571	2,913,148		2,913,148	(369,603)				324,591		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DWI3U69	03/17/2011	03/21/2021	1	50,000,000	3MLIB / (3.38)			(383,708)	(6,663,103)		(6,663,103)	815,925				706,001		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	03/17/2011	03/21/2018	1	35,565,000	.6EUR / (3.18)			(200,994)	(3,605,911)		(3,605,911)	455,790				396,633		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/18/2011	03/22/2021	1	15,000,000	3.39 / (3MLIB)			115,608	2,013,504		2,013,504	(245,316)				211,837		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/18/2011	03/22/2021	1	18,000,000	3.39 / (3MLIB)			138,505	2,409,250		2,409,250	(294,151)				254,205		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	03/18/2011	03/22/2018	1	31,000,000	3MLIB / (2.82)			(194,361)	(2,860,734)		(2,860,734)	262,186				345,819		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DWI3U69	03/21/2011	03/23/2018	1	31,000,000	3MLIB / (2.9)			(200,494)	(2,977,214)		(2,977,214)	268,038				345,916		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/21/2011	03/23/2031	1	14,000,000	4.1 / (3MLIB)			132,546	2,878,945		2,878,945	(576,639)				296,824		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	03/24/2016	1	48,201,800	2.98 / (6EUR)			254,676	3,100,726		3,100,726	(490,922)				416,279		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	03/22/2011	03/24/2021	1	34,024,800	3.53 / (6EUR)			219,245	5,083,812		5,083,812	(505,822)				480,682		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DWI3U69	03/23/2011	03/25/2019	1	41,799,852	.0.98 / (6JY)			52,493	1,411,512		1,411,512	41,779				511,349		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2011	03/25/2021	1	16,000,000	3.45 / (3MLIB)			125,641	2,216,280		2,216,280	(263,782)				226,078		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DWI3U69	03/24/2011	03/28/2016	1	42,000,000	2.3 / (3MLIB)			208,679	2,222,629		2,222,629	(209,021)				363,394		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/24/2011	03/28/2018	1	31,000,000	3MLIB / (2.94)			(204,110)	(3,046,404)		(3,046,404)	272,028				346,398		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DWI3U69	03/31/2011	04/04/2016	1	42,000,000	2.39 / (3MLIB)			219,016	2,806,811		2,806,811	(220,710)				364,404		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	03/31/2011	04/04/2021	1	11,896,265	.6JY / (1.3)			(23,414)	(748,988)		(748,988)	(74,913)				168,355		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	04/01/2011	04/05/2021	1	12,000,000	3MLIB / (3.59)			(98,380)	(1,986,064)		(1,986,064)	203,184				169,853		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	04/05/2011	04/07/2041	1	12,000,000	4.28 / (3MLIB)			119,153	3,394,040		3,394,040	(705,235)				317,600		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	04/06/2011	04/08/2014	1	150,000,000	3MLIB / (1.59)			(483,281)	(2,950,343)		(2,950,343)	480,390				758,288		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	04/12/2011	04/14/2023	1	25,000,000	3MLIB / (3.81)			(218,744)	(4,650,392)		(4,650,392)	560,343				396,053		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DWI3U69	04/12/2011	04/14/2021	1	25,000,000	3MLIB / (3.58)			(204,369)	(4,099,683)		(4,099,683)	424,363				354,412		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	04/15/2016	1	42,000,000	2.42 / (3MLIB)			221,378	2,835,285		2,835,285	(224,112)				366,248		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/13/2011	04/15/2016	1	42,000,000	2.42 / (3MLIB)			221,588	2,835,672		2,835,672	(224,112)				366,248		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/14/2011	04/18/2021	1	35,000,000	3.54 / (3MLIB)			283,141	5,625,134		5,625,134	(592,456)				496,519		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	04/15/2011	04/19/2023	1	23,005,206	6JY / (1.55)			(57,163)	(1,907,467)		(1,907,467)	(288,550)				364,703		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	04/18/2011	04/20/2036	1	16,000,000	4.21 / (3MLIB)			156,314	4,079,003		4,079,003	(825,038)				384,130		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/18/2011	04/20/2013	1	115,000,000	3MLIB / (0.83)			(151,826)	(396,815)		(396,815)	146,936				135,529		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	04/18/2011	04/20/2013	1	85,000,000	3MLIB / (0.84)			(112,432)	(293,733)		(293,733)	108,809				100,173		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	04/21/2031	1	21,000,000	4.08 / (3MLIB)			197,982	4,615,424		4,615,424	(867,233)				446,199		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/19/2011	04/21/2021	1	28,100,183	1.28 / (6JY)			54,087	1,668,280		1,668,280	181,037				398,843		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	04/21/2011	04/26/2013	1	85,000,000	3MLIB / (0.84)			(114,564)	(299,263)		(299,263)	110,679				114,215		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2011	04/26/2026	1	34,000,000	3MLIB / (3.93)			(308,412)	(6,687,021)		(6,687,021)	999,318				614,644		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	04/21/2011	04/26/2026	1	34,000,000	3MLIB / (3.94)			(308,688)	(6,700,369)		(6,700,369)	999,668				614,644		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	04/21/2011	04/27/2021	1	46,000,000	3.45 / (3MLIB)			361,465	6,987,829		6,987,829	(770,615)				653,581		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	04/26/2011	04/28/2036	1	25,000,000	4.16 / (3MLIB)			240,667	6,085,464		6,085,464	(1,281,733)				600,492		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	04/28/2011	05/06/2036	1	13,000,000	4.14 / (3MLIB)			125,104	3,131,037		3,131,037	(666,006)				312,406		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/02/2011	05/04/2036	1	25,000,000	4.09 / (3MLIB)			236,808	5,782,223		5,782,223	(1,273,375)				600,708		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	05/02/2011	05/04/2036	1	7,000,000	4.1 / (3MLIB)			66,437	1,628,683		1,628,683	(356,847)				168,198		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/02/2011	05/04/2026	1	31,000,000	3MLIB / (3.82)			(272,717)	(5,647,143)		(5,647,143)	901,570				560,887		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/03/2011	05/05/2021	1	23,000,000	3.34 / (3MLIB)			174,673	3,279,259		3,279,259	(380,126)				327,240		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/03/2011	05/05/2021	1	23,000,000	3MLIB / (3.35)			(174,961)	(3,288,705)		(3,288,705)	380,420				327,240		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/04/2011	05/06/2014	1	37,000,000	3MLIB / (1.28)			(90,659)	(551,958)		(551,958)	92,067				194,030		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/04/2011	05/06/2021	1	55,000,000	3MLIB / (3.31)			(413,889)	(7,712,835)		(7,712,835)	905,443				782,664		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2011	05/09/2021	1	29,000,000	3.25 / (3MLIB)			213,774	3,908,503		3,908,503	(473,564)				412,889		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/06/2011	05/10/2021	1	23,000,000	3MLIB / (3.3)			(170,578)	(3,188,008)		(3,188,008)	378,615				327,520		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/10/2011	05/12/2021	1	23,000,000	3.25 / (3MLIB)			169,858	3,097,698		3,097,698	(376,147)				327,632		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	05/10/2011	05/12/2021	1	51,000,000	3.27 / (3MLIB)			378,808	6,939,997		6,939,997	(836,278)				726,489		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	05/10/2011	05/12/2031	1	11,000,000	3MLIB / (3.93)			(98,721)	(2,143,204)		(2,143,204)	448,884				234,100		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	05/10/2011	05/12/2021	1	23,000,000	3MLIB / (3.3)			(170,496)	(3,185,854)		(3,185,854)	378,957				327,632		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/11/2011	05/13/2026	1	21,000,000	3.78 / (3MLIB)			182,376	3,687,083		3,687,083	(608,664)				380,318		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2011	05/13/2021	1	20,000,000	3.31 / (3MLIB)			150,441	2,788,766		2,788,766	(330,232)				284,946		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/11/2011	05/13/2031	1	10,000,000	3MLIB / (3.96)			(91,471)	(1,994,474)		(1,994,474)	409,421				212,835		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/11/2011	05/13/2021	1	21,000,000	3.31 / (3MLIB)			158,095	2,932,515		2,932,515	(346,878)				299,194		00001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	05/13/2011	05/17/2013	1	57,000,000	0.73 / (3MLIB)			60,708	166,657		166,657	(57,428)				102,978		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/13/2011	05/17/2013	1	57,000,000	0.73 / (3MLIB)			60,494	166,230		166,230	(57,217)				102,978		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	05/13/2011	05/17/2021	1	23,000,000	3.22 / (3MLIB)			167,585	3,018,198		3,018,198	(374,730)				327,912		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	05/16/2011	05/18/2018	1	31,000,000	3MLIB / (2.68)			(184,529)	(2,950,578)		(2,950,578)	260,381				351,181		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	05/16/2011	05/18/2021	1	23,000,000	3.22 / (3MLIB)			167,815	3,025,544		3,025,544	(375,208)				327,968		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	05/17/2011	05/19/2018	1	31,000,000	3MLIB / (2.62)			(179,492)	(2,841,888)		(2,841,888)	255,896				351,276		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	05/17/2011	05/19/2018	1	31,000,000	3MLIB / (2.62)			(179,685)	(2,846,112)		(2,846,112)	256,085				351,276		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/17/2011	05/19/2031	1	14,000,000	3.85 / (3MLIB)			124,128	2,539,749		2,539,749	(566,867)				298,106		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/17/2011	05/19/2031	1	14,000,000	3.85 / (3MLIB)			124,111	2,538,658		2,538,658	(566,836)				298,106		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	05/17/2011	05/19/2021	1	23,000,000	3.17 / (3MLIB)			165,055	2,935,002		2,935,002	(372,506)				328,024		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	05/18/2011	05/20/2023	1	9,000,000	3MLIB / (3.46)			(70,965)	(1,328,070)		(1,328,070)	195,231				143,287		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	05/20/2011	05/24/2013	1	57,000,000	0.71 / (3MLIB)			57,727	160,757		160,757	(54,247)				110,380		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	05/20/2011	05/24/2013	1	57,000,000	0.71 / (3MLIB)			57,727	160,757		160,757	(54,247)				110,380		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	05/23/2011	05/25/2021	1	23,000,000	3.2 / (3MLIB)			166,325	2,964,218		2,964,218	(374,599)				328,360		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/23/2011	05/25/2026	1	16,905,600	6EUR / (3.67)			(117,689)	(3,621,443)		(3,621,443)	284,276				306,556		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	05/25/2011	05/27/2021	1	23,000,000	3.19 / (3MLIB)			166,096	2,955,160		2,955,160	(374,387)				328,472		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	05/25/2011	05/27/2021	1	23,000,000	3MLIB / (3.2)			(166,614)	(2,972,148)		(2,972,148)	374,914				328,472		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	05/25/2011	05/27/2023	1	8,000,000	3MLIB / (3.46)			(63,103)	(1,176,288)		(1,176,288)	173,803				127,489		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2011	05/31/2031	1	14,000,000	3.86 / (3MLIB)			124,547	2,552,518		2,552,518	(569,197)				298,357		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	05/27/2011	06/01/2019	1	27,000,000	3MLIB / (2.8)			(168,417)	(2,762,050)		(2,762,050)	288,379				335,318		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	05/31/2011	06/02/2036	1	12,000,000	3.93 / (3MLIB)			108,728	2,378,610		2,378,610	(601,266)				288,825		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	05/31/2011	06/02/2026	1	25,000,000	3.65 / (3MLIB)			209,018	3,947,550		3,947,550	(716,883)				453,669		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	06/01/2011	06/03/2021	1	23,000,000	3.09 / (3MLIB)			160,240	2,750,746		2,750,746	(369,817)				328,808		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	06/02/2011	06/06/2023	1	12,172,285	6JY / (1.39)			(27,011)	(783,973)		(783,973)	(173,083)				194,217		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	06/02/2011	06/06/2018	1	15,000,000	3MLIB / (2.52)			(83,153)	(1,279,880)		(1,279,880)	121,179				170,752		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/02/2011	06/06/2036	1	24,000,000	3MLIB / (3.93)			(217,345)	(4,739,655)		(4,739,655)	1,202,436				577,789		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	06/02/2011	06/06/2031	1	17,000,000	3MLIB / (3.85)			(150,553)	(3,046,860)		(3,046,860)	689,705				362,456		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2011	06/06/2031	1	35,000,000	3.85 / (3MLIB)			310,399	6,300,194		6,300,194	(1,420,745)				746,234		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	06/03/2011	06/07/2041	1	11,000,000	3.97 / (3MLIB)			100,861	2,350,466		2,350,466	(624,278)				291,998		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1E8VN30JCEQV1H4R804	08/15/2011	06/07/2031	1	35,000,000	3.83 / (3MLIB)			308,496	6,177,220		6,177,220	(1,417,815)				746,291		00001

SCHEDULE DB - PART A - SECTION 1

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INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	06/03/2011	06/07/2031	1	19,000,000	3MLIB / (3.82)			(167,089)	(3,329,677)		(3,329,677)	769,010				405,129		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	06/07/2011	06/09/2041	1	11,000,000	3MLIB / (4.02)			(102,306)	(2,469,593)		(2,469,593)	628,695				292,027		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	06/08/2011	06/10/2021	1	41,000,000	3.09 / (3MLIB)			285,614	4,879,812		4,879,812	(660,572)				586,832		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	06/09/2011	06/13/2036	1	24,000,000	3MLIB / (3.88)			(214,752)	(4,536,633)		(4,536,633)	1,197,127				578,031		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	06/09/2011	06/13/2014	1	36,032,500	6EUR / (2.36)			(151,552)	(1,318,759)		(1,318,759)	222,207				197,586		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	06/09/2011	06/13/2021	1	12,462,612	6JY / (1.16)			(22,290)	(609,101)		(609,101)	(96,397)				178,468		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	06/09/2011	06/13/2031	1	18,000,000	3.79 / (3MLIB)			156,677	3,045,945		3,045,945	(726,242)				383,982		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	06/10/2011	06/14/2021	1	23,000,000	3.05 / (3MLIB)			157,848	2,652,267		2,652,267	(368,741)				329,421		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	06/13/2011	06/15/2016	1	37,000,000	1.81 / (3MLIB)			138,960	1,653,988		1,653,988	(146,276)				331,369		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/13/2011	06/15/2023	1	21,000,000	3MLIB / (3.33)			(158,866)	(2,779,122)		(2,779,122)	450,700				335,480		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2011	06/16/2031	1	15,000,000	3.88 / (3MLIB)			134,113	2,754,266		2,754,266	(611,699)				320,059		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/15/2011	06/17/2021	1	45,000,000	3MLIB / (3.18)			(323,588)	(5,661,132)		(5,661,132)	737,595				644,847		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	06/16/2011	06/20/2016	1	93,000,000	1.83 / (3MLIB)			355,110	4,245,135		4,245,135	(374,325)				834,701		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	06/16/2011	06/20/2016	1	22,886,400	6EUR / (2.68)			(112,698)	(1,759,440)		(1,759,440)	226,940				205,412		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2011	06/20/2021	1	15,000,000	3.09 / (3MLIB)			104,432	1,772,405		1,772,405	(242,712)				215,058		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	06/16/2011	06/20/2041	1	49,000,000	3.92 / (3MLIB)			442,820	9,902,146		9,902,146	(2,764,982)				1,301,552		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	06/16/2011	06/20/2026	1	28,000,000	3MLIB / (3.58)			(229,380)	(4,149,570)		(4,149,570)	799,789				509,073		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/17/2011	06/21/2021	1	23,000,000	3.1 / (3MLIB)			160,794	2,740,336		2,740,336	(372,927)				329,811		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	06/17/2011	06/21/2031	1	23,000,000	3.81 / (3MLIB)			201,187	3,947,650		3,947,650	(931,364)				490,944		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2011	06/21/2031	1	22,000,000	3.79 / (3MLIB)			191,588	3,722,963		3,722,963	(889,381)				469,598		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2011	06/21/2021	1	14,000,000	3.1 / (3MLIB)			97,769	1,664,588		1,664,588	(226,891)				200,755		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	06/22/2026	1	33,000,000	3.59 / (3MLIB)			271,002	4,918,093		4,918,093	(943,711)				600,105		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/21/2011	06/23/2021	1	60,000,000	3.13 / (3MLIB)			423,302	7,266,490		7,266,490	(977,460)				860,668		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/22/2011	06/24/2019	1	24,000,000	2.74 / (3MLIB)			145,621	2,324,721		2,324,721	(254,998)				299,600		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2011	06/24/2026	1	27,000,000	3MLIB / (3.6)			(222,380)	(4,058,413)		(4,058,413)	773,102				491,098		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	06/23/2011	06/27/2013	1	142,000,000	0.63 / (3MLIB)			114,131	347,429		347,429	(104,015)				349,033		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/23/2011	06/27/2013	1	142,000,000	0.63 / (3MLIB)			114,131	347,429		347,429	(104,015)				349,033		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	06/23/2011	06/27/2015	1	51,000,000	3MLIB / (1.39)			(137,572)	(1,268,747)		(1,268,747)	134,283				381,791		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	06/23/2011	06/27/2015	1	26,000,000	3MLIB / (1.39)			(70,216)	(647,597)		(647,597)	68,533				194,639		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	06/24/2011	06/28/2036	1	12,000,000	3.81 / (3MLIB)			104,960	2,086,304		2,086,304	(593,999)				289,275		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	06/27/2011	06/29/2021	1	12,000,000	.3 / (3MLIB)			80,744	1,321,497		1,321,497	(192,976)				172,308		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/27/2011	06/29/2021	1	11,548,000	.6EUR / (3.31)			(71,647)	(1,779,163)		(1,779,163)	162,864				165,818		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	06/27/2011	06/29/2036	1	24,000,000	3.82 / (3MLIB)			210,613	4,228,231		4,228,231	(1,192,646)				578,584		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	06/27/2011	06/29/2021	1	24,539,500	.6EUR / (3.34)			(154,507)	(3,830,275)		(3,830,275)	348,843				352,362		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	06/28/2011	06/30/2018	1	15,952,200	3.03 / (6EUR)			86,645	1,826,944		1,826,944	(199,581)				182,755		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	06/28/2011	06/30/2021	1	17,000,000	3.09 / (3MLIB)			117,947	1,988,641		1,988,641	(277,102)				244,144		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	06/29/2011	07/01/2023	1	25,485,587	.6JY / (1.35)			(59,606)	(1,547,335)		(1,547,335)	(379,673)				408,024		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	06/29/2011	07/01/2018	1	61,000,000	3MLIB / (2.57)			(344,638)	(5,227,478)		(5,227,478)	506,361				699,028		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	06/30/2011	07/05/2018	1	31,000,000	3MLIB / (2.64)			(180,523)	(2,764,078)		(2,764,078)	262,945				355,619		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/30/2011	07/04/2021	1	21,808,500	.3.4 / (6EUR)			137,339	3,485,898		3,485,898	(312,609)				313,412		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/30/2011	07/05/2021	1	37,005,057	1.15 / (6JY)			67,073	1,776,678		1,776,678	300,795				531,892		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2011	07/05/2016	1	75,000,000	3.4 / (3MLIB)			579,719	7,435,513		7,435,513	(585,383)				677,484		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/05/2011	07/07/2031	1	21,000,000	3MLIB / (3.93)			(190,405)	(3,961,701)		(3,961,701)	863,455				448,799		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/05/2011	07/07/2018	1	61,000,000	3MLIB / (2.66)			(359,254)	(5,511,256)		(5,511,256)	522,056				700,136		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	07/05/2011	07/07/2018	1	30,164,400	3.12 / (6EUR)			174,792	3,607,661		3,607,661	(386,389)				346,216		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/06/2011	07/08/2041	1	17,000,000	4.06 / (3MLIB)			159,577	3,879,040		3,879,040	(977,420)				451,959		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/07/2011	07/11/2023	1	20,000,000	3.55 / (3MLIB)			161,768	3,013,450		3,013,450	(444,088)				320,633		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/07/2011	01/11/2014	1	90,000,000	3MLIB / (0.92)			(138,231)	(539,051)		(539,051)	138,492				397,571		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/08/2011	07/12/2021	1	23,000,000	3.2 / (3MLIB)			166,005	2,855,837		2,855,837	(381,499)				330,979		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/11/2011	07/13/2026	1	25,000,000	3.62 / (3MLIB)			206,557	3,727,556		3,727,556	(719,653)				455,626		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/11/2011	07/13/2026	1	25,000,000	3.61 / (3MLIB)			206,494	3,724,505		3,724,505	(719,573)				455,626		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/11/2011	07/13/2016	1	31,000,000	1.85 / (3MLIB)			119,052	1,388,625		1,388,625	(126,824)				280,978		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/11/2011	07/13/2021	1	45,000,000	3.11 / (3MLIB)			314,427	5,246,370		5,246,370	(736,119)				647,676		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	07/13/2016	1	31,000,000	1.84 / (3MLIB)			118,800	1,385,161		1,385,161	(126,585)				280,978		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	07/11/2011	07/13/2021	1	34,000,800	.6EUR / (3.16)			(198,621)	(4,909,949)		(4,909,949)	460,478				489,367		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	07/12/2011	07/14/2021	1	23,000,000	3.04 / (3MLIB)			156,970	2,558,807		2,558,807	(372,303)				331,090		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/12/2011	07/14/2014	1	73,000,000	3MLIB / (1.01)			(127,961)	(716,137)		(716,137)	133,364				414,382		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/12/2011	07/14/2029	1	26,000,000	3.7 / (3MLIB)			220,344	3,998,447		3,998,447	(927,729)				524,673		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	07/12/2011	07/14/2014	1	73,000,000	3MLIB / (1.01)			(128,190)	(717,558)		(717,558)	133,597				414,382		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	07/12/2011	07/14/2018	1	16,971,600	.6EUR / (2.87)			(88,878)	(1,830,545)		(1,830,545)	204,612				195,153		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	07/14/2029	1	26,000,000	3.7 / (3MLIB)			220,214	3,998,336		3,998,336	(927,729)				524,673		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/13/2011	07/15/2021	1	34,000,000	3.06 / (3MLIB)			233,781	3,835,741		3,835,741	(552,619)				489,519		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/13/2011	07/15/2016	1	42,000,000	1.8 / (3MLIB)			155,963	1,806,238		1,806,238	(166,744)				381,002		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/15/2011	07/19/2018	1	30,000,000	3MLIB / (2.46)			(161,334)	(2,355,158)		(2,355,158)	243,819				345,416		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/15/2011	07/19/2018	1	30,000,000	3MLIB / (2.47)			(162,272)	(2,375,518)		(2,375,518)	244,725				345,416		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/18/2011	07/20/2016	1	62,000,000	1.78 / (3MLIB)			228,174	2,617,101		2,617,101	(244,702)				563,617		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	07/18/2011	07/20/2026	1	17,000,000	3.56 / (3MLIB)			138,140	2,399,611		2,399,611	(486,909)				310,053		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/18/2011	07/20/2018	1	22,744,000	6EUR / (2.84)			(115,954)	(2,401,975)		(2,401,975)	270,184				261,940		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/19/2011	07/21/2026	1	29,000,000	3.58 / (3MLIB)			237,480	4,182,485		4,182,485	(833,234)				528,969		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/19/2011	07/21/2021	1	60,000,000	3MLIB / (3.04)			(410,114)	(6,634,886)		(6,634,886)	975,252				864,725		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXXO3601TB7DWI3U69	07/21/2011	07/25/2031	1	25,000,000	3MLIB / (3.82)			(219,700)	(4,246,128)		(4,246,128)	1,019,023				535,015		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/21/2011	07/25/2021	1	11,501,600	3.31 / (6EUR)			68,341	1,757,985		1,757,985	(160,864)				165,873		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	07/25/2011	07/27/2031	1	20,000,000	3MLIB / (3.82)			(175,659)	(3,383,257)		(3,383,257)	815,446				428,077		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/25/2011	07/27/2019	1	27,301,100	3.05 / (6EUR)			146,447	3,371,406		3,371,406	(347,567)				343,305		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/26/2011	07/28/2041	1	11,000,000	3MLIB / (3.93)			(99,775)	(2,202,863)		(2,202,863)	624,457				292,731		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/27/2011	07/29/2031	1	14,000,000	3.79 / (3MLIB)			122,081	2,315,071		2,315,071	(570,739)				299,699		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/28/2011	08/01/2019	1	27,075,000	6EUR / (2.97)			(139,894)	(3,234,985)		(3,234,985)	341,305				340,761		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	07/29/2011	08/02/2026	1	25,000,000	3.51 / (3MLIB)			200,636	3,367,065		3,367,065	(714,515)				456,531		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXXO3601TB7DWI3U69	08/01/2011	08/03/2026	1	21,000,000	3.45 / (3MLIB)			165,187	2,665,096		2,665,096	(595,936)				383,526		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/01/2011	08/03/2026	1	21,000,000	3.45 / (3MLIB)			165,187	2,665,096		2,665,096	(595,936)				383,526		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/02/2011	08/04/2021	1	22,547,200	6EUR / (3.13)			(125,664)	(3,178,618)		(3,178,618)	304,915				325,658		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/02/2011	08/04/2021	1	22,000,000	2.78 / (3MLIB)			136,341	1,944,212		1,944,212	(345,140)				317,754		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/03/2011	08/05/2018	1	6,377,551	6JY / (0.68)			(4,415)	(111,167)		(111,167)	(7,233)				73,737		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXXO3601TB7DWI3U69	08/03/2011	08/05/2031	1	17,000,000	3.42 / (3MLIB)			132,666	1,824,712		1,824,712	(664,430)				364,086		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/03/2011	08/05/2031	1	12,853,800	6EUR / (3.47)			(79,597)	(2,549,482)		(2,549,482)	249,351				275,288		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/03/2011	08/05/2031	1	17,000,000	3.43 / (3MLIB)			132,719	1,827,876		1,827,876	(664,520)				364,086		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXXO3601TB7DWI3U69	08/03/2011	08/05/2018	1	6,377,551	6JY / (0.68)			(4,415)	(111,167)		(111,167)	(7,233)				73,737		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXXO3601TB7DWI3U69	08/03/2011	08/05/2023	1	22,000,000	3MLIB / (2.94)			(145,079)	(1,946,751)		(1,946,751)	455,147				353,838		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/04/2011	08/08/2016	1	31,000,000	1.48 / (3MLIB)			91,379	974,524		974,524	(101,150)				283,932		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/04/2011	08/08/2016	1	31,000,000	1.48 / (3MLIB)			91,379	974,524		974,524	(101,150)				283,932		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/04/2011	08/08/2021	1	12,858,429	6JY / (1.04)			(17,050)	(482,924)		(482,924)	(116,107)				185,843		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2011	08/08/2016	1	16,000,000	1.43 / (3MLIB)			45,263	476,437		476,437	(50,381)				146,545		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/04/2011	08/08/2023	1	23,000,000	3MLIB / (2.89)			(148,987)	(1,921,265)		(1,921,265)	472,919				370,071		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2011	08/08/2021	1	33,000,000	2.7 / (3MLIB)			197,924	2,682,797		2,682,797	(511,685)				476,949		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/05/2011	08/09/2031	1	33,000,000	3.34 / (3MLIB)			250,371	3,070,409		3,070,409	(1,278,047)				706,969		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/05/2011	08/09/2021	1	55,000,000	2.63 / (3MLIB)			320,348	4,145,616		4,145,616	(842,941)				795,047		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/05/2011	08/09/2018	1	44,565,600	6EUR / (2.69)			(202,008)	(4,265,417)		(4,265,417)	499,433				515,804		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/05/2011	08/09/2031	1	33,000,000	3.31 / (3MLIB)			248,515	2,955,336		2,955,336	(1,274,777)				706,969		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	08/05/2011	08/09/2021	1	14,000,000	3MLIB / (2.7)			(83,993)	(1,135,366)		(1,135,366)	217,091				202,375		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/08/2011	08/10/2018	1	90,000,000	2.08 / (3MLIB)			401,230	5,113,669		5,113,669	(659,979)				1,041,933		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/08/2011	08/10/2021	1	32,609,400	6EUR / (2.98)			(170,585)	(4,187,372)		(4,187,372)	415,846				471,460		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	08/08/2011	08/10/2021	1	26,021,337	6JY / (1.02)			(33,696)	(928,402)		(928,402)	(236,907)				376,211		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2011	08/10/2023	1	24,000,000	3MLIB / (2.84)			(152,445)	(1,869,473)		(1,869,473)	490,123				386,264		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/08/2011	08/10/2021	1	22,000,000	2.57 / (3MLIB)			125,138	1,553,349		1,553,349	(334,041)				318,071		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/09/2011	08/11/2021	1	55,000,000	2.59 / (3MLIB)			314,840	3,946,878		3,946,878	(837,793)				795,311		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/09/2011	08/11/2026	1	40,000,000	3.07 / (3MLIB)			277,624	3,211,900		3,211,900	(1,087,932)				731,133		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/09/2011	08/11/2021	1	24,000,000	3MLIB / (2.59)			(137,595)	(1,729,144)		(1,729,144)	365,801				347,045		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/09/2011	08/11/2021	1	28,000,000	2.48 / (3MLIB)			152,652	1,759,661		1,759,661	(418,648)				404,885		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	08/10/2011	08/12/2014	1	35,620,000	6EUR / (1.6)			(80,772)	(812,497)		(812,497)	152,670				208,207		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	08/10/2011	08/12/2018	1	15,643,332	6JY / (0.65)			(9,939)	(248,732)		(248,732)	(20,588)				181,197		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2011	08/12/2016	1	31,000,000	3MLIB / (1.2)			(69,986)	(668,614)		(668,614)	80,594				284,401		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/15/2011	08/12/2016	1	195,000,000	1.19 / (3MLIB)			436,822	4,158,116		4,158,116	(503,685)				1,788,977		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2011	08/15/2021	1	33,000,000	3MLIB / (2.49)			(180,465)	(2,089,756)		(2,089,756)	495,139				477,503		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	08/11/2011	08/15/2031	1	42,000,000	3.11 / (3MLIB)			295,045	2,428,657		2,428,657	(1,585,954)				900,187		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/11/2011	08/15/2031	1	12,000,000	3MLIB / (3.13)			(84,899)	(731,087)		(731,087)	454,188				257,196		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/11/2011	08/15/2026	1	70,000,000	2.87 / (3MLIB)			449,741	3,862,523		3,862,523	(1,859,312)				1,280,015		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	08/11/2011	08/15/2021	1	30,334,500	6EUR / (2.88)			(149,566)	(3,578,209)		(3,578,209)	365,579				438,934		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/12/2011	08/16/2026	1	24,491,900	3.29 / (6EUR)			142,335	3,919,766		3,919,766	(350,351)				447,904		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	08/12/2011	08/16/2016	1	150,000,000	1.75 / (3MLIB)			543,400	6,083,426		6,083,426	(588,525)				1,378,405		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/12/2011	08/16/2021	1	39,000,000	2.44 / (3MLIB)			208,559	2,308,826		2,308,826	(580,363)				564,416		00001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2011	08/17/2021	1	21,639,000	2.94 / (6EUR)			109,664	2,651,235		2,651,235	(266,155)				313,216		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2011	08/17/2031	1	47,000,000	3.17 / (3MLIB)			336,266	3,137,733		3,137,733	(1,787,946)				1,007,505		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/16/2011	08/18/2018	1	28,666,000	2.57 / (6EUR)			123,451	2,545,091		2,545,091	(307,609)				332,554		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/17/2011	08/19/2016	1	41,000,000	1.21 / (3MLIB)			92,713	885,973		885,973	(107,477)				377,228		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	08/17/2011	08/19/2031	1	13,000,000	3.11 / (3MLIB)			91,196	742,001		742,001	(491,063)				278,714		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2011	08/22/2021	1	54,000,000	2.19 / (3MLIB)			254,816	2,073,419		2,073,419	(771,055)				782,276		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/18/2011	08/22/2016	1	82,000,000	1.11 / (3MLIB)			165,030	1,483,161		1,483,161	(195,791)				755,385		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/18/2011	08/22/2026	1	31,000,000	2.67 / (3MLIB)			183,251	923,691		923,691	(803,861)				567,276		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/18/2011	08/22/2021	1	21,000,000	2.19 / (3MLIB)			99,358	814,919		814,919	(300,124)				304,218		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	08/19/2011	08/23/2016	1	82,000,000	1.19 / (3MLIB)			181,357	1,706,609		1,706,609	(211,314)				755,694		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/19/2011	08/23/2026	1	39,000,000	2.71 / (3MLIB)			234,943	1,370,253		1,370,253	(1,016,948)				713,743		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/19/2011	08/23/2016	1	82,000,000	1.19 / (3MLIB)			182,279	1,719,475		1,719,475	(212,200)				755,694		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/19/2011	08/23/2026	1	39,000,000	2.71 / (3MLIB)			234,796	1,363,136		1,363,136	(1,016,753)				713,743		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/19/2011	08/23/2026	1	21,663,000	6EUR / (3.1)			(118,085)	(2,959,769)		(2,959,769)	284,788				396,457		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/19/2011	08/23/2018	1	28,884,000	6EUR / (2.41)			(115,645)	(2,314,539)		(2,314,539)	289,978				335,515		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/22/2011	08/24/2026	1	35,000,000	2.73 / (3MLIB)			212,590	1,312,357		1,312,357	(914,907)				640,605		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2011	08/24/2026	1	35,000,000	2.73 / (3MLIB)			212,503	1,308,097		1,308,097	(914,792)				640,605		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2011	08/25/2023	1	37,000,000	2.51 / (3MLIB)			203,741	1,619,276		1,619,276	(724,023)				596,687		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	08/24/2011	08/26/2018	1	68,000,000	3MLIB / (1.82)			(258,373)	(2,847,737)		(2,847,737)	462,856				790,495		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/24/2011	08/26/2018	1	14,499,000	2.5 / (6EUR)			60,770	1,220,884		1,220,884	(149,780)				168,550		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/26/2011	08/30/2026	1	48,000,000	3MLIB / (2.89)			(303,146)	(2,721,264)		(2,721,264)	1,286,606				879,090		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/25/2011	08/29/2021	1	21,661,500	2.85 / (6EUR)			107,737	2,481,225		2,481,225	(255,480)				314,164		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	08/26/2011	08/30/2026	1	53,000,000	3MLIB / (2.88)			(336,754)	(2,924,145)		(2,924,145)	1,418,370				970,662		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/26/2011	08/31/2021	1	76,000,000	2.36 / (3MLIB)			381,798	3,965,574		3,965,574	(1,137,621)				1,102,437		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/26/2011	08/31/2031	1	19,000,000	3 / (3MLIB)			125,128	771,413		771,413	(714,185)				407,689		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/26/2011	08/30/2021	1	23,105,600	6EUR / (2.8)			(113,261)	(2,554,022)		(2,554,022)	269,134				335,164		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/26/2011	08/31/2021	1	76,000,000	3MLIB / (2.38)			(384,306)	(4,049,541)		(4,049,541)	1,140,350				1,102,437		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	08/26/2011	08/30/2013	1	250,000,000	0.9 / (3MLIB)			361,249	752,636		752,636	(358,675)				806,872		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2011	08/31/2021	1	33,000,000	3MLIB / (2.43)			(171,105)	(1,900,141)		(1,900,141)	499,765				478,690		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/30/2011	09/01/2031	1	38,000,000	3MLIB / (3.03)			(258,881)	(1,655,698)		(1,655,698)	1,424,434				815,440		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/30/2011	09/01/2018	1	30,000,000	3MLIB / (1.81)			(112,786)	(1,218,648)		(1,218,648)	203,772				349,196		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	08/30/2011	09/01/2026	1	50,000,000	3MLIB / (2.83)			(315,945)	(2,439,230)		(2,439,230)	1,325,125				915,814		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/31/2011	09/02/2026	1	15,614,500	3.19 / (6EUR)			90,990	2,327,775		2,327,775	(216,184)				286,029		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/31/2011	09/02/2021	1	11,714,174	1.03 / (6JY)			15,631	424,794		424,794	107,890				169,979		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/31/2011	09/02/2015	1	24,131,500	1.91 / (6EUR)			73,688	957,557		957,557	(151,376)				187,785		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/31/2011	09/02/2018	1	90,000,000	3MLIB / (1.83)			(344,201)	(3,775,091)		(3,775,091)	616,995				1,047,855		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/31/2011	09/02/2018	1	90,000,000	1.83 / (3MLIB)			342,401	3,735,986		3,735,986	(615,249)				1,047,855		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/31/2011	09/02/2018	1	90,000,000	3MLIB / (1.84)			(344,876)	(3,789,756)		(3,789,756)	617,643				1,047,855		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/01/2011	09/06/2014	1	100,000,000	0.64 / (3MLIB)			84,354	400,488		400,488	(93,070)				598,609		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/01/2011	09/06/2031	1	19,000,000	3MLIB / (3.1)			(132,758)	(1,025,327)		(1,025,327)	718,569				407,874		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	09/02/2011	09/06/2026	1	59,000,000	2.75 / (3MLIB)			360,256	2,238,613		2,238,613	(1,548,921)				1,081,220		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/02/2011	09/06/2016	1	41,000,000	1.17 / (3MLIB)			88,398	808,281		808,281	(103,968)				379,850		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/02/2011	09/06/2016	1	61,000,000	1.19 / (3MLIB)			134,721	1,247,294		1,247,294	(157,758)				565,142		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/06/2011	09/08/2016	1	51,000,000	1.14 / (3MLIB)			106,812	958,960		958,960	(125,985)				472,878		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/06/2011	09/08/2016	1	51,000,000	1.14 / (3MLIB)			106,493	954,508		954,508	(125,679)				472,878		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/06/2011	09/08/2026	1	55,000,000	2.61 / (3MLIB)			317,142	1,168,349		1,168,349	(1,418,780)				1,008,125		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2011	09/09/2021	1	11,596,444	6JY / (1.02)			(14,494)	(408,061)		(408,061)	(110,501)				168,465		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/07/2011	09/09/2021	1	20,484,000	6EUR / (2.67)			(100,688)	(2,168,720)		(2,168,720)	237,257				297,577		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/08/2011	09/12/2018	1	60,000,000	3MLIB / (1.7)			(208,688)	(2,039,410)		(2,039,410)	392,988				700,357		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/08/2011	09/12/2031	1	19,000,000	3MLIB / (2.89)			(122,847)	(406,069)		(406,069)	701,383				408,058		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2011	09/12/2016	1	102,000,000	3MLIB / (1.18)			(222,170)	(2,031,792)		(2,031,792)	261,130				947,283		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/08/2011	09/12/2016	1	26,000,000	1.17 / (3MLIB)			56,307	513,370		513,370	(66,251)				241,464		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/08/2011	09/12/2021	1	43,000,000	3MLIB / (2.19)			(202,772)	(1,576,785)		(1,576,785)	618,856				624,981		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2011	09/12/2016	1	23,313,042	6JY / (0.46)			(5,863)	(152,605)		(152,605)	16,932				216,510		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/09/2011	09/13/2026	1	31,000,000	2.66 / (3MLIB)			182,490	829,212		829,212	(805,780)				568,509		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/09/2011	09/13/2026	1	31,000,000	2.66 / (3MLIB)			182,451	827,326		827,326	(805,730)				568,509		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/09/2011	09/13/2021	1	32,000,000	2.14 / (3MLIB)			146,777	1,035,842		1,035,842	(456,317)				465,179		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/12/2011	09/14/2014	1	18,271,992	6JY / (0.35)			(1,205)	(28,926)		(28,926)	8,268				110,223		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/12/2011	09/14/2021	1	27,000,000	2.15 / (3MLIB)			124,448	892,675		892,675	(385,876)				392,559		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/12/2011	09/14/2021	1	27,000,000	2.15 / (3MLIB)			124,448	892,675		892,675	(385,876)				392,559		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/12/2011	09/14/2013	1	85,000,000	0.53 / (3MLIB)			48,595	96,731		96,731	(43,852)				286,853		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2011	09/14/2021	1	22,008,000	6EUR / (2.48)			(98,780)	(1,960,341)		(1,960,341)	234,457				319,979		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	09/12/2011	09/14/2016	1	41,265,000	6EUR / (1.85)			(127,528)	(1,952,150)		(1,952,150)	309,257				383,540		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/12/2011	09/14/2013	1	85,000,000	0.53 / (3MLIB)			48,329	96,205		96,205	(43,605)				286,853		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/12/2011	09/14/2016	1	33,000,000	1.16 / (3MLIB)			70,325	633,892		633,892	(83,193)				306,721		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	09/12/2011	09/14/2026	1	73,500,000	3MLIB / (2.6)			(421,923)	(1,443,042)		(1,443,042)	1,896,432				1,348,057		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	09/12/2011	09/14/2021	1	97,500,000	2.13 / (3MLIB)			445,131	3,084,167		3,084,167	(1,389,034)				1,417,574		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/13/2011	09/15/2026	1	53,000,000	2.65 / (3MLIB)			310,748	1,344,998		1,344,998	(1,376,177)				972,168		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/13/2011	09/15/2018	1	29,141,700	6EUR / (2.21)			(113,000)	(2,077,436)		(2,077,436)	280,016				340,420		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	09/13/2011	09/15/2021	1	17,000,000	3MLIB / (2.16)			(79,117)	(583,985)		(583,985)	243,797				247,207		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2011	09/16/2036	1	17,000,000	3MLIB / (2.97)			(113,107)	(201,711)		(201,711)	762,914				411,712		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/14/2011	09/16/2016	1	20,694,000	1.98 / (6EUR)			69,606	1,072,046		1,072,046	(163,164)				192,496		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/14/2011	09/16/2031	1	25,000,000	3MLIB / (2.85)			(159,146)	(364,871)		(364,871)	918,948				537,080		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/14/2011	09/16/2016	1	62,000,000	3MLIB / (1.19)			(137,383)	(1,257,713)		(1,257,713)	161,529				576,726		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/15/2011	09/20/2018	1	15,696,534	6JY / (0.64)			(8,869)	(239,008)		(239,008)	(26,266)				183,593		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/15/2011	09/19/2021	1	31,477,800	2.67 / (6EUR)			155,801	3,299,696		3,299,696	(365,012)				458,038		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2011	09/20/2014	1	108,000,000	3MLIB / (0.67)			(98,510)	(474,871)		(474,871)	107,341				655,210		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2011	09/20/2021	1	65,000,000	3MLIB / (2.29)			(322,539)	(2,873,062)		(2,873,062)	955,214				945,980		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/19/2011	09/21/2021	1	11,640,073	0.97 / (6JY)			13,255	359,890		359,890	115,223				169,432		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2011	09/22/2021	1	75,000,000	2.15 / (3MLIB)			345,352	2,438,388		2,438,388	(1,075,815)				1,091,873		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/20/2011	09/22/2031	1	5,386,000	6EUR / (2.82)			(29,292)	(565,912)		(565,912)	85,962				115,761		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2011	09/22/2041	1	6,000,000	3MLIB / (2.95)			(39,643)	40,703		40,703	297,212				160,094		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/21/2011	09/23/2015	1	50,000,000	0.86 / (3MLIB)			69,252	495,906		495,906	(70,015)				393,744		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	09/21/2011	09/23/2015	1	50,000,000	0.86 / (3MLIB)			68,689	490,294		490,294	(69,470)				393,744		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2011	09/23/2018	1	30,000,000	1.62 / (3MLIB)			98,214	870,331		870,331	(192,585)				351,159		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	09/22/2011	09/26/2018	1	60,000,000	1.55 / (3MLIB)			186,254	1,515,387		1,515,387	(375,156)				702,851		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/22/2011	09/26/2016	1	77,000,000	1.11 / (3MLIB)			153,845	1,323,398		1,323,398	(185,185)				719,125		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2011	09/26/2041	1	19,000,000	3MLIB / (2.63)			(110,399)	1,373,765		1,373,765	896,067				507,062		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/22/2011	09/26/2021	1	40,000,000	1.97 / (3MLIB)			165,669	684,239		684,239	(554,868)				582,714		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/22/2011	09/26/2041	1	19,000,000	3MLIB / (2.64)			(110,637)	1,354,261		1,354,261	896,770				507,062		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/22/2011	09/26/2016	1	77,000,000	1.11 / (3MLIB)			154,267	1,319,904		1,319,904	(184,946)				719,125		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/22/2011	09/26/2021	1	40,000,000	1.97 / (3MLIB)			166,014	684,239		684,239	(554,868)				582,714		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/22/2011	09/26/2021	1	14,000,000	1.97 / (3MLIB)			58,422	245,200		245,200	(194,386)				203,950		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/22/2011	09/26/2021	1	32,000,000	1.88 / (3MLIB)			125,735	325,250		325,250	(436,854)				466,171		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	09/22/2011	09/26/2026	1	23,800,000	2.37 / (3MLIB)			122,373	(240,339)		(240,339)	(596,585)				437,054		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/23/2011	09/27/2041	1	23,000,000	3MLIB / (2.59)			(131,402)	1,847,469		1,847,469	1,078,348				613,842		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/23/2011	09/27/2031	1	32,000,000	2.5 / (3MLIB)			175,320	(1,287,019)		(1,287,019)	(1,128,134)				688,031		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/23/2011	09/27/2021	1	36,000,000	1.99 / (3MLIB)			151,335	688,118		688,118	(502,078)				524,528		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/23/2011	09/27/2021	1	9,000,000	2.01 / (3MLIB)			38,284	186,726		186,726	(125,985)				131,132		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/23/2011	09/27/2041	1	19,000,000	2.66 / (3MLIB)			111,648	(1,271,470)		(1,271,470)	(900,005)				507,087		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/23/2011	09/27/2021	1	11,000,000	2.02 / (3MLIB)			46,929	232,710		232,710	(154,124)				160,273		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/23/2011	09/27/2021	1	47,000,000	2.02 / (3MLIB)			200,631	998,143		998,143	(658,653)				684,801		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2011	09/28/2041	1	24,000,000	3MLIB / (2.69)			(142,645)	1,474,216		1,474,216	1,141,903				640,562		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/26/2011	09/28/2041	1	24,000,000	3MLIB / (2.69)			(142,870)	1,455,493		1,455,493	1,142,580				640,562		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	09/26/2011	09/28/2021	1	11,421,485	6JY / (0.98)			(13,555)	(374,267)		(374,267)	(89,109)				166,441		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	09/26/2011	09/28/2021	1	32,503,200	6EUR / (2.45)			(149,499)	(2,841,997)		(2,841,997)	350,043				473,657		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXXO3601TB7DWI3U69	09/27/2011	09/29/2021	1	11,714,174	6JY / (1)			(14,420)	(390,363)		(390,363)	(114,085)				170,734		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2011	09/29/2021	1	32,632,800	2.54 / (6EUR)			156,432	3,091,738		3,091,738	(364,180)				475,623		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/28/2011	09/30/2026	1	40,000,000	3MLIB / (2.58)			(227,022)	(635,296)		(635,296)	1,032,176				734,847		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/28/2011	09/30/2014	1	110,000,000	3MLIB / (0.7)			(108,135)	(533,739)		(533,739)	116,611				673,610		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/28/2011	09/30/2014	1	110,000,000	3MLIB / (0.7)			(107,997)	(532,909)		(532,909)	116,479				673,610		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/28/2011	09/30/2018	1	42,838,400	2.3 / (6EUR)			184,322	3,359,985		3,359,985	(444,525)				502,325		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/30/2011	10/04/2031	1	32,000,000	2.61 / (3MLIB)			184,469	(356,259)		(356,259)	(1,145,581)				688,393		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/30/2011	10/04/2031	1	32,000,000	2.61 / (3MLIB)			184,369	(362,388)		(362,388)	(1,145,411)				688,393		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/03/2011	10/05/2031	1	31,000,000	2.54 / (3MLIB)			173,161	(691,990)		(691,990)	(1,100,041)				666,930		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/03/2011	10/05/2021	1	22,837,009	1.01 / (6JY)			28,976	839,540		839,540	220,728				333,176		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/03/2011	10/05/2031	1	31,000,000	2.54 / (3MLIB)			173,161	(691,990)		(691,990)	(1,100,041)				666,930		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/03/2011	10/05/2021	1	43,000,000	2 / (3MLIB)			181,980	1,230,583		1,230,583	(603,273)				627,339		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	10/04/2011	10/06/2018	1	29,367,800	6EUR / (2.16)			(118,439)	(1,998,451)		(1,998,451)	289,749				344,889		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	10/04/2011	10/06/2021	1	11,391,746	6JY / (0.98)			(13,969)	(394,971)		(394,971)	(113,052)				166,225		00001

SCHEDULE DB - PART A - SECTION 1

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INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/05/2011	10/07/2018	1	112,000,000	1.72 / (3MLIB)			396,694	4,657,004		4,657,004	(755,832)				1,315,636		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/05/2011	10/07/2018	1	112,000,000	1.72 / (3MLIB)			395,294	4,623,792		4,623,792	(754,477)				1,315,636		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/05/2011	10/07/2021	1	22,691,600	6EUR / (2.53)			(111,550)	(2,113,544)		(2,113,544)	257,671				331,162		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2011	04/07/2014	1	665,000,000	3MLIB / (0.7)			(661,698)	(4,136,053)		(4,136,053)	700,711				3,357,171		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/05/2011	10/07/2016	1	65,000,000	1.3 / (3MLIB)			161,974	1,906,948		1,906,948	(187,714)				609,706		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/06/2011	10/10/2021	1	42,998,400	2.53 / (6EUR)			209,818	3,941,312		3,941,312	(483,817)				627,827		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2011	10/11/2016	1	124,000,000	3MLIB / (1.32)			(313,212)	(3,727,372)		(3,727,372)	364,721				1,164,966		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	10/06/2011	10/11/2018	1	15,641,293	6JY / (0.64)			(9,300)	(255,965)		(255,965)	(28,584)				183,919		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/06/2011	10/11/2013	1	700,000,000	0.64 / (3MLIB)			571,132	2,822,019		2,822,019	(539,420)				2,549,374		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/06/2011	10/11/2013	1	215,000,000	0.64 / (3MLIB)			174,882	864,587		864,587	(165,163)				783,022		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/06/2011	10/11/2013	1	290,000,000	0.63 / (3MLIB)			233,277	1,155,660		1,155,660	(220,255)				1,056,169		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/06/2011	10/11/2021	1	24,000,000	3MLIB / (2.17)			(111,502)	(1,020,780)		(1,020,780)	348,233				350,485		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/09/2011	10/11/2021	1	54,000,000	3MLIB / (2.27)			(263,974)	(2,750,439)		(2,750,439)	797,105				788,592		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/10/2011	10/12/2018	1	15,006,200	2.37 / (6EUR)			67,059	1,176,539		1,176,539	(157,777)				176,496		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	10/10/2011	10/12/2021	1	11,000,000	2.28 / (3MLIB)			54,163	574,107		574,107	(162,820)				160,665		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/11/2011	10/13/2016	1	60,016,000	2.05 / (6EUR)			224,518	3,140,761		3,140,761	(505,125)				564,287		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/11/2011	10/13/2018	1	36,529,680	0.65 / (6JY)			22,499	612,482		612,482	65,752				429,752		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2011	10/13/2016	1	100,000,000	3MLIB / (1.47)			(289,040)	(3,577,078)		(3,577,078)	329,990				940,228		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/14/2041	1	35,000,000	2.94 / (3MLIB)			230,336	131,822		131,822	(1,733,116)				934,882		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/12/2011	10/14/2021	1	65,000,000	3MLIB / (2.38)			(336,766)	(3,952,690)		(3,952,690)	979,687				949,695		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/12/2011	10/14/2031	1	44,000,000	3MLIB / (2.86)			(280,352)	(1,198,426)		(1,198,426)	1,624,907				947,250		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/13/2011	10/17/2013	1	110,000,000	0.65 / (3MLIB)			95,124	462,150		462,150	(90,772)				406,860		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXXO3601TB7DW3U69	10/13/2011	10/17/2021	1	32,000,000	3MLIB / (2.32)			(160,572)	(1,752,338)		(1,752,338)	477,936				467,770		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2011	10/18/2031	1	44,000,000	3MLIB / (2.89)			(284,118)	(1,404,654)		(1,404,654)	1,632,844				947,534		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/14/2011	10/18/2041	1	34,000,000	2.98 / (3MLIB)			227,196	388,289		388,289	(1,693,669)				908,347		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2011	10/18/2041	1	15,000,000	3MLIB / (2.99)			(100,608)	(202,796)		(202,796)	748,322				400,742		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/17/2011	10/19/2026	1	55,000,000	3MLIB / (2.76)			(337,373)	(2,689,801)		(2,689,801)	1,457,748				1,012,388		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/17/2011	10/19/2021	1	9,400,000	3MLIB / (2.39)			(48,965)	(574,705)		(574,705)	142,240				137,452		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/18/2011	10/20/2036	1	17,000,000	2.85 / (3MLIB)			108,124	30,152		30,152	(753,432)				412,540		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	10/18/2011	10/20/2041	1	8,000,000	2.91 / (3MLIB)			52,082	(28,715)		(28,715)	(394,470)				213,750		00001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/18/2011	10/20/2041	1	15,000,000	2.9 / (3MLIB)			97,278	(85,322)		(85,322)	(738,519)				400,780		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/18/2011	10/20/2041	1	10,000,000	3MLIB / (2.89)			(64,602)	77,869		77,869	491,603				267,187		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/19/2011	10/21/2041	1	20,000,000	2.95 / (3MLIB)			132,080	85,504		85,504	(991,800)				534,400		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/20/2011	10/24/2031	1	20,000,000	2.88 / (3MLIB)			128,849	604,869		604,869	(742,258)				430,891		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2011	10/24/2021	1	17,914,000	6EUR / (2.62)			(90,247)	(1,724,906)		(1,724,906)	205,333				262,161		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/20/2011	10/24/2021	1	8,000,000	2.39 / (3MLIB)			41,690	485,317		485,317	(121,501)				117,075		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/20/2011	10/24/2021	1	16,000,000	3MLIB / (2.39)			(83,379)	(970,634)		(970,634)	243,002				234,151		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/21/2011	10/25/2026	1	31,000,000	2.78 / (3MLIB)			191,906	1,579,604		1,579,604	(825,468)				570,969		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2011	10/25/2026	1	31,000,000	2.78 / (3MLIB)			192,119	1,590,557		1,590,557	(825,756)				570,969		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2011	10/21/2015	1	51,072,000	1.7 / (6MGBP)			109,813	1,522,334		1,522,334	(41,588)				408,443		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/21/2011	10/25/2026	1	9,727,200	6EUR / (2.91)			(55,040)	(1,106,509)		(1,106,509)	124,294				179,159		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/24/2011	10/26/2031	1	13,929,000	2.91 / (6EUR)			78,781	1,554,335		1,554,335	(226,019)				300,139		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/24/2011	10/26/2019	1	50,000,000	3MLIB / (2.14)			(229,422)	(2,965,676)		(2,965,676)	495,455				640,909		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2011	10/27/2026	1	30,000,000	3MLIB / (2.76)			(184,363)	(1,449,279)		(1,449,279)	797,298				552,664		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/25/2011	10/27/2013	1	114,000,000	0.63 / (3MLIB)			93,387	449,271		449,271	(90,630)				432,224		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/25/2011	10/27/2021	1	11,000,000	2.3 / (3MLIB)			54,881	577,809		577,809	(164,671)				161,057		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/25/2011	10/27/2021	1	33,000,000	2.31 / (3MLIB)			165,262	1,754,831		1,754,831	(494,657)				483,171		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/27/2011	10/31/2018	1	35,472,500	2.36 / (6EUR)			154,266	2,628,174		2,628,174	(361,626)				419,091		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2011	10/31/2026	1	40,000,000	3MLIB / (2.85)			(254,917)	(2,400,323)		(2,400,323)	1,073,640				737,111		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/28/2011	11/01/2020	1	60,000,000	3MLIB / (2.33)			(303,389)	(3,844,174)		(3,844,174)	763,752				826,287		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/28/2011	11/01/2020	1	60,000,000	3MLIB / (2.32)			(302,676)	(3,822,244)		(3,822,244)	763,044				826,287		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2011	11/01/2015	1	51,437,615	0.41 / (6JY)			9,863	219,882		219,882	(42,047)				413,594		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/28/2011	11/01/2020	1	49,514,500	2.6 / (6EUR)			242,981	4,576,323		4,576,323	(546,701)				681,886		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/28/2011	11/01/2016	1	105,000,000	3MLIB / (1.39)			(285,230)	(3,389,154)		(3,389,154)	331,170				994,194		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	10/31/2011	11/02/2021	1	20,787,000	6EUR / (2.64)			(106,008)	(2,010,227)		(2,010,227)	239,527				304,600		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/31/2011	10/31/2021	1	20,902,700	2.75 / (6MGBP)			94,600	1,927,997		1,927,997	(152,445)				306,197		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/31/2011	11/02/2021	1	11,897,147	1.03 / (6JY)			16,562	452,321		452,321	119,230				174,334		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	11/01/2011	11/03/2021	1	44,000,000	3MLIB / (2.15)			(203,107)	(1,714,341)		(1,714,341)	643,218				644,854		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/01/2011	11/03/2031	1	23,000,000	2.71 / (3MLIB)			138,513	50,467		50,467	(837,278)				495,858		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2011	11/03/2031	1	23,000,000	2.71 / (3MLIB)			138,513	50,467		50,467	(837,278)				495,858		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/02/2011	11/04/2021	1	50,000,000	2.22 / (3MLIB)			239,553	2,248,734		2,248,734	(740,620)				732,907		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/02/2011	11/04/2036	1	20,000,000	2.82 / (3MLIB)			125,871	(95,849)		(95,849)	(884,116)				485,741		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/02/2011	11/04/2018	1	41,241,000	6EUR / (2.21)			(172,032)	(2,805,032)		(2,805,032)	408,584				487,728		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/02/2011	11/04/2026	1	21,995,200	6EUR / (2.8)			(121,543)	(2,228,050)		(2,228,050)	271,566				405,489		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	11/02/2011	11/04/2021	1	50,000,000	2.22 / (3MLIB)			239,303	2,240,088		2,240,088	(740,360)				732,907		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/02/2011	11/04/2021	1	10,000,000	2.22 / (3MLIB)			47,911	449,747		449,747	(148,124)				146,581		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/02/2011	11/04/2021	1	20,000,000	3MLIB / (2.22)			(95,821)	(899,494)		(899,494)	296,248				293,163		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/03/2011	11/07/2016	1	100,000,000	1.22 / (3MLIB)			230,392	2,548,366		2,548,366	(276,880)				949,049		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	11/03/2011	11/07/2021	1	21,778,119	6JY / (1)			(29,406)	(785,347)		(785,347)	(223,344)				319,381		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	11/04/2011	11/08/2016	1	100,000,000	1.22 / (3MLIB)			229,021	2,519,377		2,519,377	(275,110)				949,415		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/07/2011	11/09/2021	1	10,600,000	3MLIB / (2.21)			(50,610)	(464,267)		(464,267)	157,063				155,502		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	11/07/2011	11/09/2021	1	9,643,200	6EUR / (2.54)			(47,625)	(853,990)		(853,990)	107,568				141,466		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/08/2011	11/10/2031	1	25,000,000	2.72 / (3MLIB)			149,718	78,470		78,470	(912,203)				539,257		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/09/2011	11/14/2031	1	18,000,000	2.66 / (3MLIB)			104,817	(116,280)		(116,280)	(652,381)				388,381		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX036O1TB7DW3U69	11/10/2011	11/14/2031	1	6,803,000	6EUR / (2.73)			(37,203)	(574,389)		(574,389)	105,169				146,787		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2011	11/14/2021	1	23,180,940	0.98 / (6JY)			30,222	784,685		784,685	242,902				340,338		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/10/2011	11/14/2021	1	22,000,000	2.19 / (3MLIB)			103,793	911,421		911,421	(325,640)				323,000		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	11/14/2011	11/16/2026	1	14,272,739	6JY / (1.42)			(30,554)	(688,374)		(688,374)	(372,364)				263,445		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/14/2011	11/16/2021	1	7,300,000	2.23 / (3MLIB)			35,205	328,151		328,151	(108,871)				107,212		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/14/2011	11/16/2021	1	13,000,000	3MLIB / (2.23)			(62,695)	(584,379)		(584,379)	193,881				190,925		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/15/2011	11/17/2026	1	30,000,000	2.58 / (3MLIB)			170,814	698,140		698,140	(782,337)				553,794		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/16/2011	11/18/2031	1	20,000,000	2.72 / (3MLIB)			120,826	38,078		38,078	(730,236)				431,663		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/16/2011	11/18/2021	1	53,852,000	6EUR / (2.52)			(273,434)	(4,782,872)		(4,782,872)	613,723				791,154		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/17/2011	11/21/2019	1	20,187,000	6EUR / (2.46)			(99,760)	(1,725,790)		(1,725,790)	228,320				260,124		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/18/2011	11/22/2021	1	55,000,000	2.19 / (3MLIB)			259,122	2,234,949		2,234,949	(816,129)				808,539		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/18/2011	11/22/2036	1	48,000,000	2.7 / (3MLIB)			287,463	(1,399,040)		(1,399,040)	(2,089,906)				1,167,013		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2011	11/22/2014	1	184,000,000	3MLIB / (0.91)			(278,311)	(2,102,808)		(2,102,808)	287,316				1,179,770		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/21/2011	11/23/2021	1	22,000,000	2.15 / (3MLIB)			101,374	815,860		815,860	(324,148)				323,468		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	11/21/2011	11/24/2018	1	35,115,099	6JY / (0.63)			(22,255)	(550,335)		(550,335)	(78,426)				417,338		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2011	11/25/2031	1	30,000,000	3MLIB / (2.6)			(172,508)	511,621		511,621	1,080,669				647,833		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/22/2011	11/25/2014	1	150,000,000	0.9 / (3MLIB)			222,600	1,673,747		1,673,747	(229,575)				964,203		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	11/22/2011	11/24/2016	1	59,422,000	6EUR / (2.01)			(230,959)	(3,008,700)		(3,008,700)	515,405				567,628		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2011	11/25/2016	1	24,000,000	3MLIB / (1.35)			(62,856)	(719,671)		(719,671)	74,186				229,347		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	11/25/2011	11/29/2026	1	15,000,000	2.47 / (3MLIB)			81,238	127,446		127,446	(386,570)				277,235		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2011	11/30/2021	1	21,312,000	2.79 / (6EUR)			123,732	2,372,120		2,372,120	(274,896)				313,704		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	11/28/2011	11/28/2021	1	21,704,200	6MGBP / (2.52)			(93,603)	(1,608,442)		(1,608,442)	130,022				319,375		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/29/2011	12/01/2031	1	30,000,000	3MLIB / (2.62)			(173,536)	463,165		463,165	1,083,405				648,122		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2011	12/01/2016	1	59,926,500	2.15 / (6EUR)			258,620	3,403,729		3,403,729	(560,065)				573,970		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	11/30/2011	12/02/2021	1	55,000,000	3MLIB / (2.22)			(263,214)	(2,334,132)		(2,334,132)	823,796				809,838		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/30/2011	12/02/2018	1	30,000,000	3MLIB / (1.8)			(112,165)	(1,284,969)		(1,284,969)	217,764				357,246		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2011	12/02/2021	1	55,000,000	3MLIB / (2.22)			(263,214)	(2,334,132)		(2,334,132)	823,796				809,838		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/30/2011	12/02/2031	1	40,000,000	2.63 / (3MLIB)			233,178	(498,078)		(498,078)	(1,448,092)				864,227		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/30/2011	12/02/2031	1	13,000,000	2.63 / (3MLIB)			75,783	(161,875)		(161,875)	(470,630)				280,874		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/30/2011	12/02/2021	1	21,000,000	3MLIB / (2.19)			(99,056)	(841,334)		(841,334)	313,034				309,211		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	11/30/2011	12/02/2026	1	13,000,000	3MLIB / (2.54)			(72,695)	(221,695)		(221,695)	338,285				240,344		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/01/2011	12/05/2014	1	110,000,000	0.81 / (3MLIB)			140,641	1,042,373		1,042,373	(145,706)				712,999		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/01/2011	12/05/2026	1	14,807,100	2.99 / (6EUR)			92,547	1,843,565		1,843,565	(205,838)				273,837		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/01/2011	12/05/2019	1	28,314,028	0.84 / (6JY)			29,877	758,108		758,108	114,760				365,913		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/02/2011	12/06/2014	1	105,000,000	0.86 / (3MLIB)			146,322	1,093,550		1,093,550	(150,392)				681,153		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/02/2011	12/06/2018	1	45,000,000	3MLIB / (1.86)			(174,647)	(2,068,962)		(2,068,962)	333,284				536,394		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/02/2011	12/06/2031	1	50,000,000	3MLIB / (2.73)			(303,583)	(126,878)		(126,878)	1,832,885				1,080,606		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2011	12/07/2014	1	110,000,000	3MLIB / (0.83)			(145,383)	(1,080,265)		(1,080,265)	149,358				714,177		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/05/2011	12/05/2021	1	10,953,600	2.55 / (6MGBP)			47,994	826,319		826,319	(67,830)				161,362		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/05/2011	12/07/2018	1	44,223,300	2.4 / (6EUR)			216,136	3,508,032		3,508,032	(489,227)				527,265		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/07/2011	12/09/2014	1	150,000,000	0.79 / (3MLIB)			183,929	1,357,873		1,357,873	(190,050)				975,481		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/08/2011	12/12/2031	1	25,000,000	2.63 / (3MLIB)			145,610	(336,099)		(336,099)	(905,783)				540,544		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	12/09/2011	12/13/2031	1	25,000,000	2.63 / (3MLIB)			145,654	(338,267)		(338,267)	(906,228)				540,584		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/09/2011	12/13/2021	1	44,000,000	2.14 / (3MLIB)			201,609	1,520,040		1,520,040	(652,252)				649,010		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/12/2011	12/14/2017	1	81,759,400	6EUR / (2.08)			(347,549)	(4,904,498)		(4,904,498)	806,702				886,774		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	12/12/2011	12/14/2021	1	11,932,256	6JY / (1)			(16,960)	(419,143)		(419,143)	(126,600)				176,032		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale 02RNE8IBXP4R0TD8PU41	12/12/2011	12/14/2021	1	22,417,900	6EUR / (2.57)			(121,895)	(2,091,258)		(2,091,258)	268,713				330,722		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	12/12/2011	12/14/2026	1	24,000,000	3MLIB / (2.53)			(133,271)	(339,658)		(339,658)	624,550				444,252		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	12/13/2011	12/15/2016	1	60,000,000	1.28 / (3MLIB)			146,966	1,600,460		1,600,460	(176,898)				577,711		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2011	12/15/2031	1	32,000,000	3MLIB / (2.69)			(191,182)	130,990		130,990	1,168,806				692,050		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/13/2011	12/13/2018	1	15,471,000	1.96 / (6MGBP)			47,626	785,064		785,064	(16,460)				184,728		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/14/2011	12/16/2031	1	25,000,000	2.57 / (3MLIB)			141,803	(587,674)		(587,674)	(899,485)				540,704		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/15/2011	12/19/2018	1	29,936,800	6EUR / (2.19)			(137,660)	(2,068,013)		(2,068,013)	317,435				357,975		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/15/2011	12/19/2014	1	180,000,000	3MLIB / (0.82)			(232,054)	(1,715,293)		(1,715,293)	239,022				1,180,148		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2011	12/19/2020	1	23,428,800	6EUR / (2.4)			(119,684)	(1,931,292)		(1,931,292)	264,077				325,472		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/15/2011	12/19/2021	1	22,000,000	3MLIB / (2.08)			(97,635)	(641,583)		(641,583)	323,855				324,816		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/15/2011	12/19/2026	1	60,000,000	2.43 / (3MLIB)			319,076	116,095		116,095	(1,544,892)				1,111,193		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/16/2011	12/20/2021	1	22,000,000	3MLIB / (2.04)			(95,417)	(564,510)		(564,510)	321,556				324,867		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/16/2011	12/20/2018	1	16,075,103	6JY / (0.65)			(11,761)	(270,006)		(270,006)	(36,802)				192,268		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/16/2011	12/20/2020	1	9,000,000	1.92 / (3MLIB)			36,222	254,646		254,646	(108,102)				125,050		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/16/2011	12/16/2018	1	21,729,400	1.91 / (6MGBP)			64,305	1,032,733		1,032,733	(16,739)				259,644		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/16/2011	12/20/2036	1	32,000,000	2.57 / (3MLIB)			180,988	(1,777,018)		(1,777,018)	(1,370,688)				779,287		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2011	12/21/2021	1	22,000,000	3MLIB / (2.03)			(94,788)	(543,609)		(543,609)	321,121				324,919		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/20/2011	12/22/2031	1	56,000,000	3MLIB / (2.5)			(307,528)	1,958,981		1,958,981	1,999,133				1,211,717		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/20/2011	12/22/2018	1	15,698,400	2.19 / (6EUR)			71,903	1,075,439		1,075,439	(165,425)				187,853		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale 02RNE8IBXP4R0TD8PU41	12/21/2011	12/29/2021	1	19,215,988	6JY / (0.99)			(26,798)	(645,349)		(645,349)	(209,855)				284,163		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/21/2011	12/23/2021	1	20,875,200	2.5 / (6EUR)			111,831	1,840,494		1,840,494	(246,235)				308,405		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/22/2011	12/28/2015	1	152,000,000	1.06 / (3MLIB)			285,446	2,756,706		2,756,706	(295,473)				1,259,044		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/22/2011	12/28/2031	1	38,000,000	3MLIB / (2.59)			(216,830)	816,329		816,329	1,372,184				822,602		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/22/2011	12/28/2018	1	15,351,158	0.64 / (6JY)			10,469	251,118		251,118	37,299				183,965		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/22/2011	06/28/2018	1	45,000,000	1.63 / (3MLIB)			148,745	1,606,203		1,606,203	(270,657)				515,267		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	12/23/2011	12/28/2021	1	7,000,000	3MLIB / (2.2)			(33,784)	(272,836)		(272,836)	105,755				103,499		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/23/2011	12/28/2021	1	25,000,000	3MLIB / (2.16)			(115,698)	(882,692)		(882,692)	374,943				369,638		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/28/2011	12/30/2031	1	10,000,000	3MLIB / (2.56)			(56,255)	264,725		264,725	360,484				216,506		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/28/2011	12/28/2021	1	15,000,000	3MLIB / (2.1)			(65,653)	(444,222)		(444,222)	223,029				221,783		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2011	01/04/2022	1	18,031,942	6JY / (1)			(26,012)	(625,998)		(625,998)	(194,587)				266,865		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2011	01/03/2032	1	44,000,000	3MLIB / (2.56)			(247,600)	1,233,030		1,233,030	1,583,710				952,840		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2011	01/02/2022	1	22,033,700	6EUR / (2.39)			(113,847)	(1,724,344)		(1,724,344)	247,836				325,986		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/29/2011	01/03/2022	1	21,000,000	3MLIB / (2.09)			(93,603)	(587,956)		(587,956)	311,930				310,742		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2011	01/03/2032	1	12,000,000	3MLIB / (2.54)			(66,987)	370,505		370,505	430,946				259,865		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/30/2011	01/04/2032	1	88,000,000	2.5 / (3MLIB)			482,541	(3,281,143)		(3,281,143)	(3,144,970)				1,905,820		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/30/2011	01/04/2019	1	18,000,000	3MLIB / (1.64)			(60,002)	(551,881)		(551,881)	126,711				216,021		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	01/03/2012	01/05/2032	1	38,000,000	2.6 / (3MLIB)			217,368	(844,389)		(844,389)	(1,374,426)				823,029		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/03/2012	01/05/2019	1	45,675,000	2.07 / (6EUR)			184,214	2,780,490		2,780,490	(452,526)				548,285		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/04/2012	01/06/2032	1	19,000,000	3MLIB / (2.62)			(109,928)	358,556		358,556	689,200				411,545		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	01/04/2012	01/06/2015	1	110,000,000	3MLIB / (0.83)			(144,860)	(970,145)		(970,145)	147,015				731,038		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	01/04/2012	01/06/2017	1	62,000,000	1.26 / (3MLIB)			147,911	1,505,633		1,505,633	(180,488)				601,645		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/04/2012	01/06/2022	1	20,708,800	2.36 / (6EUR)			98,652	1,566,607		1,566,607	(228,185)				306,579		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/04/2012	01/06/2022	1	22,158,498	0.99 / (6JY)			30,962	737,556		737,556	238,853				328,041		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2012	01/13/2032	1	25,000,000	3MLIB / (2.6)			(143,119)	555,534		555,534	905,815				541,787		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/12/2012	01/17/2014	1	150,000,000	0.58 / (3MLIB)			101,683	370,505		370,505	(107,520)				669,655		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/13/2012	01/13/2017	1	30,636,000	1.5 / (6MGBP)			61,065	879,371		879,371	37,157				298,057		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/17/2012	01/19/2022	1	25,472,000	6EUR / (2.29)			(121,512)	(1,761,298)		(1,761,298)	273,429				377,870		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/17/2012	01/19/2014	1	114,624,000	1.19 / (6EUR)			230,061	1,649,384		1,649,384	(479,182)				513,503		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/19/2012	01/23/2022	1	22,045,600	2.3 / (6EUR)			105,133	1,512,678		1,512,678	(233,569)				327,247		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	01/20/2012	01/24/2015	1	180,000,000	3MLIB / (0.71)			(182,919)	(1,145,548)		(1,145,548)	190,944				1,213,054		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/20/2012	01/24/2022	1	32,327,500	2.38 / (6EUR)			161,226	2,459,390		2,459,390	(356,866)				479,948		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/20/2012	01/24/2017	1	19,477,990	0.48 / (6JY)			7,176	151,772		151,772	(10,985)				190,264		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	01/23/2012	01/25/2017	1	80,000,000	1.23 / (3MLIB)			184,240	1,796,507		1,796,507	(230,968)				781,736		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/23/2012	01/25/2022	1	74,006,751	0.99 / (6JY)			101,671	2,431,938		2,431,938	818,878				1,098,910		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/23/2012	01/25/2027	1	45,442,742	6JY / (1.44)			(102,213)	(2,144,553)		(2,144,553)	(1,203,509)				844,656		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	01/24/2012	01/26/2027	1	31,000,000	3MLIB / (2.59)			(177,213)	(549,054)		(549,054)	820,834				576,263		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/24/2012	01/26/2016	1	50,840,400	1.49 / (6EUR)			136,474	1,366,689		1,366,689	(307,699)				427,046		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	01/24/2012	01/26/2032	1	7,081,241	1.69 / (6JY)			18,982	296,522		296,522	249,118				153,608		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/25/2012	01/27/2022	1	78,426,331	1 / (6JY)			107,248	2,676,930		2,676,930	869,734				1,164,902		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/25/2012	01/27/2027	1	46,284,392	6JY / (1.45)			(102,774)	(2,265,196)		(2,265,196)	(1,233,035)				860,473		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/26/2012	01/30/2019	1	14,202,711	0.65 / (6JY)			9,453	228,705		228,705	38,084				171,514		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	01/26/2012	01/30/2017	1	80,000,000	1.05 / (3MLIB)			149,643	1,233,554		1,233,554	(201,344)				783,156		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/26/2012	01/30/2032	1	24,000,000	3MLIB / (2.67)			(141,883)	299,345		299,345	881,350				520,769		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/27/2012	01/31/2037	1	22,000,000	2.75 / (3MLIB)			134,333	(570,271)		(570,271)	(970,418)				537,013		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/30/2012	02/01/2018	1	85,000,000	1.28 / (3MLIB)			207,526	1,594,458		1,594,458	(386,597)				934,624		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/30/2012	02/01/2015	1	145,000,000	3MLIB / (0.63)			(118,027)	(673,239)		(673,239)	124,497				982,398		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/31/2012	02/02/2022	1	42,000,000	1.95 / (3MLIB)			172,612	551,371		551,371	(615,397)				624,336		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	01/31/2012	02/02/2022	1	15,700,800	6EUR / (2.28)			(78,010)	(1,027,590)		(1,027,590)	163,427				233,395		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/31/2012	02/02/2022	1	10,000,000	1.96 / (3MLIB)			41,411	142,043		142,043	(146,851)				148,651		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/02/2012	02/06/2037	1	16,000,000	2.66 / (3MLIB)			94,184	(693,828)		(693,828)	(696,205)				390,692		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/02/2012	02/06/2022	1	19,000,000	3MLIB / (1.95)			(78,024)	(239,952)		(239,952)	278,949				282,615		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/03/2012	02/07/2017	1	39,474,000	1.58 / (6EUR)			119,347	1,313,258		1,313,258	(294,324)				387,408		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	02/03/2012	02/03/2027	1	47,445,000	6MGBP / (2.85)			(229,703)	(2,794,423)		(2,794,423)	424,808				882,581		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	02/03/2012	02/03/2022	1	102,797,500	2.46 / (6MGBP)			405,774	6,471,140		6,471,140	(543,343)				1,528,339		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/06/2012	02/08/2016	1	150,000,000	0.81 / (3MLIB)			192,313	1,396,785		1,396,785	(213,420)				1,267,379		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	02/06/2012	02/08/2020	1	65,000,000	3MLIB / (1.74)			(233,242)	(1,511,057)		(1,511,057)	622,661				850,951		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	02/07/2012	02/09/2014	1	220,000,000	3MLIB / (0.53)			(128,590)	(431,249)		(431,249)	140,756				1,019,109		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/07/2012	02/09/2037	1	22,000,000	2.78 / (3MLIB)			136,252	(470,706)		(470,706)	(973,394)				537,295		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/08/2012	02/10/2027	1	9,282,000	2.71 / (6EUR)			53,514	803,550		803,550	(114,579)				172,787		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/09/2012	02/13/2015	1	110,000,000	0.65 / (3MLIB)			94,827	539,866		539,866	(99,011)				752,002		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/09/2012	02/13/2037	1	16,000,000	2.83 / (3MLIB)			100,953	(204,645)		(204,645)	(712,779)				390,851		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2012	02/14/2022	1	16,106,172	6JY / (1.01)			(20,447)	(547,855)		(547,855)	(180,706)				239,871		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	02/10/2012	02/10/2017	1	20,481,500	1.58 / (6MGBP)			37,704	627,550		627,550	21,869				201,228		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	02/13/2012	02/15/2022	1	32,000,000	2.05 / (3MLIB)			140,196	678,100		678,100	(480,544)				476,655		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2012	02/16/2037	1	22,000,000	2.71 / (3MLIB)			132,609	(751,234)		(751,234)	(965,298)				537,514		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/14/2012	02/16/2014	1	225,000,000	3MLIB / (0.58)			(154,162)	(528,827)		(528,827)	167,580				1,054,010		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/14/2012	02/16/2027	1	32,000,000	2.47 / (3MLIB)			173,765	29,833		29,833	(838,154)				596,046		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	02/15/2012	02/17/2027	1	23,000,000	2.44 / (3MLIB)			122,893	(77,921)		(77,921)	(599,907)				428,451		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	02/16/2012	02/22/2027	1	23,000,000	2.47 / (3MLIB)			124,506	7,756		7,756	(602,980)				428,665		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2012	02/20/2019	1	27,573,000	6EUR / (1.94)			(103,548)	(1,404,043)		(1,404,043)	252,004				334,557		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/17/2012	02/21/2037	1	16,000,000	2.79 / (3MLIB)			99,678	(307,423)		(307,423)	(710,166)				391,033		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/17/2012	02/17/2017	1	39,567,500	6MGBP / (1.66)			(75,563)	(1,328,172)		(1,328,172)	(28,863)				389,723		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/22/2012	02/24/2022	1	17,000,000	3MLIB / (2.11)			(76,823)	(430,238)		(430,238)	258,699				253,579		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/22/2012	02/24/2015	1	110,000,000	3MLIB / (0.72)			(115,665)	(700,491)		(700,491)	117,788				758,123		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/24/2012	02/28/2027	1	16,009,852	1.46 / (6JY)			36,193	813,160		813,160	447,679				298,565		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/24/2012	02/28/2037	1	26,000,000	2.76 / (3MLIB)			155,741	(675,098)		(675,098)	(1,144,398)				635,687		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/24/2012	02/28/2022	1	15,000,000	3MLIB / (2.09)			(65,284)	(348,939)		(348,939)	226,928				223,886		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/27/2012	02/27/2016	1	39,560,000	6MGBP / (1.38)			(49,624)	(806,297)		(806,297)	(46,045)				337,325		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/27/2012	02/28/2022	1	17,417,400	6EUR / (2.25)			(68,465)	(1,050,892)		(1,050,892)	170,830				259,968		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	02/28/2012	03/01/2027	1	45,000,000	2.43 / (3MLIB)			238,929	(267,109)		(267,109)	(1,174,496)				839,447		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/29/2012	03/02/2017	1	60,000,000	1.12 / (3MLIB)			122,517	1,021,158		1,021,158	(162,438)				594,138		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2012	03/05/2022	1	80,128,205	1 / (6JY)			104,574	2,705,921		2,705,921	970,849				1,197,277		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2012	03/05/2027	1	49,926,036	6JY / (1.46)			(109,424)	(2,529,074)		(2,529,074)	(1,396,762)				931,711		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/01/2012	03/05/2037	1	12,000,000	2.8 / (3MLIB)			74,923	(228,556)		(228,556)	(533,383)				293,513		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/02/2012	03/06/2032	1	38,000,000	3MLIB / (2.67)			(224,904)	589,247		589,247	1,399,240				826,737		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	03/05/2012	03/07/2022	1	15,000,000	3MLIB / (2.06)			(64,488)	(302,358)		(302,358)	227,136				224,200		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/05/2012	03/07/2019	1	30,000,000	3MLIB / (1.57)			(95,000)	(676,062)		(676,062)	216,588				365,462		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/05/2012	03/07/2017	1	19,825,500	1.52 / (6EUR)			48,621	601,492		601,492	(139,655)				196,665		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/06/2012	03/08/2032	1	12,000,000	2.64 / (3MLIB)			70,012	(251,874)		(251,874)	(439,895)				261,113		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/07/2012	03/09/2017	1	41,000,000	1.1 / (3MLIB)			81,895	660,056		660,056	(109,425)				406,999		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/08/2012	03/12/2027	1	35,000,000	2.55 / (3MLIB)			196,547	300,759		300,759	(929,642)				653,620		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/12/2012	03/14/2017	1	39,465,000	1.5 / (6EUR)			95,884	1,170,900		1,170,900	(278,859)				392,451		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/12/2012	03/14/2017	1	19,457,619	0.45 / (6JY)			4,918	142,832		142,832	(5,943)				193,492		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2012	03/15/2017	1	60,000,000	1.19 / (3MLIB)			133,653	1,174,121		1,174,121	(174,390)				596,867		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/14/2012	03/16/2019	1	75,000,000	3MLIB / (1.81)			(281,970)	(2,692,176)		(2,692,176)	589,298				915,577		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/14/2012	03/16/2019	1	58,644,000	1.97 / (6EUR)			207,129	3,057,358		3,057,358	(541,624)				715,908		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/15/2012	03/19/2032	1	45,000,000	3MLIB / (2.95)			(297,695)	(1,247,693)		(1,247,693)	1,716,813				979,963		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/15/2012	03/19/2027	1	17,000,000	3MLIB / (2.79)			(105,620)	(645,778)		(645,778)	466,004				317,694		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/16/2012	03/20/2032	1	23,000,000	3MLIB / (3.01)			(155,529)	(849,014)		(849,014)	884,012				500,907		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/16/2012	03/20/2017	1	39,525,000	6EUR / (1.75)			(115,404)	(1,542,833)		(1,542,833)	314,733				393,875		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	03/16/2012	03/20/2032	1	22,000,000	3MLIB / (3)			(148,079)	(768,767)		(768,767)	844,320				479,128		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	03/19/2012	03/21/2027	1	30,000,000	2.8 / (3MLIB)			187,306	1,185,945		1,185,945	(824,208)				560,747		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/19/2012	03/21/2027	1	30,000,000	2.8 / (3MLIB)			187,100	1,175,437		1,175,437	(823,923)				560,747		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2012	03/23/2019	1	60,000,000	3MLIB / (1.9)			(238,615)	(2,448,991)		(2,448,991)	486,498				733,655		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	03/22/2012	03/26/2027	1	61,000,000	3MLIB / (2.76)			(373,646)	(2,003,619)		(2,003,619)	1,671,065				1,140,753		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/22/2012	03/26/2027	1	24,000,000	2.77 / (3MLIB)			147,702	833,357		833,357	(658,658)				448,821		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/23/2012	03/27/2027	1	54,000,000	3MLIB / (2.71)			(323,527)	(1,433,135)		(1,433,135)	1,467,801				1,009,947		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	03/26/2012	03/28/2022	1	25,000,000	3MLIB / (2.33)			(126,323)	(1,039,419)		(1,039,419)	399,085				374,884		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/27/2012	03/29/2032	1	6,612,961	1.79 / (6JY)			19,047	377,677		377,677	243,013				144,116		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	03/28/2012	03/30/2017	1	39,951,000	1.59 / (6EUR)			99,850	1,297,906		1,297,906	(298,013)				399,510		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/28/2012	03/30/2032	1	19,000,000	3MLIB / (2.87)			(121,658)	(272,491)		(272,491)	718,800				414,095		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/29/2012	04/02/2019	1	14,552,510	0.68 / (6JY)			10,328	291,489		291,489	45,128				178,314		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/30/2012	04/03/2019	1	44,000,000	1.74 / (3MLIB)			157,482	1,703,823		1,703,823	(341,308)				539,262		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	03/30/2012	04/03/2017	1	30,688,900	6EUR / (1.58)			(74,624)	(1,371,414)		(1,371,414)	225,688				307,209		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	04/02/2012	04/04/2027	1	32,000,000	3MLIB / (2.71)			(192,369)	(1,262,151)		(1,262,151)	871,226				598,903		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	04/04/2012	04/10/2042	1	25,000,000	3MLIB / (3.08)			(173,311)	(815,168)		(815,168)	1,274,820				673,468		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	04/05/2012	04/11/2022	1	13,354,377	6JY / (1.08)			(20,070)	(575,764)		(575,764)	(159,905)				200,655		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/05/2012	04/11/2027	1	50,000,000	3MLIB / (2.75)			(305,045)	(2,192,287)		(2,192,287)	1,369,750				936,435		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	04/09/2012	04/11/2022	1	33,000,000	2.12 / (3MLIB)			149,045	1,050,635		1,050,635	(511,233)				495,840		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	04/09/2012	04/11/2015	1	110,000,000	3MLIB / (0.74)			(118,006)	(1,021,852)		(1,021,852)	118,481				783,737		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	04/09/2012	04/11/2042	1	15,000,000	3MLIB / (2.88)			(96,482)	148,516		148,516	742,292				404,100		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	04/10/2012	04/12/2027	1	31,000,000	2.56 / (3MLIB)			174,534	602,400		602,400	(829,569)				580,647		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/10/2012	04/12/2027	1	31,000,000	2.57 / (3MLIB)			174,727	612,467		612,467	(829,836)				580,647		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/11/2012	04/13/2022	1	32,000,000	2.14 / (3MLIB)			146,593	1,085,848		1,085,848	(498,477)				480,962		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	04/11/2012	04/13/2022	1	22,287,000	6EUR / (2.25)			(90,203)	(1,767,278)		(1,767,278)	225,060				334,975		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2012	04/16/2015	1	140,000,000	3MLIB / (0.71)			(139,898)	(1,189,035)		(1,189,035)	141,596				1,000,888		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/12/2012	04/16/2017	1	80,000,000	1.17 / (3MLIB)			171,192	1,784,548		1,784,548	(235,456)				804,432		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	04/13/2012	04/17/2022	1	54,000,000	2.11 / (3MLIB)			243,629	1,669,166		1,669,166	(840,542)				812,122		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	04/16/2012	04/18/2017	1	30,226,600	6EUR / (1.49)			(71,162)	(1,238,361)		(1,238,361)	218,825				304,149		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	04/16/2012	04/19/2022	1	46,000,000	2.07 / (3MLIB)			202,301	1,226,351		1,226,351	(708,892)				692,020		00001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	04/16/2012	04/18/2032	1	36,000,000	3MLIB / (2.69)			(214,235)	130,087		130,087	1,335,276				785,634		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2012	04/19/2027	1	128,000,000	3MLIB / (2.55)			(717,960)	(2,200,572)		(2,200,572)	3,424,627				2,399,170		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	04/18/2012	04/20/2022	1	22,309,100	2.2 / (6EUR)			88,368	1,648,366		1,648,366	(219,707)				335,668		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/18/2012	04/20/2017	1	39,369,000	1.48 / (6EUR)			92,021	1,582,394		1,582,394	(283,890)				396,415		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/18/2012	04/20/2019	1	32,807,500	1.83 / (6EUR)			102,694	1,895,356		1,895,356	(286,923)				403,664		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	04/19/2012	04/23/2022	1	22,334,600	6EUR / (2.2)			(88,533)	(1,643,090)		(1,643,090)	219,601				336,206		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	04/23/2012	04/25/2017	1	28,943,200	6EUR / (1.51)			(69,909)	(1,199,788)		(1,199,788)	211,763				291,934		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	04/24/2012	04/26/2014	1	150,000,000	3MLIB / (0.58)			(102,328)	(650,908)		(650,908)	117,345				776,611		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	04/24/2012	04/26/2027	1	46,000,000	2.51 / (3MLIB)			254,122	548,942		548,942	(1,227,699)				862,798		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	04/25/2012	04/25/2015	1	32,326,000	6MGBP / (1.41)			(49,314)	(591,086)		(591,086)	8,894				232,514		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2012	04/27/2017	1	59,476,500	6EUR / (1.53)			(147,208)	(2,530,292)		(2,530,292)	439,793				600,315		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/25/2012	04/27/2013	1	303,991,000	0.99 / (6EUR)			380,354	2,337,984		2,337,984	(434,727)				416,257		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/30/2012	05/02/2022	1	38,000,000	2.04 / (3MLIB)			164,771	870,527		870,527	(587,598)				572,808		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/01/2012	05/03/2027	1	23,000,000	2.51 / (3MLIB)			126,870	242,344		242,344	(614,981)				431,697		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/03/2012	05/08/2018	1	68,000,000	1.36 / (3MLIB)			179,534	1,606,145		1,606,145	(350,384)				768,246		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	05/07/2012	05/09/2019	1	30,017,300	6EUR / (1.68)			(87,115)	(1,412,741)		(1,412,741)	247,630				370,939		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	05/08/2012	05/10/2019	1	30,048,829	6JY / (0.59)			(16,966)	(420,286)		(420,286)	(118,185)				371,413		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	05/10/2012	05/14/2042	1	10,000,000	3MLIB / (2.78)			(61,854)	352,452		352,452	487,757				269,825		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2012	05/15/2014	1	150,000,000	3MLIB / (0.6)			(112,481)	(691,461)		(691,461)	126,720				795,495		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	05/15/2012	05/17/2032	1	5,986,530	6JY / (1.59)			(15,536)	(170,506)		(170,506)	(226,941)				130,921		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/15/2012	05/17/2022	1	21,639,300	6EUR / (1.98)			(80,564)	(1,142,773)		(1,142,773)	197,068				326,935		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/15/2012	05/17/2027	1	20,000,000	2.35 / (3MLIB)			102,301	(234,278)		(234,278)	(524,694)				375,906		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	05/15/2012	05/17/2027	1	50,000,000	2.34 / (3MLIB)			254,815	(634,290)		(634,290)	(1,310,455)				939,766		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/16/2012	05/18/2027	1	76,000,000	2.34 / (3MLIB)			387,319	(966,970)		(966,970)	(1,992,545)				1,428,584		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/16/2012	05/18/2027	1	40,000,000	2.34 / (3MLIB)			203,727	(515,163)		(515,163)	(1,048,548)				751,887		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/16/2012	05/18/2027	1	46,000,000	2.34 / (3MLIB)			234,430	(585,271)		(585,271)	(1,206,014)				864,669		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/16/2012	05/18/2042	1	9,000,000	2.59 / (3MLIB)			51,559	(667,218)		(667,218)	(426,625)				242,889		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2012	05/18/2027	1	72,000,000	3MLIB / (2.34)			(366,034)	962,735		962,735	1,886,443				1,353,396		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/17/2012	05/21/2027	1	15,136,226	6JY / (1.31)			(30,343)	(498,346)		(498,346)	(446,563)				284,602		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/17/2012	05/21/2013	1	300,000,000	3MLIB / (0.6)			(219,905)	(683,196)		(683,196)	205,200				564,579		00001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/17/2012	05/21/2027	1	38,000,000	2.28 / (3MLIB)			188,025	(781,711)		(781,711)	(989,030)				714,503		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	05/18/2012	05/22/2027	1	38,000,000	2.26 / (3MLIB)			185,609	(912,389)		(912,389)	(986,381)				714,573		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/21/2012	05/23/2017	1	189,131,257	6JY / (0.44)			(49,769)	(1,310,753)		(1,310,753)	6,058				1,925,803		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/21/2012	05/21/2017	1	20,585,500	6MGBP / (1.5)			(38,504)	(606,530)		(606,530)	(28,385)				209,469		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	05/21/2012	05/23/2037	1	36,000,000	3MLIB / (2.46)			(193,920)	2,764,372		2,764,372	1,534,079				884,517		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/22/2012	05/24/2032	1	24,000,000	3MLIB / (2.48)			(130,356)	986,994		986,994	870,996				525,129		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/22/2012	05/24/2017	1	150,075,038	0.43 / (6JY)			38,298	1,020,155		1,020,155	(538)				1,528,630		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/22/2012	05/24/2019	1	27,904,800	1.64 / (6EUR)			82,815	1,257,576		1,257,576	(234,250)				346,008		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	05/24/2012	05/28/2027	1	46,000,000	2.31 / (3MLIB)			230,812	(821,158)		(821,158)	(1,202,173)				865,519		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/24/2012	05/29/2018	1	32,583,200	6EUR / (1.42)			(81,662)	(1,169,840)		(1,169,840)	252,389				370,213		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/25/2012	05/25/2015	1	70,497,000	1.25 / (6MGBP)			93,034	1,057,118		1,057,118	22,164				517,178		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	05/29/2012	05/28/2032	1	22,000,000	2.44 / (3MLIB)			117,384	(1,047,964)		(1,047,964)	(794,629)				481,507		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/29/2012	05/31/2032	1	22,000,000	2.44 / (3MLIB)			117,480	(1,042,084)		(1,042,084)	(796,699)				481,577		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/30/2012	06/01/2027	1	30,000,000	2.19 / (3MLIB)			141,567	(1,003,356)		(1,003,356)	(773,061)				564,635		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	05/31/2012	06/06/2022	1	27,000,000	1.75 / (3MLIB)			97,431	(176,182)		(176,182)	(401,350)				409,104		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/31/2012	06/06/2022	1	27,000,000	1.75 / (3MLIB)			97,431	(176,182)		(176,182)	(401,350)				409,104		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/31/2012	05/31/2015	1	33,891,000	6MGBP / (1.21)			(42,913)	(484,646)		(484,646)	(15,588)				249,431		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/31/2012	06/04/2022	1	21,020,500	6EUR / (1.71)			(68,233)	(550,693)		(550,693)	167,696				318,406		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	05/31/2012	06/06/2037	1	13,000,000	2.31 / (3MLIB)			65,371	(1,363,404)		(1,363,404)	(542,978)				319,648		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/31/2012	06/06/2037	1	13,000,000	2.32 / (3MLIB)			65,420	(1,359,725)		(1,359,725)	(543,096)				319,648		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	06/01/2012	06/07/2022	1	26,000,000	1.67 / (3MLIB)			88,736	(356,704)		(356,704)	(381,087)				394,012		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/01/2012	06/07/2022	1	26,000,000	1.67 / (3MLIB)			88,703	(357,884)		(357,884)	(381,056)				394,012		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/01/2012	06/01/2019	1	15,363,000	6MGBP / (1.59)			(33,495)	(408,533)		(408,533)	(21,038)				190,796		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/01/2012	06/05/2019	1	43,519,000	6EUR / (1.41)			(108,901)	(1,244,867)		(1,244,867)	328,681				540,957		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/01/2012	06/07/2032	1	20,000,000	2.19 / (3MLIB)			94,383	(1,763,076)		(1,763,076)	(700,466)				438,020		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	06/01/2012	06/07/2032	1	20,000,000	2.19 / (3MLIB)			94,383	(1,763,076)		(1,763,076)	(700,466)				438,020		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/01/2012	06/07/2032	1	66,000,000	2.19 / (3MLIB)			311,465	(5,818,151)		(5,818,151)	(2,311,538)				1,445,464		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	06/01/2012	06/07/2022	1	78,000,000	3MLIB / (1.68)			(268,645)	981,716		981,716	1,145,859				1,182,035		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	06/04/2012	06/07/2032	1	90,000,000	3MLIB / (2.23)			(433,163)	7,388,222		7,388,222	3,167,703				1,971,088		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/05/2012	06/07/2027	1	44,000,000	2.12 / (3MLIB)			199,943	(1,887,155)		(1,887,155)	(1,124,059)				828,618		00001

SCHEDULE DB - PART A - SECTION 1

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INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/05/2012	06/07/2022	1	40,000,000	3MLIB / (1.77)			(146,667)	180,659		180,659	597,076				606,172		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	06/05/2012	06/07/2013	1	199,232,000	6EUR / 0.89)			(251,746)	(1,475,931)		(1,475,931)	285,879				429,749		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/05/2012	06/07/2027	1	35,000,000	2.13 / (3MLIB)			159,921	(1,455,829)		(1,455,829)	(895,339)				659,128		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/05/2012	06/07/2019	1	29,206,349	6JY / (0.56)			(15,433)	(354,562)		(354,562)	(125,512)				363,209		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	06/06/2012	06/08/2022	1	10,733,678	6JY / (0.89)			(12,872)	(271,229)		(271,229)	(147,654)				162,686		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/06/2012	06/06/2019	1	18,596,400	6MGBP / (1.7)			(44,833)	(607,269)		(607,269)	(12,935)				231,212		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/07/2012	06/11/2015	1	100,000,000	3MLIB / (0.66)			(89,623)	(682,550)		(682,550)	89,050				741,152		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/07/2012	06/11/2022	1	21,353,700	1.86 / (6EUR)			76,530	851,004		851,004	(184,386)				323,796		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/07/2012	06/11/2014	1	150,732,000	0.91 / (6EUR)			201,167	1,847,651		1,847,651	(424,362)				824,637		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/07/2012	06/11/2019	1	27,000,000	1.41 / (3MLIB)			74,604	351,428		351,428	(197,635)				336,072		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	06/08/2012	06/12/2037	1	18,000,000	3MLIB / (2.41)			(94,647)	1,579,366		1,579,366	762,075				442,741		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/08/2012	06/12/2037	1	18,000,000	3MLIB / (2.41)			(94,725)	1,573,593		1,573,593	762,260				442,741		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	06/08/2012	06/12/2019	1	26,000,000	1.4 / (3MLIB)			71,517	330,119		330,119	(190,104)				323,697		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/11/2012	06/13/2027	1	46,000,000	2.23 / (3MLIB)			220,996	(1,373,244)		(1,373,244)	(1,193,438)				866,791		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/11/2012	06/13/2037	1	30,000,000	2.47 / (3MLIB)			162,409	(2,285,891)		(2,285,891)	(1,281,726)				737,945		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/11/2012	06/13/2017	1	39,942,400	1.26 / (6EUR)			88,943	1,205,511		1,205,511	(281,656)				409,423		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	06/12/2012	06/14/2017	1	60,000,000	1.01 / (3MLIB)			106,377	796,609		796,609	(166,914)				615,224		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/12/2012	06/14/2019	1	15,088,646	0.56 / (6JY)			8,100	178,227		178,227	66,975				187,936		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/14/2012	06/18/2017	1	60,000,000	1.01 / (3MLIB)			105,651	772,378		772,378	(167,502)				616,036		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/14/2012	06/18/2032	1	30,000,000	2.34 / (3MLIB)			152,726	(1,943,335)		(1,943,335)	(1,073,064)				657,552		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	06/15/2012	06/15/2015	1	33,001,500	0.93 / (6MGBP)			20,124	235,052		235,052	51,879				245,209		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	06/15/2012	06/19/2032	1	12,638,000	6EUR / (2.15)			(54,491)	(26,001)		(26,001)	162,104				277,025		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	06/15/2012	06/15/2032	1	6,286,000	6MGBP / (2.68)			(29,839)	19,637		19,637	29,123				137,749		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/15/2012	06/19/2015	1	66,981,400	0.96 / (6EUR)			99,580	1,121,130		1,121,130	(280,569)				498,938		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/18/2012	06/20/2037	1	15,000,000	2.36 / (3MLIB)			76,870	(1,472,503)		(1,472,503)	(630,714)				369,121		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/18/2012	06/20/2022	1	10,744,533	0.85 / (6JY)			12,289	233,330		233,330	152,822				163,146		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	06/19/2012	06/21/2032	1	18,000,000	3MLIB / (2.32)			(90,558)	1,231,310		1,231,310	642,247				394,617		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2012	06/22/2032	1	18,000,000	3MLIB / (2.41)			(94,765)	961,980		961,980	650,209				394,645		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2012	06/22/2042	1	14,000,000	3MLIB / (2.54)			(78,151)	1,231,237		1,231,237	658,728				378,439		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/20/2012	06/22/2020	1	25,521,750	0.64 / (6JY)			18,304	365,495		365,495	198,465				343,070		00001

SCHEDULE DB - PART A - SECTION 1

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INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2012	06/22/2022	1	32,000,000	3MLIB / (1.82)			(120,710)	52,490		52,490	484,608				486,036		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	06/21/2012	06/25/2032	1	18,000,000	3MLIB / (2.31)			(90,426)	1,253,345		1,253,345	641,455				394,731		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2012	06/26/2037	1	15,000,000	3MLIB / (2.43)			(79,399)	1,278,912		1,278,912	636,980				369,248		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	06/25/2012	06/27/2027	1	75,000,000	2.15 / (3MLIB)			345,983	(3,021,775)		(3,021,775)	(1,931,348)				1,415,180		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/25/2012	06/27/2015	1	70,000,000	3MLIB / (0.63)			(55,562)	(404,337)		(404,337)	55,979				524,027		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	06/28/2012	07/02/2019	1	22,399,200	1.6 / (6EUR)			68,139	928,303		928,303	(188,914)				280,114		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2012	07/03/2017	1	20,052,638	0.4 / (6JY)			4,665	112,130		112,130	6,059				206,900		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/02/2012	07/05/2015	1	100,000,000	3MLIB / (0.62)			(78,958)	(487,523)		(487,523)	79,200				752,311		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/02/2012	07/04/2022	1	21,379,200	1.95 / (6EUR)			81,223	1,023,874		1,023,874	(192,872)				325,307		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/02/2012	07/04/2022	1	10,816,250	0.84 / (6JY)			12,327	226,432		226,432	157,450				164,580		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/03/2012	07/05/2017	1	60,000,000	0.94 / (3MLIB)			95,150	508,776		508,776	(161,382)				619,476		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	07/03/2012	07/05/2019	1	37,824,000	1.58 / (6EUR)			110,454	1,472,920		1,472,920	(306,896)				473,325		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	07/03/2012	07/05/2013	1	252,160,000	6EUR / (0.84)			(290,850)	(1,751,473)		(1,751,473)	310,323				647,674		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/05/2012	07/09/2013	1	300,000,000	3MLIB / (0.48)			(130,979)	(282,256)		(282,256)	113,490				786,607		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	07/06/2012	07/10/2032	1	12,291,000	6EUR / (2.26)			(56,545)	(236,534)		(236,534)	170,208				269,827		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/06/2012	07/10/2037	1	25,000,000	2.39 / (3MLIB)			129,873	(2,356,807)		(2,356,807)	(1,056,980)				615,906		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	07/10/2012	07/12/2042	1	11,500,000	3MLIB / (2.37)			(59,269)	1,443,916		1,443,916	526,740				311,156		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/10/2012	07/12/2015	1	130,000,000	3MLIB / (0.58)			(87,278)	(477,822)		(477,822)	89,739				982,196		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/10/2012	07/12/2019	1	75,000,000	1.23 / (3MLIB)			172,978	(79,283)		(79,283)	(528,758)				939,997		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/10/2012	07/12/2017	1	39,200,000	6EUR / (1.14)			(68,389)	(904,841)		(904,841)	253,823				405,646		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/10/2012	07/12/2032	1	12,250,000	2.19 / (6EUR)			53,203	85,034		85,034	(162,995)				268,966		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	07/13/2015	1	240,000,000	3MLIB / (0.57)			(152,945)	(797,667)		(797,667)	158,184				1,814,387		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	07/13/2017	1	140,000,000	0.86 / (3MLIB)			191,593	610,867		610,867	(353,948)				1,449,205		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	07/13/2015	1	67,314,500	6EUR / (0.82)			(65,453)	(840,947)		(840,947)	247,843				508,894		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/11/2012	07/13/2032	1	12,239,000	2.18 / (6EUR)			53,171	76,447		76,447	(162,589)				268,744		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	07/11/2012	07/11/2017	1	24,684,800	6MGBP / (1.13)			(27,279)	(315,937)		(315,937)	(85,139)				255,358		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/12/2012	07/16/2013	1	600,000,000	0.44 / (3MLIB)			196,438	428,120		428,120	(168,060)				1,627,882		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/12/2012	07/16/2015	1	200,000,000	3MLIB / (0.55)			(119,854)	(579,079)		(579,079)	124,520				1,514,742		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/13/2012	07/17/2027	1	30,000,000	3MLIB / (2.04)			(129,762)	1,733,049		1,733,049	764,322				567,175		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	07/13/2012	07/17/2037	1	20,000,000	3MLIB / (2.29)			(99,208)	2,254,744		2,254,744	834,490				492,922		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/16/2012	07/18/2013	1	400,000,000	0.43 / (3MLIB)			120,892	260,989		260,989	(102,240)				1,095,445		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/17/2012	07/19/2027	1	170,000,000	2.05 / (3MLIB)			741,041	(9,597,786)		(9,597,786)	(4,337,499)				3,214,616		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZ0031MB27	07/17/2012	07/19/2027	1	55,000,000	2.05 / (3MLIB)			239,748	(3,105,166)		(3,105,166)	(1,403,309)				1,040,023		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2012	07/19/2027	1	75,000,000	2.05 / (3MLIB)			326,930	(4,234,318)		(4,234,318)	(1,913,603)				1,418,213		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/17/2012	07/19/2022	1	80,000,000	1.65 / (3MLIB)			268,725	(1,578,219)		(1,578,219)	(1,188,888)				1,220,018		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	07/19/2012	07/23/2027	1	30,000,000	3MLIB / (2.07)			(132,320)	1,622,254		1,622,254	768,627				567,506		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/19/2012	07/23/2017	1	60,000,000	0.83 / (3MLIB)			78,491	159,633		159,633	(151,266)				623,097		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	07/20/2012	07/26/2027	1	22,000,000	3MLIB / (2.02)			(94,022)	1,349,329		1,349,329	559,845				416,292		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	07/23/2012	07/25/2022	1	25,445,700	6EUR / (1.71)			(77,139)	(583,078)		(583,078)	199,613				388,400		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/23/2012	07/25/2027	1	37,000,000	1.96 / (3MLIB)			153,106	(2,533,697)		(2,533,697)	(934,487)				700,059		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/23/2012	07/25/2027	1	37,000,000	1.96 / (3MLIB)			153,106	(2,533,697)		(2,533,697)	(934,487)				700,059		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/24/2012	07/26/2022	1	20,503,700	6EUR / (1.77)			(64,539)	(596,876)		(596,876)	167,662				313,013		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/24/2012	07/26/2019	1	29,419,289	6JY / (0.48)			(10,777)	(212,092)		(212,092)	(155,148)				369,860		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/24/2012	07/26/2019	1	44,000,000	1.16 / (3MLIB)			94,091	(292,841)		(292,841)	(306,434)				553,169		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	07/24/2012	07/24/2017	1	23,259,000	6MGBP / (1.03)			(16,946)	(187,083)		(187,083)	(95,317)				241,621		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/25/2012	07/27/2027	1	22,000,000	1.96 / (3MLIB)			90,787	(1,524,689)		(1,524,689)	(555,469)				416,332		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2012	07/30/2015	1	100,000,000	3MLIB / (0.49)			(47,116)	(137,146)		(137,146)	52,340				763,763		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2012	07/31/2022	1	30,000,000	3MLIB / (1.63)			(99,106)	677,900		677,900	447,645				458,258		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/27/2012	07/31/2019	1	29,572,800	1.49 / (6EUR)			68,581	936,112		936,112	(232,681)				372,116		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2012	07/31/2022	1	20,000,000	3MLIB / (1.69)			(69,121)	341,588		341,588	301,726				305,505		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/27/2012	07/29/2022	1	56,000,000	1.68 / (3MLIB)			192,558	(992,923)		(992,923)	(843,881)				855,287		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/27/2012	07/30/2027	1	33,000,000	3MLIB / (2.1)			(147,709)	1,696,955		1,696,955	851,578				624,680		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZ0031MB27	08/01/2012	08/03/2027	1	30,000,000	2.06 / (3MLIB)			131,826	(1,686,447)		(1,686,447)	(769,392)				568,056		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/01/2012	08/03/2019	1	41,565,000	6EUR / (1.45)			(91,771)	(1,197,631)		(1,197,631)	320,697				523,359		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/01/2012	08/03/2022	1	41,565,000	1.84 / (6EUR)			132,706	1,483,875		1,483,875	(354,342)				635,199		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	08/01/2012	08/03/2018	1	33,146,354	0.42 / (6JY)			7,490	185,616		185,616	88,803				383,040		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/02/2012	08/06/2032	1	21,000,000	3MLIB / (2.21)			(100,044)	1,904,146		1,904,146	742,856				461,881		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	08/02/2012	08/06/2032	1	21,000,000	3MLIB / (2.21)			(99,992)	1,907,525		1,907,525	742,757				461,881		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZ0031MB27	08/06/2012	08/08/2019	1	29,762,400	1.46 / (6EUR)			65,445	866,145		866,145	(227,390)				375,158		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	08/06/2012	08/08/2019	1	29,392,971	6JY / (0.48)			(9,863)	(211,091)		(211,091)	(158,195)				370,502		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2012	08/09/2037	1	16,000,000	2.46 / (3MLIB)			86,192	(1,343,029)		(1,343,029)	(684,810)				394,833		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	08/08/2012	08/08/2027	1	15,656,000	2.47 / (6MGBP)			61,304	125,675		125,675	(79,350)				296,593		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	08/08/2012	08/10/2017	1	34,622,000	1.08 / (6EUR)			44,865	651,861		651,861	(214,388)				361,510		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/08/2012	08/08/2017	1	23,484,000	.6MGBP / (1.11)			(19,309)	(264,872)		(264,872)	(88,319)				245,055		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/09/2012	08/13/2037	1	16,000,000	3MLIB / (2.52)			(88,553)	1,165,666		1,165,666	690,941				394,923		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/09/2012	08/13/2013	1	300,000,000	3MLIB / (0.43)			(98,869)	(198,593)		(198,593)	86,070				911,729		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/10/2012	08/14/2037	1	16,000,000	3MLIB / (2.45)			(85,966)	1,361,855		1,361,855	684,560				394,946		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/10/2012	08/14/2019	1	14,052,121	.0.51 / (6JY)			5,398	120,729		120,729	74,036				177,361		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/13/2012	08/15/2027	1	45,000,000	2.18 / (3MLIB)			197,551	(1,902,092)		(1,902,092)	(1,175,409)				853,073		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/13/2012	08/15/2015	1	100,000,000	3MLIB / (0.55)			(62,738)	(263,453)		(263,453)	65,180				770,552		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2012	08/17/2013	1	98,320,000	.0.57 / (6EUR)			3,923	399,116		399,116	(48,768)				303,264		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2012	08/17/2027	1	38,000,000	3MLIB / (2.34)			(193,184)	842,035		842,035	1,013,574				720,512		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/16/2012	08/20/2019	1	20,163,831	.0.56 / (6JY)			9,595	228,276		228,276	102,181				254,833		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/16/2012	08/20/2019	1	44,000,000	3MLIB / (1.43)			(123,751)	(383,427)		(383,427)	341,458				556,078		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	08/16/2012	08/20/2022	1	30,000,000	3MLIB / (1.9)			(120,132)	(15,442)		(15,442)	473,163				459,619		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/17/2012	08/21/2032	1	30,000,000	2.56 / (3MLIB)			168,991	(1,081,482)		(1,081,482)	(1,112,169)				660,540		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	08/20/2012	08/22/2027	1	38,000,000	2.36 / (3MLIB)			195,702	(721,171)		(721,171)	(1,018,358)				720,860		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/20/2012	08/22/2019	1	15,107,642	.0.56 / (6JY)			7,155	171,897		171,897	76,780				191,015		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/20/2012	08/22/2015	1	33,334,200	.0.65 / (6EUR)			9,604	219,542		219,542	(102,476)				257,907		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/22/2012	08/24/2027	1	54,000,000	2.3 / (3MLIB)			269,811	(1,464,172)		(1,464,172)	(1,435,666)				1,024,578		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/23/2012	08/28/2027	1	37,000,000	2.22 / (3MLIB)			177,496	(1,392,827)		(1,392,827)	(973,426)				702,296		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/23/2012	08/28/2027	1	37,000,000	2.22 / (3MLIB)			177,496	(1,392,827)		(1,392,827)	(973,426)				702,296		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	08/23/2012	08/23/2017	1	25,377,600	.6MGBP / (1.14)			(18,185)	(302,860)		(302,860)	(95,719)				266,078		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/23/2012	08/28/2019	1	29,303,096	0.54 / (6JY)			12,757	290,093		290,093	153,602				370,980		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	08/23/2012	08/28/2022	1	80,000,000	1.77 / (3MLIB)			293,526	(972,436)		(972,436)	(1,235,456)				1,227,101		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/24/2012	08/29/2015	1	100,000,000	3MLIB / (0.52)			(51,474)	(176,408)		(176,408)	56,950				776,835		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/24/2012	08/29/2019	1	45,000,000	1.29 / (3MLIB)			106,629	(29,868)		(29,868)	(337,784)				569,827		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/24/2012	08/29/2037	1	25,000,000	2.49 / (3MLIB)			131,618	(1,974,900)		(1,974,900)	(1,076,160)				617,630		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/24/2012	08/28/2019	1	22,521,600	.6EUR / (1.33)			(46,506)	(426,624)		(426,624)	152,938				285,125		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2012	08/29/2022	1	26,000,000	3MLIB / (1.77)			(91,768)	319,392		319,392	404,308				398,867		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	08/27/2012	08/29/2022	1	42,000,000	1.76 / (3MLIB)			148,710	(561,474)		(561,474)	(651,764)				644,323		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	08/28/2012	08/30/2017	1	60,000,000	0.85 / (3MLIB)			79,550	123,850		123,850	(168,030)				630,476		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/28/2012	08/30/2017	1	26,892,300	.6MGBP / (1.06)			(15,010)	(221,733)		(221,733)	(114,859)				282,583		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/31/2012	08/31/2022	1	11,106,200	.6MGBP / (1.89)			(25,467)	(75,550)		(75,550)	9,219				170,406		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/04/2012	09/06/2022	1	10,837,690	.6JY / (0.82)			(10,152)	(186,141)		(186,141)	(167,218)				166,433		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/05/2012	09/07/2032	1	30,000,000	2.33 / (3MLIB)			152,375	(2,185,269)		(2,185,269)	(1,082,454)				661,296		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/05/2012	09/07/2032	1	30,000,000	2.34 / (3MLIB)			152,450	(2,180,449)		(2,180,449)	(1,082,592)				661,296		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	09/06/2012	09/10/2032	1	30,000,000	2.44 / (3MLIB)			159,861	(1,707,804)		(1,707,804)	(1,097,088)				661,438		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2012	09/10/2017	1	40,419,200	1.03 / (6EUR)			52,985	612,321		612,321	(227,844)				426,056		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2012	09/10/2032	1	30,000,000	2.43 / (3MLIB)			159,786	(1,712,621)		(1,712,621)	(1,096,947)				661,438		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/07/2012	09/11/2037	1	26,000,000	2.49 / (3MLIB)			142,431	(2,051,780)		(2,051,780)	(1,120,764)				642,774		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	09/07/2012	09/11/2019	1	30,758,400	1.4 / (6EUR)			67,142	693,178		693,178	(210,924)				390,499		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	09/07/2012	09/11/2037	1	26,000,000	2.5 / (3MLIB)			142,658	(2,034,739)		(2,034,739)	(1,121,325)				642,774		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/07/2012	09/11/2019	1	38,343,558	0.52 / (6JY)			14,232	337,233		337,233	210,222				486,798		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	09/07/2012	09/11/2015	1	170,000,000	3MLIB / (0.47)			(69,485)	(34,943)		(34,943)	75,361				1,329,706		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2012	09/13/2032	1	30,000,000	3MLIB / (2.47)			(162,578)	1,539,547		1,539,547	1,102,548				661,580		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/11/2012	09/13/2019	1	15,426,000	1.39 / (6EUR)			33,744	336,262		336,262	(105,520)				195,928		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/11/2012	09/13/2022	1	10,029,574	0.8 / (6JY)			8,328	151,846		151,846	156,198				154,181		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/12/2012	09/14/2032	1	18,000,000	3MLIB / (2.53)			(100,358)	743,122		743,122	666,929				396,976		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	09/13/2012	09/17/2032	1	25,000,000	3MLIB / (2.51)			(137,740)	1,146,244		1,146,244	923,580				551,474		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/14/2012	09/18/2032	1	25,000,000	3MLIB / (2.67)			(147,834)	499,428		499,428	942,870				551,513		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/14/2012	09/18/2013	1	600,000,000	0.34 / (3MLIB)			57,510	93,583		93,583	(34,200)				2,049,390		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/14/2012	09/18/2022	1	10,000,000	3MLIB / (1.91)			(40,159)	13,584		13,584	159,495				153,840		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/17/2012	09/19/2022	1	10,799,136	0.82 / (6JY)			9,677	182,691		182,691	169,135				166,158		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/17/2012	09/19/2042	1	6,000,000	2.78 / (3MLIB)			37,173	(264,107)		(264,107)	(294,622)				162,857		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/18/2012	09/20/2032	1	21,500,000	2.56 / (3MLIB)			121,360	(797,984)		(797,984)	(800,084)				474,369		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2012	09/20/2032	1	21,500,000	2.56 / (3MLIB)			121,360	(797,984)		(797,984)	(800,084)				474,369		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/19/2012	09/21/2027	1	27,000,000	2.32 / (3MLIB)			135,838	(732,578)		(732,578)	(723,119)				513,621		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/19/2012	09/21/2027	1	27,000,000	2.32 / (3MLIB)			135,905	(729,104)		(729,104)	(723,211)				513,621		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/19/2012	09/19/2017	1	17,844,200	.6MGBP / (1.08)			(9,874)	(155,920)		(155,920)	(73,818)				188,623		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	09/20/2012	09/24/2022	1	32,000,000	1.75 / (3MLIB)			115,361	(525,292)		(525,292)	(497,754)				492,720		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2012	09/20/2017	1	17,836,500	6MGBP / (1.06)			(8,952)	(136,767)		(136,767)	(75,973)				188,600		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/21/2012	09/25/2019	1	74,000,000	1.27 / (3MLIB)			177,870	(300,162)		(300,162)	(556,547)				942,310		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	09/21/2012	09/25/2042	1	12,000,000	3MLIB / (2.7)			(71,976)	733,573		733,573	581,590				325,807		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/21/2012	09/25/2022	1	21,000,000	3MLIB / (1.79)			(77,987)	269,205		269,205	328,188				323,395		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2012	09/26/2017	1	60,000,000	0.79 / (3MLIB)			73,446	(101,207)		(101,207)	(162,930)				635,610		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/25/2012	09/27/2022	1	66,000,000	3MLIB / (1.73)			(234,547)	1,210,130		1,210,130	1,022,571				1,016,682		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/26/2012	09/28/2022	1	32,000,000	3MLIB / (1.68)			(109,854)	727,845		727,845	491,962				493,009		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/27/2012	10/01/2019	1	44,000,000	1.19 / (3MLIB)			96,681	(188,190)		(188,190)	(324,975)				561,012		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	09/27/2012	10/01/2022	1	20,615,900	6JY / (0.79)			(17,862)	(332,192)		(332,192)	(326,169)				317,759		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/28/2012	10/02/2022	1	20,523,345	0.77 / (6JY)			17,212	302,402		302,402	329,159				316,378		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZIWZ7FF32TIWEFA76	09/28/2012	10/02/2022	1	10,000,000	1.67 / (3MLIB)			34,036	(166,363)		(166,363)	(153,708)				154,155		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/01/2012	10/01/2017	1	19,356,000	6MGBP / (1.02)			(7,208)	(126,480)		(126,480)	(85,690)				205,365		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZIWZ7FF32TIWEFA76	10/03/2012	10/05/2022	1	15,000,000	3MLIB / (1.69)			(51,969)	217,965		217,965	231,812				231,334		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/09/2012	10/11/2032	1	30,000,000	3MLIB / (2.54)			(167,615)	895,623		895,623	1,116,420				662,901		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/09/2012	10/11/2015	1	500,000,000	3MLIB / (0.46)			(189,514)	(618,774)		(618,774)	222,050				3,976,930		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/09/2012	10/11/2017	1	16,000,000	3MLIB / (0.79)			(19,314)	(12,227)		(12,227)	44,715				170,281		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/10/2012	10/12/2037	1	44,000,000	3MLIB / (2.65)			(257,900)	1,701,300		1,701,300	1,943,854				1,089,685		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2012	10/16/2022	1	21,672,616	6JY / (0.78)			(19,239)	(331,575)		(331,575)	(351,936)				334,778		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/12/2012	10/16/2042	1	12,000,000	2.61 / (3MLIB)			69,029	(839,900)		(839,900)	(573,906)				326,129		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/12/2012	10/16/2019	1	75,000,000	3MLIB / (1.22)			(169,867)	257,226		257,226	566,175				959,329		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/12/2012	10/16/2015	1	144,000,000	0.46 / (3MLIB)			54,345	166,003		166,003	(64,858)				1,148,495		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/15/2012	10/17/2022	1	16,500,000	3MLIB / (1.72)			(58,045)	224,046		224,046	257,327				254,913		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2012	10/18/2015	1	170,000,000	3MLIB / (0.46)			(62,854)	(164,411)		(164,411)	74,783				1,357,341		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	10/18/2012	10/22/2019	1	30,054,100	1.41 / (6EUR)			72,191	559,981		559,981	(208,789)				384,913		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/18/2012	10/22/2022	1	20,181,635	0.8 / (6JY)			18,775	331,225		331,225	330,755				312,019		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	10/18/2012	10/18/2022	1	20,857,200	1.99 / (6MGBP)			56,917	369,263		369,263	(39,324)				322,276		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/23/2012	10/25/2017	1	25,000,000	0.87 / (3MLIB)			35,325	99,327		99,327	(76,740)				267,203		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	10/24/2012	10/26/2027	1	23,000,000	3MLIB / (2.31)			(115,309)	472,147		472,147	619,891				438,996		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	10/24/2012	10/26/2019	1	14,271,400	6EUR / (1.4)			(34,676)	(260,809)		(260,809)	99,844				182,933		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/24/2012	10/24/2022	1	11,226,600	6MGBP / (1.97)			(30,829)	(174,751)		(174,751)	20,084				173,620		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	10/25/2012	10/29/2015	1	75,000,000	0.52 / (3MLIB)			40,881	214,454		214,454	(46,943)				602,404		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/25/2012	10/29/2016	1	40,000,000	0.71 / (3MLIB)			40,553	208,410		208,410	(60,976)				378,447		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/26/2012	10/30/2015	1	140,000,000	0.51 / (3MLIB)			70,775	334,993		334,993	(84,868)				1,125,093		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/26/2012	10/30/2042	1	12,000,000	2.7 / (3MLIB)			71,781	(623,515)		(623,515)	(583,630)				326,343		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/26/2012	10/30/2027	1	38,000,000	3MLIB / (2.32)			(191,398)	737,180		737,180	1,028,687				725,574		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/26/2012	10/30/2019	1	25,000,000	1.3 / (3MLIB)			61,857	28,076		28,076	(197,083)				320,725		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/02/2012	11/06/2022	1	20,536,000	1.77 / (6EUR)			69,882	398,868		398,868	(156,278)				318,142		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/05/2012	11/07/2017	1	19,927,762	0.32 / (6JY)			397	42,473		42,473	27,135				213,766		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/05/2012	11/07/2022	1	39,000,000	1.71 / (3MLIB)			137,067	(625,601)		(625,601)	(613,252)				604,273		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/06/2012	11/08/2022	1	85,000,000	3MLIB / (1.74)			(305,805)	1,111,567		1,111,567	1,344,479				1,317,195		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/06/2012	11/08/2042	1	37,000,000	2.62 / (3MLIB)			214,885	(2,541,072)		(2,541,072)	(1,776,211)				1,006,603		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	11/06/2012	11/08/2022	1	75,000,000	3MLIB / (1.75)			(270,766)	945,165		945,165	1,187,318				1,162,231		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/06/2012	11/08/2042	1	32,500,000	2.63 / (3MLIB)			188,832	(2,225,075)		(2,225,075)	(1,560,439)				884,179		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	11/07/2012	11/09/2013	1	242,649,000	6EUR / (0.36)			11,295	57,590		57,590	66,519				946,279		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/07/2012	11/09/2015	1	140,481,000	0.51 / (6EUR)			46,815	(115,851)		(115,851)	(400,855)				1,134,408		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/09/2012	11/13/2017	1	60,000,000	0.77 / (3MLIB)			70,024	(118,768)		(118,768)	(175,794)				644,787		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/09/2012	11/13/2019	1	47,000,000	6EUR / (1.24)			(128,937)	(395,991)		(395,991)	388,575				604,615		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/09/2012	11/13/2017	1	28,000,000	0.85 / (6EUR)			42,462	66,939		66,939	(187,420)				300,901		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/13/2012	11/15/2022	1	42,000,000	1.64 / (3MLIB)			140,695	(973,164)		(973,164)	(654,914)				651,508		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/13/2012	11/15/2019	1	28,974,553	6JY / (0.46)			(8,773)	(157,557)		(157,557)	(190,588)				372,889		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2012	11/19/2042	1	18,000,000	3MLIB / (2.46)			(97,313)	1,865,625		1,865,625	842,207				489,952		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	11/16/2012	11/20/2037	1	20,000,000	3MLIB / (2.42)			(105,851)	1,736,185		1,736,185	856,668				496,376		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/19/2012	11/21/2019	1	19,653,605	0.44 / (6JY)			5,584	90,125		90,125	135,962				253,251		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/19/2012	11/21/2017	1	60,000,000	0.77 / (3MLIB)			70,831	(122,988)		(122,988)	(178,728)				646,336		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	11/19/2012	11/21/2037	1	15,000,000	3MLIB / (2.47)			(81,167)	1,168,101		1,168,101	647,147				372,303		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	11/19/2012	11/21/2022	1	20,502,400	6EUR / (1.69)			(67,603)	(218,421)		(218,421)	149,056				318,310		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/19/2012	11/21/2019	1	29,480,408	0.44 / (6JY)			8,376	135,187		135,187	203,943				379,876		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	11/20/2012	11/22/2019	1	29,479,100	1.27 / (6EUR)			67,186	248,267		248,267	(195,518)				379,939		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/20/2012	11/22/2022	1	11,535,300	1.73 / (6EUR)			39,191	163,834		163,834	(86,160)				179,117		00001

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(s) (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 or Index 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/20/2012	11/22/2022	1	11,018,609	0.75 / (6JY)			9,973	129,104		129,104	195,480				171,094		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2012	11/23/2017	1	40,000,000	3MLIB / (0.81)			(50,317)	22,645		22,645	122,684				431,148		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	11/21/2012	11/23/2019	1	44,000,000	3MLIB / (1.22)			(100,888)	256,178		256,178	343,882				567,209		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/21/2012	11/23/2027	1	22,000,000	2.21 / (3MLIB)			104,949	(794,806)		(794,806)	(588,542)				420,989		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	11/21/2012	11/21/2017	1	15,952,000	6MGBP / (1.07)			(14,088)	(134,411)		(134,411)	(60,831)				171,839		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/23/2012	11/27/2015	1	71,368,000	0.55 / (6EUR)			34,876	17,960		17,960	(218,253)				581,806		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/26/2012	11/28/2019	1	21,929,825	0.45 / (6JY)			6,440	102,800		102,800	154,214				282,995		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	11/26/2012	11/28/2015	1	170,000,000	3MLIB / (0.48)			(76,969)	(218,902)		(218,902)	94,129				1,386,598		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/26/2012	11/28/2027	1	38,000,000	2.18 / (3MLIB)			178,681	(1,527,249)		(1,527,249)	(1,013,730)				727,507		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	11/26/2012	11/26/2014	1	112,189,000	6MGBP / (0.74)			(14,026)	(245,383)		(245,383)	(155,427)				721,759		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/26/2012	11/26/2017	1	60,902,600	1.08 / (6MGBP)			54,003	508,788		508,788	229,896				657,040		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/28/2012	11/30/2017	1	60,000,000	0.77 / (3MLIB)			69,450	(175,368)		(175,368)	(181,626)				648,074		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/28/2012	11/30/2013	1	103,557,505	0.27 / (6JY)			(7,097)	(1,329)		(1,329)	(12,155)				422,772		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/30/2012	12/04/2032	1	18,000,000	2.39 / (3MLIB)			93,736	(1,085,301)		(1,085,301)	(660,915)				399,237		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/30/2012	11/30/2019	1	14,411,700	1.37 / (6MGBP)			22,629	95,668		95,668	42,183				186,054		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	11/30/2012	12/04/2042	1	9,000,000	2.58 / (3MLIB)			51,228	(719,825)		(719,825)	(429,456)				245,148		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/30/2012	12/04/2017	1	56,000,000	3MLIB / (0.76)			(63,249)	202,773		202,773	167,882				605,589		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/05/2012	12/07/2022	1	32,000,000	1.64 / (3MLIB)			107,333	(789,299)		(789,299)	(503,222)				497,960		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/07/2012	12/11/2017	1	20,608,559	0.25 / (6JY)			(2,002)	(14,356)		(14,356)	40,749				223,325		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/07/2012	12/07/2015	1	67,363,800	0.72 / (6MGBP)			5,788	109,838		109,838	211,680				552,025		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/11/2012	12/13/2037	1	13,000,000	2.56 / (3MLIB)			73,245	(808,285)		(808,285)	(568,612)				323,062		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/11/2012	12/13/2037	1	13,000,000	2.56 / (3MLIB)			73,262	(807,043)		(807,043)	(568,653)				323,062		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	12/11/2012	12/13/2022	1	9,000,000	1.71 / (3MLIB)			31,538	(174,554)		(174,554)	(143,362)				140,172		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/13/2012	12/17/2017	1	15,692,400	0.79 / (6EUR)			18,109	(35,722)		(35,722)	(79,198)				170,353		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/17/2012	12/19/2032	1	24,500,000	2.5 / (3MLIB)			134,516	(1,042,717)		(1,042,717)	(914,097)				543,981		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	12/18/2012	12/20/2032	1	31,000,000	3MLIB / (2.59)			(177,154)	862,419		862,419	1,169,915				688,350		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/19/2012	12/21/2022	1	10,581,600	1.65 / (6EUR)			33,987	48,985		48,985	(73,113)				164,993		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/19/2012	12/21/2032	1	5,923,469	1.64 / (6JY)			17,505	189,398		189,398	238,028				131,539		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/19/2012	12/21/2017	1	15,000,000	0.88 / (3MLIB)			21,503	26,617		26,617	(50,567)				163,028		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/20/2012	12/24/2022	1	22,000,000	1.83 / (3MLIB)			83,711	(190,892)		(190,892)	(360,670)				343,181		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/20/2012	12/24/2013	1	48,000,000	3MLIB / (0.34)			(3,242)	(40,862)		(40,862)	5,136				205,524		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/20/2012	12/24/2014	1	114,000,000	3MLIB / (0.4)			(26,224)	(121,654)		(121,654)	35,557				750,440		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/20/2012	12/24/2015	1	41,500,000	3MLIB / (0.5)			(20,181)	(61,346)		(61,346)	25,427				343,056		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/20/2012	12/24/2017	1	154,500,000	3MLIB / (0.89)			(222,872)	(274,120)		(274,120)	531,156				1,680,668		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/20/2012	12/24/2019	1	256,000,000	3MLIB / (1.33)			(650,889)	194,356		194,356	2,109,517				3,321,429		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/20/2012	12/24/2022	1	289,000,000	3MLIB / (1.85)			(1,115,912)	1,890,575		1,890,575	4,755,437				4,508,153		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/20/2012	12/24/2027	1	162,500,000	3MLIB / (2.38)			(841,756)	2,657,324		2,657,324	4,468,555				3,118,702		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/20/2012	12/24/2032	1	36,000,000	3MLIB / (2.6)			(206,506)	945,639		945,639	1,360,908				799,600		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/21/2012	12/27/2018	1	17,144,400	0.99 / (6EUR)			28,067	(21,609)		(21,609)	(95,354)				205,405		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	12/21/2012	12/27/2013	1	889,900,000	3MLIB / (0.34)			(65,618)	(774,690)		(774,690)	98,423				3,831,913		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	12/21/2012	12/27/2015	1	552,900,000	3MLIB / (0.51)			(276,450)	(900,017)		(900,017)	352,363				4,577,453		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	12/21/2012	12/27/2017	1	264,000,000	3MLIB / (0.89)			(382,466)	(494,484)		(494,484)	899,184				2,874,349		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	12/21/2012	12/27/2019	1	346,000,000	3MLIB / (1.33)			(883,593)	216,195		216,195	2,858,514				4,491,896		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	12/21/2012	12/27/2022	1	556,700,000	3MLIB / (1.85)			(2,146,767)	3,791,936		3,791,936	9,150,534				8,687,761		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	12/21/2012	12/27/2032	1	384,100,000	3MLIB / (2.61)			(2,205,209)	10,037,753		10,037,753	14,043,390				8,533,088		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	12/21/2012	12/27/2042	1	113,900,000	3MLIB / (2.78)			(704,328)	4,400,379		4,400,379	5,616,990				3,105,821		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/28/2012	01/02/2023	1	75,000,000	1.77 / (3MLIB)			270,616	(1,200,847)		(1,200,847)	(1,213,695)				1,171,271		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/03/2013	01/07/2020	1	104,000,000	3MLIB / (1.37)			(258,440)	(57,876)		(57,876)	200,564				1,352,944		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/03/2013	01/07/2023	1	85,000,000	3MLIB / (1.92)			(319,713)	196,534		196,534	516,248				1,328,385		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/03/2013	01/07/2043	1	38,000,000	2.89 / (3MLIB)			229,026	(670,255)		(670,255)	(899,281)				1,036,666		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/03/2013	01/07/2043	1	34,000,000	2.89 / (3MLIB)			204,918	(599,702)		(599,702)	(804,620)				927,544		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/03/2013	01/07/2033	1	31,000,000	2.69 / (3MLIB)			172,877	(401,894)		(401,894)	(574,771)				689,174		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/03/2013	01/07/2033	1	31,000,000	2.69 / (3MLIB)			172,804	(406,982)		(406,982)	(579,787)				689,174		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	01/04/2013	01/08/2020	1	30,058,700	1.29 / (6EUR)			65,459	203,649		203,649	138,191				391,116		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	01/07/2013	01/09/2020	1	60,000,000	3MLIB / (1.39)			(148,557)	(115,743)		(115,743)	32,814				780,865		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/07/2013	01/09/2020	1	60,000,000	3MLIB / (1.39)			(148,557)	(115,743)		(115,743)	32,814				780,865		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/07/2013	01/09/2023	1	54,000,000	3MLIB / (1.94)			(201,351)	1,559		1,559	202,910				844,155		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	01/07/2013	01/09/2023	1	54,000,000	3MLIB / (1.94)			(201,597)	(8,671)		(8,671)	192,926				844,155		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/07/2013	01/09/2043	1	34,000,000	2.89 / (3MLIB)			200,291	(581,230)		(581,230)	(781,521)				927,630		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/07/2013	01/09/2018	1	20,503,474	0.33 / (6JY)			1,927	59,651		59,651	57,724				224,019		00001

SCHEDULE DB - PART A - SECTION 1

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INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	01/08/2013	01/10/2020	1	23,000,000	3MLIB / (1.36)			(54,467)	11,637		11,637	66,104				299,393		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/09/2013	01/09/2018	1	20,829,900	1.14 / (6MGBP)			20,740	210,417		210,417	189,677				227,585		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/10/2013	01/15/2018	1	20,838,027	0.33 / (6JY)			1,558	53,464		53,464	51,907				228,071		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/10/2013	01/14/2020	1	15,000,000	1.38 / (3MLIB)			34,490	11,054		11,054	(23,436)				195,416		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/14/2013	01/16/2038	1	16,000,000	2.76 / (3MLIB)			81,733	(442,043)		(442,043)	(523,776)				398,352		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/15/2013	01/17/2028	1	23,000,000	2.39 / (3MLIB)			98,610	(415,153)		(415,153)	(513,763)				442,372		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/16/2013	01/18/2028	1	23,000,000	2.4 / (3MLIB)			97,708	(388,236)		(388,236)	(485,944)				442,414		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/17/2013	01/22/2019	1	34,000,000	1.14 / (3MLIB)			54,691	1,192		1,192	(53,499)				409,806		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/18/2013	01/22/2028	1	30,000,000	3MLIB / (2.43)			(122,590)	375,434		375,434	498,024				577,278		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/22/2013	01/24/2023	1	10,483,598	0.75 / (6JY)			8,576	117,682		117,682	109,105				164,234		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/23/2013	01/25/2020	1	13,000,000	1.34 / (3MLIB)			24,644	(86,319)		(86,319)	(110,963)				169,741		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	01/24/2013	01/28/2038	1	22,000,000	3MLIB / (2.8)			(96,077)	460,226		460,226	556,303				548,102		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	01/24/2013	01/28/2023	1	10,701,600	1.76 / (6EUR)			25,232	129,612		129,612	104,380				167,744		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/24/2013	01/24/2018	1	20,528,300	1.13 / (6MGBP)			17,132	197,399		197,399	180,266				225,266		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/25/2013	01/29/2020	1	30,000,000	3MLIB / (1.44)			(58,926)	(115,392)		(115,392)	(56,466)				392,030		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/28/2013	01/30/2028	1	39,000,000	3MLIB / (2.57)			(150,108)	(202,973)		(202,973)	(52,865)				751,024		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	01/28/2013	01/30/2028	1	39,000,000	3MLIB / (2.57)			(150,174)	(208,140)		(208,140)	(57,966)				751,024		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E570DZWZ7FF32TWEFA76	01/28/2013	01/30/2020	1	14,801,600	1.52 / (6EUR)			27,524	305,130		305,130	277,606				193,462		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/28/2013	01/28/2016	1	65,919,000	0.86 / (6MGBP)			22,208	360,668		360,668	338,459				554,247		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/30/2013	02/01/2020	1	11,000,000	1.53 / (3MLIB)			22,692	106,872		106,872	84,181				143,803		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E570DZWZ7FF32TWEFA76	01/30/2013	02/01/2018	1	20,350,500	1.2 / (6EUR)			26,735	311,875		311,875	285,140				223,766		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/31/2013	01/31/2018	1	39,642,500	1.19 / (6MGBP)			33,719	478,755		478,755	445,035				435,767		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	01/31/2013	02/04/2023	1	20,000,000	2.06 / (3MLIB)			55,962	175,514		175,514	119,552				313,759		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	01/31/2013	02/04/2020	1	52,000,000	1.51 / (3MLIB)			100,013	412,335		412,335	312,322				680,209		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/31/2013	02/04/2033	1	11,000,000	2.82 / (3MLIB)			44,051	60,827		60,827	16,776				245,009		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/31/2013	02/04/2043	1	6,500,000	3 / (3MLIB)			27,862	25,718		25,718	(2,144)				177,548		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	02/04/2013	02/06/2028	1	62,000,000	3MLIB / (2.61)			(219,270)	(548,663)		(548,663)	(329,394)				1,194,607		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/04/2013	02/06/2023	1	10,824,854	0.85 / (6JY)			9,000	226,406		226,406	217,406				169,867		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/05/2013	02/07/2021	1	40,749,000	6EUR / (1.65)			(73,664)	(844,201)		(844,201)	(770,537)				570,951		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	02/05/2013	02/05/2018	1	29,752,100	6MGBP / (1.19)			(23,616)	(360,278)		(360,278)	(336,662)				327,517		00001

SCHEDULE DB - PART A - SECTION 1

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INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/06/2013	02/08/2023	1	15,000,000	3MLIB / (2.06)			(39,143)	(127,981)		(127,981)	(88,838)				235,452		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/06/2013	02/08/2043	1	11,000,000	3MLIB / (3.04)			(44,576)	(133,767)		(133,767)	(89,191)				300,521		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/06/2013	02/08/2023	1	18,000,000	3MLIB / (2.07)			(47,237)	(170,604)		(170,604)	(123,367)				282,542		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/06/2013	02/08/2043	1	4,500,000	3MLIB / (3.04)			(18,202)	(49,946)		(49,946)	(31,743)				122,941		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2013	02/08/2023	1	42,000,000	3MLIB / (2.05)			(108,674)	(298,749)		(298,749)	(190,075)				659,265		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/11/2013	02/11/2018	1	20,356,700	1.15 / (6MGBP)			13,318	198,521		198,521	185,203				224,476		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/11/2013	02/11/2014	1	101,783,500	0.52 / (6MGBP)			(17,071)	(107,786)		(107,786)	(90,715)				473,017		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/13/2013	02/15/2020	1	14,797,200	1.5 / (6EUR)			20,594	275,072		275,072	254,478				193,993		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/13/2013	02/13/2018	1	20,204,600	1.22 / (6MGBP)			14,864	273,934		273,934	259,070				222,926		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	02/14/2013	02/19/2023	1	32,000,000	3MLIB / (2.1)			(67,874)	(364,530)		(364,530)	(296,656)				503,075		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/15/2013	02/19/2033	1	13,000,000	2.86 / (3MLIB)			39,101	139,004		139,004	99,904				289,860		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	02/19/2013	02/21/2033	1	19,000,000	3MLIB / (2.85)			(54,216)	(165,547)		(165,547)	(111,331)				423,701		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/19/2013	02/21/2020	1	14,726,800	6EUR / (1.45)			(17,201)	(215,967)		(215,967)	(198,766)				193,304		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/21/2013	02/25/2038	1	22,000,000	3MLIB / (2.95)			(58,804)	(146,278)		(146,278)	(87,474)				548,930		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/21/2013	02/21/2014	1	167,794,000	0.6 / (6MGBP)			(4,688)	(28,656)		(28,656)	(23,968)				792,223		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/22/2013	02/26/2018	1	60,000,000	0.98 / (3MLIB)			40,987	164,755		164,755	123,768				664,455		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/25/2013	02/27/2018	1	21,455,021	0.29 / (6JY)			398	15,512		15,512	15,114				237,665		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/25/2013	02/27/2023	1	150,000,000	1.83 / (3MLIB)			219,843	(2,231,158)		(2,231,158)	(2,451,000)				2,360,813		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	02/26/2013	02/28/2020	1	14,367,100	6EUR / (1.35)			(12,155)	(118,325)		(118,325)	(106,170)				188,848		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/26/2013	02/28/2018	1	21,200,261	0.29 / (6JY)			309	11,125		11,125	10,815				234,910		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2013	03/01/2033	1	12,000,000	2.74 / (3MLIB)			24,413	(123,678)		(123,678)	(148,091)				267,787		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2013	03/01/2023	1	10,511,200	6EUR / (1.75)			(12,014)	(103,614)		(103,614)	(91,600)				165,526		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2013	03/04/2018	1	60,000,000	0.93 / (3MLIB)			28,295	(21,074)		(21,074)	(49,368)				665,958		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/28/2013	03/04/2033	1	19,000,000	2.76 / (3MLIB)			35,030	(144,660)		(144,660)	(179,691)				424,085		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/28/2013	03/04/2023	1	10,000,000	1.98 / (3MLIB)			12,602	(14,042)		(14,042)	(26,644)				157,542		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/28/2013	03/04/2043	1	3,500,000	2.95 / (3MLIB)			6,972	(28,325)		(28,325)	(35,298)				95,736		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/28/2013	03/04/2020	1	26,000,000	1.42 / (3MLIB)			21,845	(6,859)		(6,859)	(28,704)				342,169		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/28/2013	03/04/2033	1	6,000,000	2.77 / (3MLIB)			11,116	(33,907)		(33,907)	(45,023)				133,922		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/01/2013	03/05/2021	1	13,022,000	1.43 / (6EUR)			10,062	43,613		43,613	33,551				183,358		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/06/2013	03/08/2038	1	11,000,000	2.92 / (3MLIB)			18,436	(16,096)		(16,096)	(34,531)				274,664		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	03/06/2013	03/08/2023	1	10,373,600	1.73 / (6EUR)			9,146	78,143		78,143	68,996				163,519		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/06/2013	03/08/2018	1	20,000,000	0.96 / (3MLIB)			8,475	18,249		18,249	9,774				222,236		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/07/2013	03/11/2028	1	31,000,000	3MLIB / (2.61)			(39,910)	(209,908)		(209,908)	(169,998)				599,255		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	03/07/2013	03/11/2020	1	58,000,000	3MLIB / (1.49)			(38,477)	(236,327)		(236,327)	(197,850)				764,370		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	03/07/2013	03/11/2014	1	1,300,000,000	0.31 / (3MLIB)			12,184	(441,646)		(441,646)	(453,830)				6,326,147		00001
INT RATE SWAP - 6M GBP LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/07/2013	03/07/2018	1	21,019,600	1.07 / (6MGBP)			6,802	123,668		123,668	116,866				233,500		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/07/2013	03/11/2016	1	61,168,530	0.21 / (6JY)			(1,812)	(21,781)		(21,781)	(19,969)				525,055		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/08/2013	03/12/2033	1	19,000,000	3MLIB / (2.91)			(26,174)	(305,362)		(305,362)	(279,188)				424,322		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/08/2013	03/12/2023	1	10,937,500	0.78 / (6JY)			3,155	144,808		144,808	141,653				172,504		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/11/2013	03/13/2020	1	30,000,000	3MLIB / (1.56)			(18,980)	(266,012)		(266,012)	(247,032)				395,522		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	03/11/2013	03/13/2038	1	11,000,000	3MLIB / (3.03)			(15,061)	(227,513)		(227,513)	(212,452)				274,740		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/11/2013	03/13/2020	1	30,005,800	1.32 / (6EUR)			14,423	173,729		173,729	159,306				395,598		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/12/2013	03/14/2016	1	175,000,000	3MLIB / (0.54)			(20,359)	(110,187)		(110,187)	(89,828)				1,504,276		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/15/2013	03/19/2023	1	11,020,151	0.72 / (6JY)			1,819	80,033		80,033	78,214				173,977		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/15/2013	03/19/2018	1	31,486,146	0.27 / (6JY)			132	(3,635)		(3,635)	(3,767)				350,949		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/18/2013	03/20/2018	1	40,000,000	0.97 / (3MLIB)			8,136	43,596		43,596	35,460				445,970		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	03/18/2013	03/20/2043	1	9,000,000	3MLIB / (3.04)			(7,506)	(70,803)		(70,803)	(63,297)				246,361		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/18/2013	03/20/2018	1	21,000,000	0.97 / (3MLIB)			4,251	19,509		19,509	15,259				234,134		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/20/2013	03/22/2028	1	23,000,000	2.61 / (3MLIB)			13,192	128,367		128,367	115,175				445,063		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	03/20/2013	03/22/2018	1	33,000,000	0.98 / (3MLIB)			5,440	38,519		38,519	33,079				368,130		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2013	03/22/2018	1	33,000,000	0.97 / (3MLIB)			5,435	37,703		37,703	32,267				368,130		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2013	03/25/2015	1	30,000,000	0.42 / (3MLIB)			444	2,955		2,955	2,511				211,394		00001
INT RATE SWAP - 6M JPY LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/22/2013	03/26/2018	1	21,172,983	0.29 / (6JY)			84	9,811		9,811	9,726				236,458		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/22/2013	03/26/2020	1	30,000,000	1.49 / (3MLIB)			4,796	96,464		96,464	91,668				396,548		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	03/25/2013	03/27/2020	1	14,138,300	6EUR / (1.25)			(1,293)	2,868		2,868	4,161				186,921		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/25/2013	03/27/2038	1	16,000,000	2.98 / (3MLIB)			4,660	133,340		133,340	128,680				399,933		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2013	04/03/2028	1	15,000,000	2.56 / (3MLIB)				(41,048)		(41,048)	(41,048)				290,554		00001
INT RATE SWAP - 6M EURIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	03/28/2013	04/03/2023	1	10,252,800	6EUR / (1.68)				(4,148)		(4,148)	(4,148)				162,179		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	03/28/2013	04/03/2017	1	14,000,000	0.72 / (3MLIB)				(2,086)		(2,086)	(2,086)				140,146		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/28/2013	04/03/2020	1	11,000,000	1.45 / (3MLIB)				(52,062)		(52,062)	(52,062)				145,603		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/15/2012	05/17/2032	1	9,000,000	2.53 / (3MLIB)			50,085	(288,307)		(288,307)	(328,559)				196,823		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/21/2012	05/23/2022	1	8,000,000	1.84 / (3MLIB)			30,823	28,478		28,478	(120,359)				120,978		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/21/2012	05/23/2042	1	2,000,000	2.49 / (3MLIB)			10,926	(193,250)		(193,250)	(93,206)				53,988		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/29/2012	05/31/2032	1	3,000,000	2.44 / (3MLIB)			16,005	(143,073)		(143,073)	(108,613)				65,670		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/05/2012	06/07/2032	1	15,000,000	2.23 / (3MLIB)			72,325	(1,222,884)		(1,222,884)	(528,195)				328,515		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	06/11/2012	06/13/2019	1	15,000,000	3MLIB / (1.39)			(40,845)	(178,432)		(178,432)	109,362				186,790		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	06/11/2012	06/13/2032	1	12,000,000	2.38 / (3MLIB)			62,376	(690,401)		(690,401)	(431,352)				262,926		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	06/18/2012	06/20/2022	1	15,000,000	1.73 / (3MLIB)			53,282	(142,770)		(142,770)	(223,371)				227,761		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/02/2012	07/05/2027	1	22,000,000	2.14 / (3MLIB)			100,682	(963,262)		(963,262)	(566,480)				415,443		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/10/2012	07/12/2027	1	38,000,000	2.06 / (3MLIB)			166,445	(2,059,695)		(2,059,695)	(969,844)				718,073		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	07/20/2012	07/24/2042	1	9,000,000	2.32 / (3MLIB)			45,303	(1,236,673)		(1,236,673)	(408,911)				243,652		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/20/2012	07/24/2032	1	12,000,000	2.18 / (3MLIB)			56,235	(1,130,601)		(1,130,601)	(422,374)				263,704		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/20/2012	07/24/2022	1	20,000,000	1.6 / (3MLIB)			64,912	(485,544)		(485,544)	(295,840)				305,232		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2012	07/24/2019	1	30,000,000	1.18 / (3MLIB)			65,868	(148,673)		(148,673)	(210,357)				376,995		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Bank of America, NA B4TYDEB6GKMZO031MB27	07/23/2012	07/25/2032	1	18,000,000	2.13 / (3MLIB)			82,359	(1,827,289)		(1,827,289)	(629,759)				395,585		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	07/30/2012	08/01/2032	1	18,000,000	2.24 / (3MLIB)			87,147	(1,532,919)		(1,532,919)	(638,987)				395,756		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/06/2012	08/08/2037	1	16,000,000	2.37 / (3MLIB)			82,763	(1,595,514)		(1,595,514)	(676,446)				394,811		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/06/2012	08/08/2015	1	70,000,000	3MLIB / (0.52)			(37,640)	(128,208)		(128,208)	39,410				537,174		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/14/2012	08/16/2027	1	22,000,000	2.25 / (3MLIB)			107,199	(727,584)		(727,584)	(580,191)				417,098		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	08/27/2012	08/29/2037	1	25,000,000	2.48 / (3MLIB)			132,487	(2,024,106)		(2,024,106)	(1,074,530)				617,630		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/04/2012	09/06/2027	1	30,000,000	2.12 / (3MLIB)			135,931	(1,563,789)		(1,563,789)	(780,171)				569,868		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	09/10/2012	09/12/2032	1	19,000,000	2.46 / (3MLIB)			102,541	(999,874)		(999,874)	(697,482)				418,970		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2012	09/26/2032	1	18,000,000	2.47 / (3MLIB)			97,206	(960,665)		(960,665)	(661,581)				397,316		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	09/25/2012	09/27/2013	1	150,000,000	3MLIB / (0.37)			(23,998)	(44,050)		(44,050)	18,855				525,892		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	09/25/2012	09/27/2018	1	34,000,000	3MLIB / (1.02)			(60,371)	123,492		123,492	169,225				398,383		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/25/2012	09/27/2022	1	32,000,000	1.74 / (3MLIB)			114,600	(554,978)		(554,978)	(496,739)				492,937		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/25/2012	09/27/2042	1	7,000,000	2.66 / (3MLIB)			41,107	(496,606)		(496,606)	(336,972)				190,072		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/01/2012	10/03/2032	1	18,000,000	2.44 / (3MLIB)			96,093	(829,339)		(829,339)	(660,451)				397,514		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	10/01/2012	10/03/2022	1	21,000,000	1.71 / (3MLIB)			73,849	(262,644)		(262,644)	(325,307)				323,774		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/04/2012	10/09/2014	1	50,000,000	3MLIB / (0.38)			(8,890)	(54,515)		(54,515)	14,355				308,727		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/09/2012	10/11/2027	1	11,000,000	2.32 / (3MLIB)			55,202	(201,779)		(201,779)	(295,682)				209,654		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/10/2012	10/12/2037	1	11,000,000	2.65 / (3MLIB)			64,475	(425,325)		(425,325)	(485,964)				272,421		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/16/2012	10/18/2027	1	30,000,000	2.27 / (3MLIB)			147,517	(739,646)		(739,646)	(803,025)				572,167		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	10/29/2012	10/31/2027	1	30,000,000	2.25 / (3MLIB)			146,188	(842,946)		(842,946)	(804,831)				572,822		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/01/2012	11/05/2032	1	6,000,000	2.46 / (3MLIB)			32,427	(270,810)		(270,810)	(221,737)				132,806		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2012	11/08/2027	1	23,000,000	2.25 / (3MLIB)			111,934	(689,438)		(689,438)	(616,497)				439,498		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/09/2012	11/13/2027	1	22,000,000	2.15 / (3MLIB)			101,465	(968,337)		(968,337)	(582,811)				420,589		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/13/2012	11/15/2037	1	15,000,000	2.41 / (3MLIB)			79,011	(1,331,159)		(1,331,159)	(641,220)				372,177		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	11/16/2012	11/20/2027	1	15,000,000	2.12 / (3MLIB)			68,082	(725,964)		(725,964)	(396,359)				286,956		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I70UK5573	11/19/2012	11/21/2027	1	22,000,000	2.16 / (3MLIB)			102,133	(944,962)		(944,962)	(584,342)				420,909		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	11/19/2012	11/21/2016	1	25,000,000	3MLIB / (0.59)			(18,138)	2,450		2,450	31,710				238,539		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	11/20/2012	11/23/2022	1	11,000,000	3MLIB / (1.68)			(37,845)	221,582		221,582	173,170				170,830		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2012	11/23/2027	1	11,000,000	3MLIB / (2.21)			(52,558)	394,476		394,476	294,349				210,494		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/03/2012	12/05/2032	1	12,000,000	2.39 / (3MLIB)			62,623	(716,642)		(716,642)	(440,764)				266,177		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/05/2012	12/07/2037	1	8,000,000	2.48 / (3MLIB)			43,473	(617,424)		(617,424)	(345,716)				198,740		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/05/2012	12/07/2042	1	14,000,000	2.55 / (3MLIB)			78,493	(1,227,140)		(1,227,140)	(664,161)				381,395		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	12/07/2012	12/11/2022	1	16,000,000	1.67 / (3MLIB)			54,490	(369,105)		(369,105)	(253,048)				249,123		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/10/2012	12/12/2032	1	6,000,000	2.41 / (3MLIB)			31,594	(341,817)		(341,817)	(221,069)				133,154		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	12/13/2012	12/17/2042	1	4,500,000	3MLIB / (2.7)			(26,925)	251,846		251,846	218,913				122,649		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/17/2012	12/19/2032	1	18,500,000	2.5 / (3MLIB)			101,573	(787,358)		(787,358)	(690,237)				410,761		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	12/18/2012	12/20/2014	1	76,000,000	3MLIB / (0.39)			(15,410)	(61,566)		(61,566)	21,219				498,687		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/18/2012	12/20/2022	1	26,000,000	3MLIB / (1.85)			(100,415)	162,440		162,440	425,519				405,346		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2012	12/21/2032	1	19,000,000	3MLIB / (2.58)			(107,892)	570,779		570,779	715,920				421,922		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/20/2012	12/24/2037	1	8,000,000	2.7 / (3MLIB)			47,760	(291,938)		(291,938)	(357,011)				198,930		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/24/2012	12/28/2022	1	21,500,000	1.84 / (3MLIB)			82,032	(179,867)		(179,867)	(351,740)				335,573		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	12/24/2012	12/28/2032	1	12,500,000	2.58 / (3MLIB)			70,912	(382,865)		(382,865)	(471,418)				277,717		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/31/2012	01/03/2033	1	18,000,000	2.55 / (3MLIB)			98,824	(650,464)		(650,464)	(675,040)				400,053		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	01/02/2013	01/04/2018	1	40,000,000	3MLIB / (0.88)			(55,777)	(16,841)		(16,841)	38,936				436,399		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	01/07/2013	01/09/2023	1	11,000,000	3MLIB / (1.94)			(40,866)	6,570		6,570	47,435				171,957		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/09/2013	01/11/2023	1	22,000,000	1.89 / (3MLIB)			77,428	(115,376)		(115,376)	(192,804)				344,013		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/14/2013	01/16/2038	1	21,000,000	2.76 / (3MLIB)			107,275	(580,181)		(580,181)	(687,456)				522,837		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/16/2013	01/18/2028	1	15,000,000	2.4 / (3MLIB)			63,723	(253,197)		(253,197)	(316,920)				288,531		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2013	01/24/2033	1	19,000,000	2.67 / (3MLIB)			83,576	(364,615)		(364,615)	(448,191)				422,901		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	01/28/2013	01/30/2033	1	13,000,000	3MLIB / (2.81)			(55,235)	(49,369)		(49,369)	5,866				289,475		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/04/2013	02/06/2038	1	11,000,000	2.95 / (3MLIB)			44,659	78,568		78,568	33,910				274,174		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/07/2013	02/11/2023	1	22,000,000	2.03 / (3MLIB)			53,192	111,121		111,121	57,928				345,475		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	02/08/2013	02/12/2033	1	25,000,000	2.84 / (3MLIB)			86,957	201,267		201,267	114,310				557,150		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2013	02/21/2043	1	5,000,000	3.02 / (3MLIB)			15,226	37,147		37,147	21,921				136,683		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	02/21/2013	02/25/2043	1	5,000,000	3MLIB / (3.02)			(13,706)	(34,029)		(34,029)	(20,324)				136,709		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	02/22/2013	02/26/2023	1	22,000,000	2.03 / (3MLIB)			37,519	97,700		97,700	60,181				346,204		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/26/2013	02/28/2033	1	6,000,000	2.73 / (3MLIB)			12,596	(65,134)		(65,134)	(77,730)				133,866		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2013	03/06/2028	1	15,000,000	2.5 / (3MLIB)			22,944	(119,156)		(119,156)	(142,100)				289,828		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/04/2013	03/06/2038	1	10,000,000	2.85 / (3MLIB)			17,754	(134,753)		(134,753)	(152,507)				249,666		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	03/07/2013	03/11/2038	1	11,000,000	3MLIB / (2.98)			(16,426)	(122,001)		(122,001)	(105,575)				274,710		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/08/2013	03/12/2033	1	13,000,000	3MLIB / (2.91)			(17,909)	(208,932)		(208,932)	(191,023)				290,325		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/11/2013	03/13/2033	1	13,000,000	2.92 / (3MLIB)			17,048	236,706		236,706	219,657				290,345		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/13/2013	03/15/2043	1	5,000,000	3.08 / (3MLIB)			6,185	90,009		90,009	83,824				136,836		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/18/2013	03/20/2033	1	12,000,000	2.84 / (3MLIB)			9,302	62,377		62,377	53,075				268,142		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	03/19/2013	03/21/2028	1	15,000,000	2.58 / (3MLIB)			9,436	15,774		15,774	6,338				290,232		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2013	03/22/2028	1	15,000,000	2.61 / (3MLIB)			8,604	83,718		83,718	75,114				290,259		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	03/21/2013	03/25/2016	1	70,000,000	3MLIB / (0.54)			(2,433)	(17,658)		(17,658)	(15,225)				604,813		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Credit Suisse International E58DKGMJYYYJLN8C3868	03/21/2013	03/25/2033	1	6,000,000	3MLIB / (2.85)			(2,516)	(33,411)		(33,411)	(30,895)				134,117		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/25/2013	03/27/2028	1	23,000,000	2.62 / (3MLIB)			5,791	148,511		148,511	142,720				445,269		00001
INT RATE SWAP - 3M LIBOR	Variable annuities	Exhibit 5	Interest	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/28/2013	04/03/2038	1	11,000,000	2.91 / (3MLIB)				(6,562)		(6,562)	(6,562)				275,046		00001
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												32,180,380	481,477,479	XXX	481,477,479	(154,039,546)				816,782,782	XXX	XXX
Total Return swap on LBUSTRUU	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	01/31/2013	02/01/2014	1	200,000,000	1M LIBOR + 15 bps			1,060,318	182,553		182,553					914,391		00001
Total Return swap on LBUSTRUU	Variable annuities	Exhibit 5	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2013	03/01/2014	1	100,000,000	1M LIBOR + 15 bps			50,387	90,821		90,821					479,438		00001
Total Return swap on SPTR	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/28/2013	03/25/2020	1	100,000,000	3M LIBOR + 23 bps			3,691,669	(1,308,478)		(1,308,478)					1,321,563		00001
Total Return swap on SPTR	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2013	03/22/2023	1	100,000,000	3M LIBOR + 31 bps			1,870,800	(1,131,925)		(1,131,925)					1,579,381		00001
Total Return swap on SX5GT	Variable annuities	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/15/2013	03/20/2023	1	50,000,269	3M LIBOR + 87 bps			(2,766,084)	2,078,659		2,078,659					789,475		00001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return swap on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/07/2013	03/17/2023	1	100,000,000	3M LIBOR + 13.5 bps			4,244,744	(6,089,825)		(6,089,825)					1,578,281		00001
Total Return swap on SPTR	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/26/2013	03/17/2023	1	99,999,924	3M LIBOR + 21 bps			4,968,477	(6,039,163)		(6,039,163)					1,578,280		00001
Total Return swap on SPTR	Variable annuities	Exhibit 5	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/18/2012	05/23/2013	1	120,248,026	1M LIBOR + 14.5 bps			11,652,316	(1,365,830)		(1,365,830)					230,693		00001
Total Return swap on SPTR	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/18/2012	05/23/2013	1	120,248,026	1M LIBOR + 17.9 bps			(11,642,107)	1,364,694		1,364,694					230,693		00001
Total Return swap on SPTR	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/11/2013	03/16/2020	1	99,998,991	3M LIBOR + 32 bps			891,086	(793,812)		(793,812)					1,319,183		00001
Total Return swap on TUKXG	Variable annuities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/15/2013	03/20/2018	1	50,003,426	3M LIBOR + 43 bps			(290,247)	608,416		608,416					557,500		00001
0949999. Subtotal - Swaps - Hedging Other - Total Return												13,731,359	(12,403,890)	XXX	(12,403,890)					10,578,878	XXX	XXX
SPX volatility swap	Variable annuities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/10/2010	12/20/2019	1	74,404,800	33.6				(4,013,039)		(4,013,039)	(990,716)				964,556		00001
SPX volatility swap	Variable annuities	Exhibit 6	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/12/2010	12/15/2017	1	36,927,622	33.85				(2,363,956)		(2,363,956)	(508,106)				400,641		00002
SPX volatility swap	Variable annuities	Exhibit 7	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	08/13/2010	12/20/2019	1	71,839,100	34.8				(4,412,321)		(4,412,321)	(955,383)				931,295		00003
SPX volatility swap	Variable annuities	Exhibit 8	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	08/16/2010	12/16/2016	1	72,674,400	34.4				(5,241,598)		(5,241,598)	(946,752)				700,009		00004
SPX volatility swap	Variable annuities	Exhibit 9	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/16/2010	12/20/2019	1	71,839,100	34.8				(4,410,836)		(4,410,836)	(955,803)				931,295		00005
SPX volatility swap	Variable annuities	Exhibit 10	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	08/16/2010	12/20/2019	1	35,816,600	34.9				(2,221,804)		(2,221,804)	(476,431)				464,313		00006
SPX volatility swap	Variable annuities	Exhibit 11	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/16/2010	12/20/2019	1	35,714,300	35				(2,238,161)		(2,238,161)	(474,968)				462,987		00007
SPX volatility swap	Variable annuities	Exhibit 12	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	08/20/2010	12/20/2019	1	71,123,800	35.15				(4,522,588)		(4,522,588)	(947,231)				922,022		00008
SPX volatility swap	Variable annuities	Exhibit 13	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2010	12/20/2019	1	35,714,300	35				(2,236,123)		(2,236,123)	(476,215)				462,987		00009
SPX volatility swap	Variable annuities	Exhibit 14	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/24/2010	12/20/2019	1	35,511,364	35.2				(2,268,764)		(2,268,764)	(473,306)				460,356		00010
SPX volatility swap	Variable annuities	Exhibit 15	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/09/2010	12/18/2015	1	37,878,800	33				(2,560,849)		(2,560,849)	(433,918)				312,165		00011
SPX volatility swap	Variable annuities	Exhibit 16	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/13/2010	12/18/2015	1	38,639,900	32.35				(2,449,255)		(2,449,255)	(443,213)				318,437		00012
SPX volatility swap	Variable annuities	Exhibit 17	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/15/2010	12/18/2015	1	38,819,900	32.2				(2,421,367)		(2,421,367)	(445,926)				319,921		00013
SPX volatility swap	Variable annuities	Exhibit 18	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/16/2010	12/21/2018	1	37,764,400	33.1				(2,065,452)		(2,065,452)	(523,845)				451,794		00014
SPX volatility swap	Variable annuities	Exhibit 19	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/16/2010	12/18/2015	1	38,699,690	32.3				(2,437,321)		(2,437,321)	(444,892)				318,930		00015
SPX volatility swap	Variable annuities	Exhibit 20	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2010	12/20/2019	1	44,977,500	33.35				(2,347,865)		(2,347,865)	(606,553)				583,071		00016
SPX volatility swap	Variable annuities	Exhibit 21	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/21/2010	12/20/2019	1	37,481,259	33.35				(1,955,791)		(1,955,791)	(505,685)				485,893		00017
SPX volatility swap	Variable annuities	Exhibit 22	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/22/2010	12/20/2013	1	79,365,100	31.5				(5,384,430)		(5,384,430)	(486,467)				337,237		00018
SPX volatility swap	Variable annuities	Exhibit 23	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	09/24/2010	12/20/2019	1	75,301,200	33.2				(3,860,081)		(3,860,081)	(1,017,581)				976,176		00019
SPX volatility swap	Variable annuities	Exhibit 24	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/28/2010	12/21/2018	1	75,301,200	33.2				(4,158,347)		(4,158,347)	(1,048,497)				900,865		00020
SPX volatility swap	Variable annuities	Exhibit 25	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/29/2010	12/20/2019	1	74,671,400	33.48				(3,950,342)		(3,950,342)	(1,009,845)				968,012		00021
SPX volatility swap	Variable annuities	Exhibit 26	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/30/2010	12/18/2015	1	38,402,500	32.55				(2,474,449)		(2,474,449)	(444,850)				316,481		00022
SPX volatility swap	Variable annuities	Exhibit 27	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/30/2010	12/15/2017	1	37,650,600	33.2				(2,238,727)		(2,238,727)	(527,988)				408,484		00023
SPX volatility swap	Variable annuities	Exhibit 28	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/06/2010	12/15/2017	1	37,764,350	33.1				(2,220,221)		(2,220,221)	(530,783)				409,719		00024
SPX volatility swap	Variable annuities	Exhibit 29	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2010	12/15/2017	1	37,993,900	32.9				(2,183,931)		(2,183,931)	(534,658)				412,209		00025
SPX volatility swap	Variable annuities	Exhibit 30	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/08/2010	12/20/2019	1	37,313,433	33.5				(1,975,078)		(1,975,078)	(506,165)				483,717		00026

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX volatility swap	Variable annuities	Exhibit 31	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	10/11/2010	12/20/2019	1	37,481,259	33.35				(1,948,984)		(1,948,984)	(508,821)				485,893		00027
SPX volatility swap	Variable annuities	Exhibit 32	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/13/2010	12/20/2019	1	75,414,800	33.15				(3,827,555)		(3,827,555)	(1,025,102)				977,649		00028
SPX volatility swap	Variable annuities	Exhibit 33	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/15/2010	12/21/2018	1	37,764,400	33.1				(2,053,443)		(2,053,443)	(529,263)				451,794		00029
SPX volatility swap	Variable annuities	Exhibit 34	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/18/2010	12/21/2018	1	38,226,300	32.7				(1,983,785)		(1,983,785)	(536,249)				457,320		00030
SPX volatility swap	Variable annuities	Exhibit 35	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/21/2010	12/18/2020	1	38,051,750	32.85				(1,718,255)		(1,718,255)	(488,500)				528,518		00031
SPX volatility swap	Variable annuities	Exhibit 36	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2010	12/21/2018	1	38,759,700	32.25				(1,904,431)		(1,904,431)	(544,813)				463,701		00032
SPX volatility swap	Variable annuities	Exhibit 37	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/14/2010	12/15/2017	1	38,343,600	32.6				(2,128,323)		(2,128,323)	(540,863)				416,003		00033
SPX volatility swap	Variable annuities	Exhibit 38	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	11/01/2010	12/20/2019	1	40,128,400	31.15				(1,558,006)		(1,558,006)	(550,735)				520,210		00034
SPX volatility swap	Variable annuities	Exhibit 39	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/05/2010	12/20/2019	1	41,254,100	30.3				(1,404,086)		(1,404,086)	(568,068)				534,803		00035
SPX volatility swap	Variable annuities	Exhibit 40	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	01/10/2011	12/20/2019	1	41,528,200	30.1				1,337,239		1,337,239	583,465				538,356		00036
SPX volatility swap	Variable annuities	Exhibit 41	Equity/Index	Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	05/13/2011	12/18/2015	1	45,372,100	27.55				1,422,529		1,422,529	595,247				373,919		00037
SPX volatility swap	Variable annuities	Exhibit 42	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/12/2011	12/18/2020	1	79,113,924	31.6				2,868,064		2,868,064	1,110,482				1,098,848		00038
SPX volatility swap	Variable annuities	Exhibit 43	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/24/2011	12/17/2021	1	38,402,500	32.55				1,477,524		1,477,524	492,079				566,807		00039
SPX volatility swap	Variable annuities	Exhibit 44	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	08/26/2011	12/17/2021	1	152,671,756	32.75				6,043,831		6,043,831	1,955,471				2,253,381		00040
SPX volatility swap	Variable annuities	Exhibit 45	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	08/30/2011	12/17/2021	1	153,374,233	32.6				5,947,402		5,947,402	1,967,974				2,263,750		00041
SPX volatility swap	Variable annuities	Exhibit 46	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/30/2011	12/17/2021	1	30,788,177	32.48				1,173,402		1,173,402	395,242				454,423		00042
SPX volatility swap	Variable annuities	Exhibit 47	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/31/2012	12/17/2021	1	37,537,538	33.3				(1,603,579)		(1,603,579)	(501,139)				554,041		00043
SPX volatility swap	Variable annuities	Exhibit 48	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/31/2012	12/17/2021	1	37,481,300	33.35				(1,611,811)		(1,611,811)	(500,287)				553,211		00044
NKY volatility swap	Variable annuities	Exhibit 49	Equity/Index	J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/09/2013	12/09/2022	1	75,343,788	33				(41,305)		(41,305)	(41,305)				1,172,780		00045
SPX volatility swap	Variable annuities	Exhibit 50	Equity/Index	HSBC Bank U.S.A., NA 1IE8VN30JCEQV1H4R804	01/10/2013	12/18/2020	1	89,676,607	27.85				1,134,592		1,134,592	1,134,592				1,245,558		00046
SPX volatility swap	Variable annuities	Exhibit 51	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/22/2013	12/16/2022	1	88,809,947	28.15				860,429		860,429	860,429				1,383,777		00047
SPX volatility swap	Variable annuities	Exhibit 52	Equity/Index	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	01/30/2013	12/16/2022	1	92,250,923	27.1				442,510		442,510	442,510				1,437,392		00048
0959999. Subtotal - Swaps - Hedging Other - Other													(77,688,737)	XXX	(77,688,737)	(13,513,431)				33,435,706	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other												45,911,739	391,384,852	XXX	391,384,852	(167,552,977)				860,797,366	XXX	XXX
1029999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												32,180,380	481,477,479	XXX	481,477,479	(154,039,546)				816,782,782	XXX	XXX
1169999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return												13,731,359	(12,403,890)	XXX	(12,403,890)					10,578,878	XXX	XXX
1199999. Total Swaps - Other													(77,688,737)	XXX	(77,688,737)	(13,513,431)				33,435,706	XXX	XXX
1209999. Total Swaps												45,911,739	391,384,852	XXX	391,384,852	(167,552,977)				860,797,366	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										344,886,269	131,538,787	(480,518,987)	(203,417,939)	XXX	(203,417,939)	(437,968,489)	(10,370,906)			860,797,366	XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										344,886,269	131,538,787	(480,518,987)	(203,417,939)	XXX	(203,417,939)	(437,968,489)	(10,370,906)			860,797,366	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economically hedge the variable annuities living benefits exposure.
0003	Economically hedge the indexed universal life exposure.

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		20	21	22
														15	16	17	18	19			
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 Expira-tion	Exchange	Trade Date	Transac-tion 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 Quarter-end (b)	Value of One (1) Point
ESM3	157	7,850	S&P 500 Mini Futures	Equity indexed annuity	Exhibit 5	Equity/Index	06/21/2013	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	03/11/2013	1,544.7082	1,562.7000	46,315					141,235	141,235	549,500	00002	50
ESM3	9	450	S&P 500 Mini Futures	Indexed universal life	Exhibit 5	Equity/Index	06/21/2013	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	03/11/2013	1,544.4940	1,562.7000	2,655					8,193	8,193	31,500	00003	50
ECM3	912	114,000,000	Euro FX currency Futures	Variable annuities	Exhibit 5	Currency	06/19/2013	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	03/12/2013	1.3001	1.2823	399,975					(2,028,967)	(2,028,967)	2,052,000	00001	125,000
JYM3	79	98,750	Yen FX currency Futures	Variable annuities	Exhibit 5	Currency	06/19/2013	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	03/12/2013	105.2788	106.3300	30,613					103,808	103,808	244,900	00001	1,250
BPM3	295	184,375	BP FX currency Futures	Variable annuities	Exhibit 5	Currency	06/19/2013	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	03/18/2013	151.1645	151.6500	79,281					89,518	89,518	354,000	00001	625
1289999. Subtotal - Long Futures - Hedging Other												558,839					(1,686,213)	(1,686,213)	3,231,900	XXX	XXX
1329999. Subtotal - Long Futures												558,839					(1,686,213)	(1,686,213)	3,231,900	XXX	XXX
ECM3	111	13,875,000	Euro FX currency Futures	Variable annuities	Exhibit 5	Currency	06/19/2013	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	03/11/2013	1.3025	1.2823	(56,888)					279,602	279,602	249,750	00001	125,000
JYM3	127	158,750	Yen FX currency Futures	Variable annuities	Exhibit 5	Currency	06/19/2013	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	03/11/2013	104.2340	106.3300	(49,213)					(332,745)	(332,745)	393,700	00001	1,250
NHM3	306	153,000	Nikkei 225 Futures	Variable annuities	Exhibit 5	Equity/Index	06/13/2013	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	03/05/2013	125.4459	131.8851	121,899					(985,192)	(985,192)	649,130	00001	500
ESM3	1,881	94,050	S&P 500 Mini Futures	Variable annuities	Exhibit 5	Equity/Index	06/21/2013	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	03/06/2013	1,534.7301	1,562.7000	(554,895)					(2,630,566)	(2,630,566)	6,583,500	00001	50
RTAM3	365	36,500	Russell 2000 Mini Futures	Variable annuities	Exhibit 5	Equity/Index	06/21/2013	NYF - ICE Futures 549300R4IG1TIIPZT5U32	03/11/2013	939.4354	947.4000	(58,400)					(290,709)	(290,709)	1,460,000	00001	100
Z M3	166	1,660	FTSE 100 Index Futures	Variable annuities	Exhibit 5	Equity/Index	06/21/2013	LIF - NYSE LIFFE - London 549300HIRNTNKXV3M12	03/12/2013	9,588.8437	9,650.0251	(50,446)					(101,561)	(101,561)	883,120	00001	10
BPM3	90	56,250	BP FX currency Futures	Variable annuities	Exhibit 5	Currency	06/19/2013	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	03/11/2013	149.1496	151.6500	(24,188)					(140,646)	(140,646)	108,000	00001	625
VGM3	599	5,990	Euro STOXX50 Futures	Variable annuities	Exhibit 5	Equity/Index	06/21/2013	EUX - Eurex 06X922CGZE976DBY7657	03/11/2013	3,452.3021	3,273.8469	(46,070)					1,068,947	1,068,947	1,507,541	00001	10
VGM3	11,192	111,920	Euro STOXX50 Futures	Variable annuities	Exhibit 5	Equity/Index	06/21/2013	EUX - Eurex 06X922CGZE976DBY7657	03/11/2013	3,452.3913	3,273.8469	(860,788)					19,982,683	19,982,683	28,167,604	00001	10
NHM3	3,404	1,702,000	Nikkei 225 Futures	Variable annuities	Exhibit 5	Equity/Index	06/13/2013	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	03/05/2013	127.7227	131.8851	1,228,873					(7,084,377)	(7,084,377)	7,221,044	00001	500
ESM3	12,276	613,800	S&P 500 Mini Futures	Variable annuities	Exhibit 5	Equity/Index	06/21/2013	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	03/06/2013	1,545.2534	1,562.7000	(3,616,480)					(10,708,751)	(10,708,751)	42,966,000	00001	50
RTAM3	4,620	462,000	Russell 2000 Mini Futures	Variable annuities	Exhibit 5	Equity/Index	06/21/2013	NYF - ICE Futures 549300R4IG1TIIPZT5U32	03/06/2013	934.8385	947.4000	(739,200)					(5,803,424)	(5,803,424)	18,480,000	00001	100
Z M3	2,419	24,190	FTSE 100 Index Futures	Variable annuities	Exhibit 5	Equity/Index	06/21/2013	LIF - NYSE LIFFE - London 549300HIRNTNKXV3M12	03/12/2013	9,616.3039	9,650.0251	(735,109)					(815,718)	(815,718)	12,869,079	00001	10
1349999. Subtotal - Short Futures - Hedging Other												(5,440,905)					(7,562,457)	(7,562,457)	121,538,468	XXX	XXX
1389999. Subtotal - Short Futures												(5,440,905)					(7,562,457)	(7,562,457)	121,538,468	XXX	XXX
1399999. Subtotal - Hedging Effective																				XXX	XXX
1409999. Subtotal - Hedging Other												(4,882,066)					(9,248,670)	(9,248,670)	124,770,368	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												(4,882,066)					(9,248,670)	(9,248,670)	124,770,368	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economically hedge the variable annuities living benefits exposure.
0002	Economically hedge the equity-indexed annuities exposure.
0003	Economically hedge the indexed universal life exposure.

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
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	94,367,890		94,367,890	96,277,500	(6,791,676)	96,277,500	124,770,368	124,770,368
Bank of America, NA	B4TYDEB6GKMZO031MB27	Y	Y		43,007,470	(59,114,303)		43,007,470	(59,114,303)		20,872,524	4,765,691
Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	80,061,189	215,232,823	(127,825,013)	7,346,621	215,232,823	(127,825,013)	7,346,621	44,126,309	44,126,309
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y		567,537,188	(625,721,219)		567,537,188	(625,721,219)		130,667,780	72,483,750
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y		129,528,467	(212,694,373)		129,528,467	(212,694,373)		24,926,215	
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	23,089,117	333,864,980	(301,793,685)	8,982,178	333,864,980	(301,793,685)	8,982,178	62,097,360	62,097,360
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	30,040,000	177,706,961	(146,246,986)	1,419,975	177,706,961	(146,246,986)	1,419,975	79,844,784	79,844,784
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y		225,925,268	(294,217,568)		225,925,268	(294,217,568)		44,726,738	
HSBC Bank U.S.A., NA	1IE8VN30JCEQV1H4R804	Y	Y	129,778,006	525,929,759	(392,284,684)	3,867,069	525,929,759	(392,284,684)	3,867,069	156,613,570	156,613,570
J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y		184,781,655	(438,157,388)		184,781,655	(438,157,388)		70,415,559	
Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69	Y	Y		79,512,384	(116,784,455)		79,512,384	(116,784,455)		27,850,410	
Merrill Lynch International	GGDZP1UYGU9STUHRDP48	Y	Y		11,695,924	(80,582,366)		11,695,924	(80,582,366)		3,957,055	
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Y	Y		78,599,606	(107,794,006)		78,599,606	(107,794,006)		35,346,479	6,152,079
Morgan Stanley International	4PQUHN3JPFGFNF3BB653	Y	Y		66,407,273	(74,279,677)		66,407,273	(74,279,677)		4,797,020	
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	1,230,000	8,158,294	(6,467,225)	461,069	8,158,294	(6,467,225)	461,069	5,868,941	5,868,941
Societe Generale	O2RNE8IBXP4ROTD8PU41	Y	Y		127,662,964	(190,934,149)		127,662,964	(190,934,149)		64,808,699	1,537,514
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	Y	Y	94,560,000	222,881,515	(121,321,263)	7,000,252	222,881,515	(121,321,263)	7,000,252	83,877,923	83,877,923
0299999. Total NAIC 1 Designation				358,758,312	2,998,432,531	(3,296,218,360)	29,077,164	2,998,432,531	(3,296,218,360)	29,077,164	860,797,366	517,367,921
0899999. Aggregate Sum of Central Clearing houses												
0999999 - Totals				358,758,312	3,092,800,421	(3,296,218,360)	123,445,054	3,094,710,031	(3,303,010,036)	125,354,664	985,567,734	642,138,289

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Societe Generale	O2RNE8IBXP4R0TD8PU41	Cash		Cash	71,250,000	71,250,000	71,250,000		V
Bank of America, NA	B4TYDEB6GKMZO031MB27	MBS - Agency	3128M9-LW-0	FGOLD 30YR GIANT 3%	5,040,277	4,894,117	5,030,955	12/01/2042	V
Bank of America, NA	B4TYDEB6GKMZO031MB27	MBS - Agency	3132HN-EC-9	FHLMC GOLD 30YR 3%	973,414	947,180	989,661	10/01/2042	V
Bank of America, NA	B4TYDEB6GKMZO031MB27	MBS - Agency	31419A-4N-4	FNMA 30YR 3.5%	2,644,218	2,502,513	2,559,940	02/01/2041	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	MBS - Agency	3128M9-LW-0	FGOLD 30YR GIANT 3%	18,115,529	17,590,205	18,082,023	12/01/2042	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	MBS - Agency	312941-UT-2	FGOLD 30YR 4%	16,313,577	15,347,786	15,605,845	08/01/2040	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	MBS - Agency	3132HN-EC-9	FHLMC GOLD 30YR 3%	4,237,791	4,123,582	4,308,523	10/01/2042	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	MBS - Agency	3138AV-U3-7	FNMA 30YR 3.5%	15,160,479	14,348,022	14,640,924	12/01/2041	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	MBS - Agency	31419E-G6-0	FNMA 30YR 4%	367,920	344,949	350,657	09/01/2040	V
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	MBS - Agency	31288G-PP-1	FGOLD 30YR LL 5.5%	3,656,867	3,248,976	3,315,803	03/01/2033	V
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	MBS - Agency	312938-T6-0	FGOLD 30YR 4.5%	1,357,584	1,269,005	1,271,594	01/01/2040	V
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	MBS - Agency	312941-UT-2	FGOLD 30YR 4%	9,883,975	9,298,827	9,455,178	08/01/2040	V
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	MBS - Agency	312942-NM-3	FGOLD 30YR 4.5%	287,996	269,047	274,797	09/01/2040	V
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	MBS - Agency	31385J-BX-5	FNMA 30YR 5.5%	2,723,806	2,475,930	2,461,639	03/01/2032	V
Goldman Sachs International	W22LROWP2HZNBB6K528	MBS - Agency	312942-NM-3	FGOLD 30YR 4.5%	8,955,892	8,366,653	8,545,449	09/01/2040	V
Goldman Sachs International	W22LROWP2HZNBB6K528	MBS - Agency	3132HQ-4Q-2	FHLMC GOLD 30YR 3%	7,652,398	7,446,164	7,751,103	12/01/2042	V
Goldman Sachs International	W22LROWP2HZNBB6K528	MBS - Agency	36202F-EH-5	GNMA2 30YR 4.5%	56,341,003	50,933,579	51,680,199	02/20/2040	V
J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	MBS - Agency	31292L-XG-5	FGOLD 30YR 3%	21,119,248	20,525,505	21,486,204	10/01/2042	V
J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	MBS - Agency	3132HN-EC-9	FHLMC GOLD 30YR 3%	6,233,781	6,065,779	6,337,827	10/01/2042	V
J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	MBS - Agency	3132HQ-4Q-2	FHLMC GOLD 30YR 3%	14,867,078	14,466,408	15,058,843	12/01/2042	V
J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	MBS - Agency	3132J6-PP-3	FHLMC GOLD 30YR 3%	23,621,322	22,971,190	23,606,270	02/01/2043	V
J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	MBS - Agency	3138AV-U3-7	FNMA 30YR 3.5%	5,800,675	5,489,814	5,601,884	12/01/2041	V
J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	MBS - Agency	31417D-4E-0	FNMA 30YR 3%	10,714,568	10,366,115	10,705,989	12/01/2042	V
J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	MBS - Agency	31419A-4N-4	FNMA 30YR 3.5%	26,973,365	25,527,850	26,113,654	02/01/2041	V
J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	MBS - Agency	36202F-DW-3	GNMA2 30YR 4.5%	31,385,664	28,337,506	28,725,481	01/20/2040	V
J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	MBS - Agency	36202F-EH-5	GNMA2 30YR 4.5%	97,738,842	88,358,189	89,653,405	02/20/2040	V
Merrill Lynch Capital Services	GDWTXX03601TB7DWI3U69	MBS - Agency	31292L-XG-5	FGOLD 30YR 3%	802,612	780,048	816,558	10/01/2042	V
Merrill Lynch Capital Services	GDWTXX03601TB7DWI3U69	MBS - Agency	312938-T6-0	FGOLD 30YR 4.5%	19,809,833	18,517,288	18,555,076	01/01/2040	V
Merrill Lynch Capital Services	GDWTXX03601TB7DWI3U69	MBS - Agency	312942-NM-3	FGOLD 30YR 4.5%	11,597,939	10,834,871	11,066,413	09/01/2040	V
Merrill Lynch Capital Services	GDWTXX03601TB7DWI3U69	MBS - Agency	3132J6-PP-3	FHLMC GOLD 30YR 3%	1,786,228	1,737,065	1,785,089	02/01/2043	V
Merrill Lynch Capital Services	GDWTXX03601TB7DWI3U69	MBS - Agency	36202F-EH-5	GNMA2 30YR 4.5%	2,251,671	2,035,563	2,065,402	02/20/2040	V
Merrill Lynch International	GGDZP1UYGU9STUHRDP48	MBS - Agency	312938-T6-0	FGOLD 30YR 4.5%	23,551,639	22,014,950	22,059,875	01/01/2040	V
Merrill Lynch International	GGDZP1UYGU9STUHRDP48	MBS - Agency	312941-3N-5	FGOLD 30YR 4.5%	2,914,124	2,722,393	2,783,166	08/01/2040	V
Merrill Lynch International	GGDZP1UYGU9STUHRDP48	MBS - Agency	312941-UT-2	FGOLD 30YR 4%	424,108	399,000	405,709	08/01/2040	V
Merrill Lynch International	GGDZP1UYGU9STUHRDP48	MBS - Agency	312942-NM-3	FGOLD 30YR 4.5%	7,492,063	6,999,134	7,148,706	09/01/2040	V
Merrill Lynch International	GGDZP1UYGU9STUHRDP48	MBS - Agency	3132HQ-4Q-2	FHLMC GOLD 30YR 3%	11,071,489	10,773,110	11,214,296	12/01/2042	V
Merrill Lynch International	GGDZP1UYGU9STUHRDP48	MBS - Agency	31385X-BU-0	FNMA 20YR 5%	2,768,867	2,555,730	2,584,631	04/01/2023	V
Merrill Lynch International	GGDZP1UYGU9STUHRDP48	MBS - Agency	31417D-4E-0	FNMA 30YR 3%	4,072,292	3,939,856	4,069,032	12/01/2042	V
Merrill Lynch International	GGDZP1UYGU9STUHRDP48	MBS - Agency	36202F-EH-5	GNMA2 30YR 4.5%	13,224,503	11,955,258	12,130,507	02/20/2040	V
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	MBS - Agency	31288G-PP-1	FGOLD 30YR LL 5.5%	365,687	324,898	331,580	03/01/2033	V
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	MBS - Agency	312942-NM-3	FGOLD 30YR 4.5%	959,986	896,825	915,990	09/01/2040	V
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	MBS - Agency	3132J6-PP-3	FHLMC GOLD 30YR 3%	767,873	746,738	767,383	02/01/2043	V
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	MBS - Agency	31417D-4E-0	FNMA 30YR 3%	1,994,217	1,929,362	1,992,620	12/01/2042	V
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	MBS - Agency	31419H-AC-6	FNMA 30YR 4%	475,695	445,994	453,375	09/01/2040	V
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	MBS - Agency	31419H-YB-2	FNMA 30YR 4%	1,115,241	1,045,610	1,062,890	10/01/2040	V
Morgan Stanley International	4PQUHN3JPFGFNF3BB653	MBS - Agency	3132HN-EC-9	FHLMC GOLD 30YR 3%	530,953	516,644	539,815	10/01/2042	V
Morgan Stanley International	4PQUHN3JPFGFNF3BB653	MBS - Agency	36202F-EH-5	GNMA2 30YR 4.5%	11,543,155	10,435,281	10,588,248	02/20/2040	V
Bank of America, NA	B4TYDEB6GKMZO031MB27	MBS - Agency	312938-K5-1	FGOLD 30YR 4.5%	801,716	749,406	763,888	12/01/2039	V
Bank of America, NA	B4TYDEB6GKMZO031MB27	MBS - Agency	31419A-4N-4	FNMA 30YR 3.5%	1,948,641	1,844,212	1,886,532	02/01/2041	V
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	MBS - Agency	31419A-4N-4	FNMA 30YR 3.5%	3,735,808	3,535,604	3,616,738	02/01/2041	V
J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	MBS - Agency	312938-K5-1	FGOLD 30YR 4.5%	6,094,229	5,696,595	5,806,679	12/01/2039	V
J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	MBS - Agency	31419A-4N-4	FNMA 30YR 3.5%	1,676,839	1,586,977	1,623,394	02/01/2041	V
Merrill Lynch International	GGDZP1UYGU9STUHRDP48	MBS - Agency	312938-K5-1	FGOLD 30YR 4.5%	637,294	595,712	607,224	12/01/2039	V
Merrill Lynch International	GGDZP1UYGU9STUHRDP48	MBS - Agency	31419A-4N-4	FNMA 30YR 3.5%	3,105,258	2,938,846	3,006,285	02/01/2041	V
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	MBS - Agency	312938-K5-1	FGOLD 30YR 4.5%	611,802	571,883	582,935	12/01/2039	V
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	MBS - Agency	31407M-EZ-4	FNMA 7/1 HYBRID ARM	1,581,326	1,515,490	1,520,826	08/01/2035	V
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	MBS - Agency	31419A-4N-4	FNMA 30YR 3.5%	2,082,349	1,970,755	2,015,979	02/01/2041	V
Bank of America, NA	B4TYDEB6GKMZO031MB27	MBS - Agency	31292L-XG-5	FGOLD 30YR 3%	6,080,398	5,909,454	6,186,047	10/01/2042	V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	MBS - Agency	312942-NM-3	FGOLD 30YR 4.5%	15,800,411	14,760,848	15,076,289	09/01/2040	V
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	MBS - Agency	312942-NM-3	FGOLD 30YR 4.5%	3,940,712	3,681,439	3,760,111	09/01/2040	V
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	MBS - Agency	31385X-B3-0	FNMA 30YR LL 5.5%	1,727,072	1,543,385	1,570,447	05/01/2033	V
Goldman Sachs International	W22LROWP2HZNBB6K528	MBS - Agency	3132J6-PP-3	FHLMC GOLD 30YR 3%	1,339,671	1,302,799	1,338,817	02/01/2043	V
J.P. Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	MBS - Agency	31419A-4N-4	FNMA 30YR 3.5%	9,647,488	9,130,475	9,339,997	02/01/2041	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Merrill Lynch Capital Services GDWTXX03601TB7DWI3U69	MBS - Agency	31371K-L4-1	FNMA 30YR 6%	584,003	536,117	534,401	02/01/2032	V
Merrill Lynch International GGDZP1UYGU9STUHRDP48	MBS - Agency	3132J6-PP-3	FHLMC GOLD 30YR 3%	3,285,017	3,194,603	3,282,923	02/01/2043	V
Merrill Lynch International GGDZP1UYGU9STUHRDP48	MBS - Agency	31419A-4N-4	FNMA 30YR 3.5%	2,167,105	2,050,968	2,098,033	02/01/2041	V
Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	MBS - Agency	31288G-YS-5	FGOLD 30YR 5.5%	350,657	320,808	326,319	02/01/2033	V
Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	MBS - Agency	312942-NM-3	FGOLD 30YR 4.5%	14,946,560	13,963,175	14,261,569	09/01/2040	V
Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	MBS - Agency	31419A-4N-4	FNMA 30YR 3.5%	2,389,222	2,261,182	2,313,071	02/01/2041	V
Bank of America, NA B4TYDEB6GKMZO031MB27	MBS - Agency	312944-AF-8	FGOLD 30YR 4%	4,013,671	3,776,055	3,805,234	12/01/2040	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	MBS - Agency	312942-NM-3	FGOLD 30YR 4.5%	152,047	142,044	145,079	09/01/2040	V
Citibank, N.A. E57ODZWZ7FF32TWEFA76	MBS - Agency	3128MJ-R8-5	FGOLD 30YR GIANT 3%	63,567,572	61,854,415	64,852,598	11/01/2042	V
Citibank, N.A. E57ODZWZ7FF32TWEFA76	MBS - Agency	312941-3N-5	FGOLD 30YR 4.5%	13,872,958	12,960,208	13,249,524	08/01/2040	V
Citibank, N.A. E57ODZWZ7FF32TWEFA76	MBS - Agency	312942-NM-3	FGOLD 30YR 4.5%	3,786,279	3,537,167	3,612,756	09/01/2040	V
J.P. Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	MBS - Agency	312942-NM-3	FGOLD 30YR 4.5%	8,127,680	7,592,932	7,755,194	09/01/2040	V
Merrill Lynch Capital Services GDWTXX03601TB7DWI3U69	MBS - Agency	312942-NM-3	FGOLD 30YR 4.5%	1,711,279	1,598,688	1,632,852	09/01/2040	V
Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	MBS - Agency	312942-NM-3	FGOLD 30YR 4.5%	3,877,508	3,622,393	3,699,804	09/01/2040	V
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	312942-NM-3	FGOLD 30YR 4.5%	536,638	501,331	512,044	09/01/2040	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31389R-4W-3	FNMA 30YR GE 6.5%	1,861,673	1,639,774	1,636,754	02/01/2032	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	36202F-EH-5	GNMA2 30YR 4.5%	80,165,681	72,471,642	73,533,982	02/20/2040	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31371K-TD-3	FNMA 30YR 6.5%	3,887,581	3,293,941	3,408,810	09/01/2032	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31380R-MS-1	FNMA 30YR 6.5%	391,194	349,633	347,564	02/01/2029	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31382M-AA-2	FNMA 30YR 6.5%	302,265	257,935	256,907	02/01/2029	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31400E-K2-5	FNMA 30YR 6.5%	457,279	387,452	405,933	02/01/2033	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31400K-AY-2	FNMA 30YR GE 5.5%	4,520,907	4,102,107	4,224,547	07/01/2033	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31401X-G5-0	FNMA 30YR GE 5.5%	3,707,230	3,368,710	3,469,491	06/01/2033	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31288G-YS-5	FGOLD 30YR 5.5%	2,383,491	2,180,599	2,218,056	02/01/2033	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31385W-V3-0	FNMA 30YR LL 6%	9,630,309	8,409,909	8,621,952	12/01/2032	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31385X-B3-0	FNMA 30YR LL 5.5%	1,448,084	1,294,069	1,316,759	05/01/2033	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31390S-KG-5	FNMA 30YR GE 6%	1,878,107	1,676,242	1,739,717	09/01/2032	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31391J-NS-5	FNMA 30YR GE 6%	2,927,164	2,600,936	2,697,602	11/01/2032	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31391U-PT-6	FNMA 30YR GE 6%	983,266	876,278	907,023	01/01/2033	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31391W-U2-5	FNMA 30YR 6%	1,326,379	1,178,557	1,212,075	12/01/2032	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31400H-WF-6	FNMA 30YR GE 6%	1,275,942	1,133,740	1,174,300	03/01/2033	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31400J-R3-5	FNMA 30YR GE 5.5%	610,278	554,281	565,189	02/01/2033	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31400Q-TQ-6	FNMA 30YR GE 5.5%	3,715,112	3,370,958	3,414,228	04/01/2033	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31400W-TT-7	FNMA 30YR GE 5.5%	1,265,608	1,154,587	1,174,305	04/01/2033	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31400X-3D-8	FNMA 30YR GE 5.5%	2,456,696	2,229,802	2,267,304	04/01/2033	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31400X-YH-5	FNMA 30YR GE 5.5%	1,752,912	1,594,512	1,621,578	04/01/2033	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	31401C-DH-3	FNMA 30YR LL 5.5%	3,265,844	2,881,866	2,921,937	05/01/2033	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	312942-NM-3	FGOLD 30YR 4.5%	17,887,933	16,711,024	17,068,141	09/01/2040	L
J.P.Morgan Securities LLC ZBUT11V806EZRVTWT807	MBS - Agency	312944-AF-8	FGOLD 30YR 4%	30,608,607	28,796,526	29,019,044	12/01/2040	L
0199999 - Total				945,826,196	886,131,555	904,206,995	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	US Government	3134A3-U4-6	FHLMC REFERENCE NOTES 6.75%	6,227,170	4,198,000	XXX	09/15/2029	V
Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	US Government	3134A4-KX-1	FHLMC REFERENCE NOTES 6.25%	10,281,097	7,072,000	XXX	07/15/2032	V
Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	MBS	31419B-VN-2	FNMA 30YR 4.5%	4,793,432	4,443,206	XXX	09/01/2040	V
Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	Treasury	912796-AJ-8	TREASURY BILL GOVT 0%	3,749,640	3,750,000	XXX	06/06/2013	V
Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	Treasury	912810-QC-5	TREASURY BOND 4.5%	47,882,813	37,500,000	XXX	08/15/2039	V
Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	Treasury	912828-JG-6	TREASURY NOTE 3.375%	1,182,751	1,170,000	XXX	07/31/2013	V
Barclay's Bank PLC G5GSEF7VJP5I7OUK5573	Treasury	912828-QC-7	TREASURY NOTE 1.25%	1,484,286	1,468,000	XXX	04/15/2014	V

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclay's Bank PLC	G5GSEF7VJP5I7OUK5573	Cash		Cash	4,460,000	4,460,000	XXX		V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Treasury	912828-RK-8	TREASURY NOTE 0.125%	5,967,000	5,967,000	XXX	09/30/2013	V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Treasury	912828-RV-4	TREASURY NOTE 0.25%	9,128,568	9,125,000	XXX	12/15/2014	V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Treasury	912828-SG-6	TREASURY NOTE 0.25%	7,993,549	7,987,000	XXX	02/28/2014	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Cash		Cash	30,040,000	30,040,000	XXX		V
HSBC Bank U.S.A., NA	1IE8VN30JCEQV1H4R804	Treasury	912828-PJ-3	TREASURY NOTE 1.375%	8,694,997	8,461,000	XXX	11/30/2015	V
HSBC Bank U.S.A., NA	1IE8VN30JCEQV1H4R804	Treasury	912828-PS-3	TREASURY NOTE 2%	4,407,791	4,212,000	XXX	01/31/2016	V
HSBC Bank U.S.A., NA	1IE8VN30JCEQV1H4R804	Treasury	912828-SK-7	TREASURY NOTE 0.375%	8,730,756	8,710,000	XXX	03/15/2015	V
HSBC Bank U.S.A., NA	1IE8VN30JCEQV1H4R804	Treasury	912828-SR-2	TREASURY NOTE 0.25%	30,900,114	30,876,000	XXX	04/30/2014	V
HSBC Bank U.S.A., NA	1IE8VN30JCEQV1H4R804	Treasury	912828-SU-5	TREASURY NOTE 0.25%	25,062,240	25,074,000	XXX	05/15/2015	V
HSBC Bank U.S.A., NA	1IE8VN30JCEQV1H4R804	Treasury	912828-SW-1	TREASURY NOTE 0.25%	36,540,670	36,515,000	XXX	05/31/2014	V
HSBC Bank U.S.A., NA	1IE8VN30JCEQV1H4R804	Treasury	912828-TP-5	TREASURY NOTE 0.25%	6,081,437	6,090,000	XXX	09/15/2015	V
HSBC Bank U.S.A., NA	1IE8VN30JCEQV1H4R804	Cash		Cash	9,360,000	9,360,000	XXX		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Cash		Cash	1,230,000	1,230,000	XXX		V
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	Cash		Cash	94,560,000	94,560,000	XXX		V
0299999 - Total					358,758,311	342,268,206	XXX	XXX	XXX

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America New York, NY					(3,640,029)	(2,593,934)	(1,988,839)	XXX
Wells Fargo Bank St. Paul, MN					(60,439)	(29,202)	(68,131)	XXX
Bank of America New York, NY					2,131	1,925	2,988	XXX
Wells Fargo Bank St. Paul, MN					(862,429)	(1,308,192)	(1,144,894)	XXX
Wells Fargo Bank St. Paul, MN					(22,684,098)	(23,925,215)	(21,946,656)	XXX
Wells Fargo Bank St. Paul, MN					(117,920)	(20,492)	(28,918)	XXX
Wells Fargo Bank St. Paul, MN					3,841,972	2,071,573	2,354,696	XXX
Bank of America New York, NY					(20,862,808)	(19,841,500)	(21,039,859)	XXX
Wells Fargo Bank St. Paul, MN					(1,510,762)	(595,470)	(2,249,391)	XXX
Wells Fargo Bank St. Paul, MN					(13,870)	490	84,144	XXX
Bank of America New York, NY					(1,042,085)	(1,846,752)	(833,356)	XXX
JP Morgan Chase Bank New York, NY					20,025,168	8,384,368	7,220,333	XXX
Wells Fargo Bank St. Paul, MN					1,887,042	1,831,881	1,817,699	XXX
JP Morgan Chase Bank Baton Rouge, LA						34,690,000	71,250,000	XXX
Wells Fargo Bank St. Paul, MN					(78,942,226)	(74,761,512)	(66,073,568)	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX			(103,980,353)	(77,942,032)	(32,643,752)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			(103,980,353)	(77,942,032)	(32,643,752)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			(103,980,353)	(77,942,032)	(32,643,752)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds							
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
American Electric Power Co Inc 4-2		03/11/2013	0.310	04/08/2013	14,999,096		2,712
Canadian Imperial Bank of Comm 4-1		03/29/2013	0.030	04/01/2013	55,500,000		
NOBLE CORP/CAYMAN ISLANDS 4-2		03/18/2013	0.310	04/15/2013	1,999,759		241
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					72,498,855		2,953
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					72,498,855		2,953
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					72,498,855		2,953
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					72,498,855		2,953
8699999 - Total Cash Equivalents					72,498,855		2,953