QUARTERLY STATEMENT

OF THE

Life Insurance Company of the Southwest

Of

Addison

in the state of TX

to the Insurance Department

of the State of

For the Period Ended

June 30, 2013

2013

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QUARTERLY STATEMENT

As of June 30, 2013

of the Condition and Affairs of the

Life Insurance Company of the Southwest

NAIC Group Code.....634, 634 (Current Period) (Prior Period)	NAIC Company Code..... 65528	Employer's ID Number..... 75-0953004
Organized under the Laws of Texas	State of Domicile or Port of Entry Texas	Country of Domicile US
Incorporated/Organized..... March 7, 1955	Commenced Business..... January 2, 1956	

Statutory Home Office	15455 Dallas Parkway….. Addison ..... TX ..... US ..... 75001 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	15455 Dallas Parkway….. Addison ..... TX ..... US ..... 75001 *(Street and Number) (City or Town, State, Country and Zip Code)*	214-638-7100 *(Area Code) (Telephone Number)*
Mail Address	1 National Life Drive….. Montpelier ..... VT ..... US ..... 05604 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	1 National Life Drive….. Montpelier ..... VT ..... US ..... 05604 *(Street and Number) (City or Town, State, Country and Zip Code)*	802-229-3333 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.nationallifegroup.com	
Statutory Statement Contact	Crystal Lynn Dermody Waldo *(Name)*	802-229-3053 *(Area Code) (Telephone Number) (Extension)*
	StateReporting@NationalLifeGroup.com *(E-Mail Address)*	802-229-7282 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Wade Hampton Mayo	President & CEO	2. Kerry Anne Jung	Secretary
3. Donald Paul Messier	Treasurer	4. Craig Alan Smith	VP & Appointed Actuary

OTHER

Geoffrey Samuel Bird	Vice President	Eric (nmn) Lopez	Vice President
Elizabeth Hill MacGowan	VP & Chief Life Product Officer	Michael Curran Ward	Vice President
Thomas Hyde Brownell	Sr. VP & Chief Investment Officer	Maryann (nmn) Ellis	Vice President
Joyce Bloom LaRosa	Vice President	Carl Joseph Lutz	Executive Vice President
Ruth Barra Smith #	EVP	William David Whitsell	Sr. Vice President
Robert Earl Cotton	SVP & CFO	Angela Marie McCraw	Vice President
Matthew Charles Frazee	Vice President	Matthew Lawrence DeSantos	Vice President
Christopher Lee Conklin	Vice President	Eric Gustave Sandberg	Chief Actuary
Sean Nigel Woodroffe #	SVP & Chief People Officer	Gregory Donald Woodworth #	SVP & General Counsel
Kathleen Sue Alfano #	VP & Chief Underwriter	Ataollah (nmn) Azarshahi #	VP

DIRECTORS OR TRUSTEES

Mehran (nmn) Assadi	Thomas Hyde Brownell	Carl Joseph Lutz	Robert Earl Cotton
Wade Hampton Mayo			

State of........ Vermont
County of..... Washington

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

(Signature)	(Signature)	(Signature)
Wade Hampton Mayo	Kerry Anne Jung	Donald Paul Messier
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President & CEO	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 3rd day of August 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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	8,843,038,692	0	8,843,038,692	8,498,474,490
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	34,320,283	0	34,320,283	34,393,166
3. Mortgage loans on real estate:				
3.1 First liens	1,566,248,943	0	1,566,248,943	1,438,524,258
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.........0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $.........0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.........0 encumbrances)	0	0	0	0
5. Cash ($.....(7,342,659)), cash equivalents ($.....80,598,812) and short-term investments ($.....46,700,000)	119,956,153	0	119,956,153	142,217,489
6. Contract loans (including $.........0 premium notes)	207,570,425	0	207,570,425	199,260,778
7. Derivatives	635,087,459	0	635,087,459	359,735,638
8. Other invested assets	106,283,052	0	106,283,052	105,843,981
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	11,512,505,007	0	11,512,505,007	10,778,449,801
13. Title plants less $.........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	100,428,252	0	100,428,252	97,615,175
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	429,764	0	429,764	694,508
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)	7,271,178	0	7,271,178	6,686,964
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	531,212	0	531,212	913,042
16.2 Funds held by or deposited with reinsured companies	118,632	0	118,632	129,292
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	13,767,290
18.2 Net deferred tax asset	58,366,545	17,379,726	40,986,819	40,716,693
19. Guaranty funds receivable or on deposit	1,353,405	0	1,353,405	1,318,043
20. Electronic data processing equipment and software	969,424	962,467	6,957	9,914
21. Furniture and equipment, including health care delivery assets ($.........0)	240,778	240,778	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	6,337,183	0	6,337,183	0
24. Health care ($.........0) and other amounts receivable	20,092,251	20,092,251	0	0
25. Aggregate write-ins for other than invested assets	12,582,340	273,316	12,309,024	11,726,006
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	11,721,225,970	38,948,537	11,682,277,433	10,952,026,727
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	11,721,225,970	38,948,537	11,682,277,433	10,952,026,727

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Corporate Owned Life Insurance	11,382,586	0	11,382,586	11,221,931
2502. Items not allocated	955,351	28,913	926,438	504,075
2503. Miscellaneous Receivables	154,811	154,811	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	89,592	89,592	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	12,582,340	273,316	12,309,024	11,726,006

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....10,306,222,807 less $..........0 included in Line 6.3 (including $.....2,810,048 Modco Reserve)	10,306,222,807	9,890,925,200
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	643,567	664,456
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	59,546,068	56,468,819
4.	Contract claims:		
	4.1 Life	11,072,688	11,383,594
	4.2 Accident and health	24,300	24,300
5.	Policyholders' dividends $..........0 and coupons $..........0 due and unpaid	0	0
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	14,845	26,857
	6.2 Dividends not yet apportioned (including $..........0 Modco)	0	0
	6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums	135,190	171,107
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	849,895	389,258
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded	0	0
	9.4 Interest Maintenance Reserve	62,962,288	62,980,479
10.	Commissions to agents due or accrued - life and annuity contracts $.....2,285,546, accident and health $..........0 and deposit-type contract funds $..........0	2,285,546	3,552,739
11.	Commissions and expense allowances payable on reinsurance assumed	0	(62)
12.	General expenses due or accrued	5,319,974	9,746,928
13.	Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,426,003	2,519,054
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	33,974,287	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	103,911	119,121
17.	Amounts withheld or retained by company as agent or trustee	1,745,900	1,915,817
18.	Amounts held for agents' account, including $..........0 agents' credit balances	6,011,429	5,352,922
19.	Remittances and items not allocated	12,707,679	17,505,799
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $..........0 and interest thereon $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	69,873,347	48,957,856
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	196,297	196,099
	24.04 Payable to parent, subsidiaries and affiliates	0	14,087,890
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	360,339,606	165,561,372
	24.09 Payable for securities	47,202,701	4,269,216
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	21,742,430	29,975,663
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,004,400,758	10,326,794,483
27.	From Separate Accounts statement	0	0
28.	Total liabilities (Lines 26 and 27)	11,004,400,758	10,326,794,483
29.	Common capital stock	3,000,000	3,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	30,000,000	30,000,000
33.	Gross paid in and contributed surplus	165,972,114	165,972,114
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	478,904,562	426,260,130
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	674,876,675	622,232,244
38.	Totals of Lines 29, 30 and 37	677,876,675	625,232,244
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	11,682,277,433	10,952,026,727

DETAILS OF WRITE-INS

2501.	LIHTC Commitments	16,553,035	25,451,808
2502.	Accrued interest on surplus notes	2,005,051	880,051
2503.	Uncashed checks pending escheatment	1,750,729	1,353,219
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,433,616	2,290,585
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	21,742,430	29,975,663
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.		0	0
3402.		0	0
3403.		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

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	637,332,324	704,946,727	1,360,605,432
2. Considerations for supplementary contracts with life contingencies	160,486	(24,449)	39,353
3. Net investment income	426,281,527	323,747,287	643,091,348
4. Amortization of Interest Maintenance Reserve (IMR)	2,086,348	1,644,455	3,594,239
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	733,784	377,790	895,080
7. Reserve adjustments on reinsurance ceded	378,171	271,563	594,819
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	518,960	431,626	794,122
9. Totals (Lines 1 to 8.3)	1,067,491,600	1,031,394,998	2,009,614,391
10. Death benefits	22,372,615	14,812,976	32,139,859
11. Matured endowments (excluding guaranteed annual pure endowments)	64,358	184,073	443,786
12. Annuity benefits	38,264,999	33,784,083	64,168,346
13. Disability benefits and benefits under accident and health contracts	493,032	420,230	980,117
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	329,468,052	245,545,720	531,103,403
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	7,394,451	6,357,071	17,776,996
18. Payments on supplementary contracts with life contingencies	53,014	49,295	95,685
19. Increase in aggregate reserves for life and accident and health contracts	415,273,593	509,087,724	917,248,732
20. Totals (Lines 10 to 19)	813,384,114	810,241,173	1,563,956,923
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	103,736,322	98,983,155	199,497,361
22. Commissions and expense allowances on reinsurance assumed	0	0	0
23. General insurance expenses	38,463,621	20,899,859	71,826,409
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,453,370	4,533,201	9,483,268
25. Increase in loading on deferred and uncollected premiums	(255,228)	258,938	768,982
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	72,173	11,817	13,587
28. Totals (Lines 20 to 27)	960,854,373	934,928,143	1,845,546,531
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	106,637,227	96,466,855	164,067,861
30. Dividends to policyholders	9,137	4,853	6,436
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	106,628,090	96,462,003	164,061,425
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	33,104,903	35,190,467	51,920,849
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)	73,523,187	61,271,536	112,140,575
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(370,507) (excluding taxes of $.....1,113,623 transferred to the IMR)	1,545,960	(3,647,153)	(13,463,599)
35. Net income (Line 33 plus Line 34)	75,069,147	57,624,384	98,676,976
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	625,232,244	566,974,150	566,974,150
37. Net income (Line 35)	75,069,147	57,624,384	98,676,976
38. Change in net unrealized capital gains (losses) less capital gains tax of $..........0	(202,980)	1,531,863	8,917,907
39. Change in net unrealized foreign exchange capital gain (loss)	(18,545)	0	12,846
40. Change in net deferred income tax	(3,244,153)	10,515,699	187,016
41. Change in nonadmitted assets	1,956,453	(9,991,587)	2,143,391
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(20,915,491)	(19,416,505)	(21,680,043)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	0	(30,000,000)
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus (Lines 37 through 53)	52,644,431	40,263,853	58,258,093
55. Capital and surplus as of statement date (Lines 36 + 54)	677,876,675	607,238,003	625,232,244

DETAILS OF WRITE-INS

08.301.	Miscellaneous Income	451,067	320,320	568,229
08.302.	Change in COLI	160,655	159,753	353,469
08.303.	Miscellaneous Income - Modco Interest	(92,762)	(48,447)	(127,576)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	518,960	431,626	794,122
2701.	Changes in Agents Deferred Compensation	65,495	(3,400)	(7,050)
2702.	Fines and Penalties	6,678	15,217	20,637
2703.		0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	72,173	11,817	13,587
5301.		0	0	0
5302.	Miscellaneous adjustment	0	0	0
5303.		0	0	0
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	0	0

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	637,392,651	704,948,903	1,359,246,957
2.	Net investment income	357,379,495	319,483,034	574,214,256
3.	Miscellaneous income	1,300,027	866,252	1,806,836
4.	Total (Lines 1 through 3)	996,072,173	1,025,298,189	1,935,268,049
5.	Benefit and loss related payments	395,806,107	302,161,371	639,923,625
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	162,715,722	118,803,181	262,144,737
8.	Dividends paid to policyholders	21,149	4,650	4,931
9.	Federal and foreign income taxes paid (recovered) net of $.....743,116 tax on capital gains (losses)	(13,893,558)	34,416,391	54,236,261
10.	Total (Lines 5 through 9)	544,649,419	455,385,593	956,309,553
11.	Net cash from operations (Line 4 minus Line 10)	451,422,754	569,912,596	978,958,496
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	533,353,359	453,380,826	954,620,050
	12.2 Stocks	763,486	0	942,143
	12.3 Mortgage loans	46,127,905	30,347,228	101,371,323
	12.4 Real estate	0	0	0
	12.5 Other invested assets	1,079,699	614,660	3,566,626
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(250)
	12.7 Miscellaneous proceeds	42,933,485	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	624,257,935	484,342,715	1,060,499,892
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	873,752,010	844,834,540	1,628,261,104
	13.2 Stocks	370,983	328,434	7,397,478
	13.3 Mortgage loans	175,613,551	169,996,095	339,703,146
	13.4 Real estate	0	0	0
	13.5 Other invested assets	2,342,911	4,614,660	20,403,236
	13.6 Miscellaneous applications	205,035,698	213,441,753	19,129,172
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,257,115,153	1,233,215,482	2,014,894,136
14.	Net increase (decrease) in contract loans and premium notes	8,309,647	5,637,966	16,850,721
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(641,166,865)	(754,510,733)	(971,244,965)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(83,234)	(2,668,335)	(8,897,094)
	16.5 Dividends to stockholders	0	0	30,000,000
	16.6 Other cash provided (applied)	167,566,009	117,945,650	44,194,997
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	167,482,775	115,277,315	5,297,903
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(22,261,337)	(69,320,822)	13,011,433
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	142,217,490	129,206,057	129,206,057
	19.2 End of period (Line 18 plus Line 19.1)	119,956,153	59,885,235	142,217,490

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

20.0001	0	0	0

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	0	0	0
2. Ordinary life insurance	182,851,266	155,512,276	335,223,307
3. Ordinary individual annuities	428,984,153	521,414,924	968,735,432
4. Credit life (group and individual)	0	0	0
5. Group life insurance	10,218	19,050	35,019
6. Group annuities	32,221,064	33,284,350	68,674,789
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	36,527	45,575	86,904
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	644,103,229	710,276,176	1,372,755,451
12. Deposit-type contracts	963,421	1,614,852	3,625,027
13. Total	645,066,650	711,891,028	1,376,380,478

DETAILS OF WRITE-INS

1001.	0	0	0
1002.	0	0	0
1003.	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Life Insurance Company of the Southwest ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Texas Department of Insurance.

The Texas Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Texas for determining and reporting the financial condition and results of operations of an insurance company for determining its solvency under the Texas Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Texas.

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

		State of Domicile	2013	2012
(1)	Net Income (Loss) Texas State Basis		$75,069,147	$98,676,976
(2)	State Prescribed Practice (Income)	TX	$-	$-
(3)	State Prescribed Practice (Income)	TX	$-	$-
(4)	Net Income, NAIC SAP		$75,069,147	$98,676,976
(5)	Statutory Surplus Texas Basis		$677,876,675	$625,232,244
(6)	State Permitted Practice (Surplus)	TX	$-	$-
(7)	State Permitted Practice (Surplus)	TX	$-	$-
(8)	Statutory Surplus, NAIC SAP		$677,876,675	$625,232,244

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securities

(1) Prepayment assumptions used in the calculation of the effective yield and valuation of loan-backed bonds and structured securities are based on available industry sources and information provided by lenders. The retrospective adjustment methodology is used for the valuation of securities held by the Company.

(2) All securities within the scope of this statement with a recognized other-than-temporary impairment, disclosed in the aggregate, classified on the basis for the other-than-temporary impairment:

	1 Amortized Cost Basis Before Other-than-Temporary Impairment	2 Other-than-Temporary Impairment Recognized in Loss 2a Interest	 2b Non-interest	3 Fair Value C1 - (C2a + C2b)
OTTI recognized 1st Quarter				
a. Intent to sell				
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$3,728,360		$1,499,825	$2,228,535
c. Total 1st Quarter	$3,728,360	$-	$1,499,825	$2,228,535

NOTES TO FINANCIAL STATEMENTS

OTTI recognized 2nd Quarter				
d. Intent to sell	$-	$-	$-	$-
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$-	$-	$-	$-
f. Total 2nd Quarter	$-	$-	$-	$-
m. Annual Aggregate Total	$3,728,360	$ -	$1,499,825	$2,228,535

(3)

1 CUSIP	2 Book/Adj Carrying Value Amortized Cost before current period OTTI	3 Projected Cash Flows	4 Recognized other-than-temporary Impairment	5 Amortized cost after other-than-temporary impairment	6 Fair Value at the time of OTTI	7 Date of Financial Statement Where Reported
46631BAM7	$1,934,985	$1,270,035	$664,950	$1,270,035	$1,270,035	3/31/2013
46631BAN5	$1,793,375	$958,500	$834,875	$958,500	$958,500	3/31/2013
Total			$1,499,825			

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:
1. Less than 12 Months ($1,465,102)
2. 12 Months or Longer $ -

b. The aggregate related fair value of securities with unrealized losses:
1. Less than 12 Months $18,759,762
2. 12 Months or Longer $ -

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. Fair Value of Collateral Received - N/A

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 - Debt

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan - None

Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets - None

C. Wash Sales - None

Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20 - Fair Value

A. (1) Fair Value Measurements at Reporting Date

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Bonds				
Industrial & Miscellaneous	$ -	$ 8,034,418	$ -	$ 8,034,418
Total Bonds	$ -	$ 8,034,418	$ -	$ 8,034,418
Common Stock				
Industrial & Miscellaneous	$ 34,320,283	$ -	$ -	$ 34,320,283
Derivatives				
OTC-Options Long	$ -	$ 632,621,259	$ -	$ 632,621,259
Futures	$ 2,466,200	$ -	$ -	$ 2,466,200
Total Derivatives	$ 2,466,200	$ 632,621,259	$ -	$ 635,087,459
Other Invested Assets				
Partnerships	$ -	$ -	$ 697	$ 697
Short Term	$ 46,700,000	$ -	$ -	$ 46,700,000
Total Assets at Fair Value	$ 83,491,483	$ 640,655,677	$ 697	$ 724,147,857
Liabilities at Fair Value				
Derivatives				
Credit Default Swaps	$ -	$ 276,588	$ -	$ 276,588
OTC-Options Short	$ -	$ 360,063,018	$ -	$ 360,063,018
Total Derivatives	$ -	$ 360,339,606	$ -	$ 360,339,606
Total Liabilities at Fair Value	$ -	$ 360,339,606	$ -	$ 360,339,606

NOTES TO FINANCIAL STATEMENTS

B. (2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Assets	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Net Investment Gains/Loss in earning (Realized and Unrealized)	Unrealized	Purchases	Issuances	Sales	Settlements	Ending Balance
Corporate										
Partnerships	$ 5,505	$ -	$ -	$ -	$ (4,808)	$ 4,808	$ -	$ (4,808)	$ -	$ 697

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 9,419,505,608	$ 8,843,038,692	$ 3,514,933	$ 9,400,389,856	$ 15,600,819	
Preferred Stock						
Common Stock	$ 34,320,283	$ 34,320,283	$ 34,320,283	$ -	$ -	
Mortgage Loans		$ 1,566,248,943				$ 1,566,248,943
Real Estate	$ -	$ -	$ -	$ -	$ -	
Short Term Investments	$ 46,700,000	$ 46,700,000	$ 46,700,000	$ -	$ -	
Cash Equivalents		$ 80,598,812	$ -	$ -	$ -	$ 80,598,812
Derivative Asset	$ 635,087,459	$ 635,087,459	$ 2,466,200	$ 632,621,259	$ -	
Other Invested Assets	$ 87,259,916	$ 106,283,052	$ -	$ 87,259,219	$ 697	$ 34,137,607
Derivative Liability	$ 360,339,606	$ 360,339,606	$ -	$ 360,339,606	$ -	

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Mortgage Loans	$1,566,248,943			A
Cash Equivalents	$80,598,812			A
Other Invested Assets	$34,137,607			A

A - It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

N/A

Note 26 - Intercompany Pooling Arrangements

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [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. 12/31/2009......................

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. 12/31/2009......................

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). 5/19/2011........................

6.4 By what department or departments?
Texas Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

PART 1 - 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: $....................7,294,766

PART 1 - INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $..................................0

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

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

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	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 0	$ 0
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 0	$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

16. For the reporting entity's security lending program, state the amount of the following as current statement date:
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $..................................0
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $..................................0
16.3 Total payable for securities lending reporting on the liability page: $..................................0

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 Chase	4 Chase Metrotech Center, Floor 14, Brooklyn, NY 11245

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 and complete information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address

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 (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$0
1.12	Residential mortgages	$0
1.13	Commercial mortgages	$1,566,248,943
1.14	Total mortgages in good standing	$1,566,248,943
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$0
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$0
1.32	Residential mortgages	$0
1.33	Commercial mortgages	$0
1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$0
1.42	Residential mortgages	$0
1.43	Commercial mortgages	$0
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$1,566,248,943
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$0
1.62	Residential mortgages	$0
1.63	Commercial mortgages	$0
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

2.1	A&H loss percent	0.0
2.2	A&H cost containment percent	0.0
2.3	A&H expense percent excluding cost containment expenses	0.0

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	$0
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	$0

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

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees		Total Columns 2 through 5	
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations		Other Considerations		Deposit-Type Contracts
1.	Alabama AL	L	2,536,572	4,540,206	166	0	7,076,945	0
2.	Alaska AK	L	295,096	269,841	80	0	565,017	0
3.	Arizona AZ	L	4,526,338	13,497,242	115	0	18,023,695	0
4.	Arkansas AR	L	989,083	1,564,019	66	0	2,553,167	0
5.	California CA	L	62,835,782	125,873,234	617	0	188,709,632	395,561
6.	Colorado CO	L	5,819,923	2,553,455	263	0	8,373,640	0
7.	Connecticut CT	L	1,193,309	2,675,118	0	0	3,868,427	0
8.	Delaware DE	L	1,217,586	1,345,490	0	0	2,563,077	0
9.	District of Columbia DC	L	852,625	434,768	0	0	1,287,393	0
10.	Florida FL	L	13,692,127	41,818,376	121	0	55,510,624	0
11.	Georgia GA	L	4,429,861	12,804,777	26	0	17,234,664	28,666
12.	Hawaii HI	L	1,544,961	6,008,205	0	0	7,553,166	0
13.	Idaho ID	L	191,728	356,604	26	0	548,359	0
14.	Illinois IL	L	4,600,014	7,418,448	52	0	12,018,515	0
15.	Indiana IN	L	1,731,024	1,357,597	46	0	3,088,667	0
16.	Iowa IA	L	1,173,202	1,727,421	0	0	2,900,623	20,000
17.	Kansas KS	L	591,791	1,469,449	110	0	2,061,350	60,000
18.	Kentucky KY	L	328,354	372,161	52	0	700,566	0
19.	Louisiana LA	L	1,230,951	5,974,397	6,899	0	7,212,247	0
20.	Maine ME	L	155,669	302,940	0	0	458,609	0
21.	Maryland MD	L	9,154,233	10,181,740	0	0	19,335,973	0
22.	Massachusetts MA	L	1,605,290	13,780,101	0	0	15,385,391	0
23.	Michigan MI	L	2,189,410	25,283,178	26	0	27,472,615	15,930
24.	Minnesota MN	L	4,062,931	2,619,209	26	0	6,682,165	0
25.	Mississippi MS	L	298,782	1,726,698	413	0	2,025,892	0
26.	Missouri MO	L	1,146,709	3,251,820	121	0	4,398,650	59,853
27.	Montana MT	L	151,379	73,121	308	0	224,809	0
28.	Nebraska NE	L	138,855	1,582,151	46	0	1,721,051	0
29.	Nevada NV	L	2,538,320	7,390,788	120	0	9,929,227	0
30.	New Hampshire NH	L	255,957	710,649	0	0	966,606	0
31.	New Jersey NJ	L	2,983,437	2,092,191	0	0	5,075,627	295,789
32.	New Mexico NM	L	505,033	1,866,794	978	0	2,372,805	0
33.	New York NY	N	1,127,773	1,274,052	0	0	2,401,825	0
34.	North Carolina NC	L	4,571,623	15,173,999	26	0	19,745,649	62,621
35.	North Dakota ND	L	83,738	261,201	345	0	345,284	0
36.	Ohio OH	L	1,778,740	3,703,985	96	0	5,482,821	0
37.	Oklahoma OK	L	1,333,626	9,474,963	3,786	0	10,812,375	0
38.	Oregon OR	L	618,665	77,756	0	0	696,421	0
39.	Pennsylvania PA	L	5,056,524	6,223,429	0	0	11,279,953	25,000
40.	Rhode Island RI	L	495,749	588,195	0	0	1,083,943	0
41.	South Carolina SC	L	1,215,610	5,844,218	44	0	7,059,872	0
42.	South Dakota SD	L	520,551	302,392	0	0	822,943	0
43.	Tennessee TN	L	2,108,413	2,639,011	91	0	4,747,515	0
44.	Texas TX	L	13,979,593	87,724,516	21,997	0	101,726,106	0
45.	Utah UT	L	2,659,682	8,750,922	411	0	11,411,015	0
46.	Vermont VT	L	688,126	4,489,883	0	0	5,178,009	0
47.	Virginia VA	L	6,040,244	5,221,189	0	0	11,261,433	0
48.	Washington WA	L	2,356,306	1,528,073	26	0	3,884,405	0
49.	West Virginia WV	L	183,928	2,331,162	20	0	2,515,111	0
50.	Wisconsin WI	L	2,644,260	2,474,927	0	0	5,119,187	0
51.	Wyoming WY	L	57,010	161,030	567	0	218,607	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	N	2,574	0	0	0	2,574	0
55.	US Virgin Islands VI	N	5,360	0	0	0	5,360	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	0	0	0	0	0	0
58.	Aggregate Other Alien OT	XXX	188,759	38,127	0	0	226,885	0
59.	Subtotal	(a) 50	182,683,186	461,205,218	38,085	0	643,926,489	963,421
90.	Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	77	0	0	0	77	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	75,145	0	0	0	75,145	0
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	182,758,408	461,205,218	38,085	0	644,001,711	963,421
96.	Plus Reinsurance Assumed	XXX	255,178	0	0	0	255,178	0
97.	Totals (All Business)	XXX	183,013,586	461,205,218	38,085	0	644,256,889	963,421
98.	Less Reinsurance Ceded	XXX	7,024,724	0	0	0	7,024,724	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	175,988,862	461,205,218	38,085	0	637,232,165	963,421

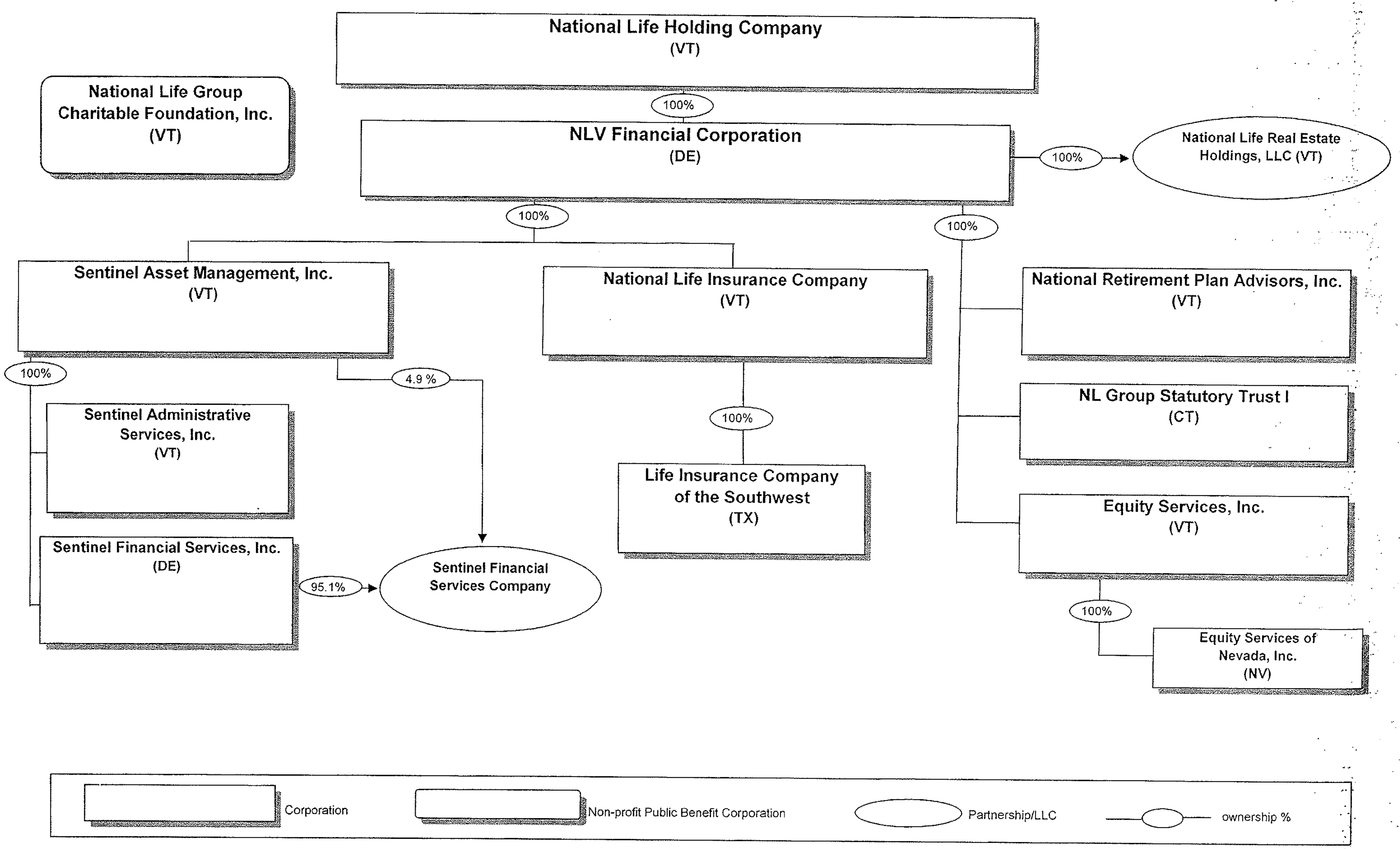
DETAILS OF WRITE-INS

58001.	Foreign	XXX	188,759	38,127	0	0	226,885	0
58002.		XXX	0	0	0	0	0	0
58003.		XXX	0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	188,759	38,127	0	0	226,885	0
9401.		XXX	0	0	0	0	0	0
9402.		XXX	0	0	0	0	0	0
9403.		XXX	0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilied 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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
0000	National Life Group	00000	03-0359221	0	0		National Life Holding Company	VT	UDP		Board	0.000		
0000	National Life Group	00000	20-4818866	0	0		National Life Group Charitable Foundation, Inc.	VT	NIA	National Life Holding Company	Management	100.000	National Life Holding Company	0
0000	National Life Group	00000	03-0359222	0	0		NLV Financial Corporation	DE	UDP	National Life Holding Company	Board	0.000	National Life Holding Company	0
0634	National Life Group	66680	03-0144090	0	0		National Life Insurance Company	VT	UDP	NLV Financial Corporation	Board	0.000	National Life Holding Company	0
0634	National Life Group	65528	75-0953004	0	0		Life Insurance Company of the Southwest	TX		National Life Insurance Company	Ownership	100.000	National Life Holding Company	0
0000	National Life Group	00000	03-0221140	0	0		Sentinel Asset Management, Inc.	VT	NIA	NLV Financial Corporation	Board	0.000	National Life Holding Company	0
0000	National Life Group	00000	03-0316212	0	0		Sentinel Administrative Services, Inc.	VT	NIA	Sentinel Asset Management, Inc.	Ownership	100.000	National Life Holding Company	0
0000	National Life Group	00000	51-0102130	0	0		Sentinel Financial Services, Inc.	DE	NIA	Sentinel Asset Management, Inc.	Ownership	100.000	National Life Holding Company	0
0000	National Life Group	00000	03-0335801	0	0		Sentinel Financial Services Company	VT	NIA	Sentinel Financial Services, Inc.	Ownership	95.100	National Life Holding Company	0
0000	National Life Group	00000	03-0355801	0	0		Sentinel Financial Services Company	VT	NIA	Sentinel Asset Management, Inc.	Ownership	4.900	National Life Holding Company	0
0000	National Life Group	00000	27-1362376	0	0		National Life Real Estate Holdings, LLC	VT	NIA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	0
0000	National Life Group	00000	03-0223461	0	0		National Retirement Plan Advisors, Inc.	VT	NIA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	0
0000	National Life Group	00000		0	0		NL Group Statutory Trust I	CT	NIA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	0
0000	National Life Group	00000	03-0221141	0	0		Equity Services, Inc.	VT	NIA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	0
0000	National Life Group	00000	03-0221141	0	0		Equity Services of Nevada, Inc.	NV	NIA	Equity Services, Inc.	Ownership	100.000	National Life Holding Company	0

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?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	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

Explanations:

1.
2.
3.
4.
5.
6.
7.

Bar Code:

65528201349000002

65528201344700002

65528201336500002

65528201344800002

65528201344500002

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Leasehold Improvements	76,638	76,638	0	0
2505. Prepaid Expenses	12,954	12,954	0	0
2597. Summary of remaining write-ins for Line 25	89,592	89,592	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Guaranty fund	1,222,335	2,040,138
2505. Accrued interest on death claims	211,281	250,447
2597. Summary of remaining write-ins for Line 25	1,433,616	2,290,585

SCHEDULE A - VERIFICATION

Real Estate

NONE

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

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	1,438,524,256	1,201,058,312
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	175,365,000	339,328,000
2.2 Additional investment made after acquisition	248,551	375,146
3. Capitalized deferred interest and other	0	372,810
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	(1,512,411)	(981,281)
7. Deduct amounts received on disposals	46,127,905	101,371,323
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	248,551	257,408
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,566,248,940	1,438,524,256
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	1,566,248,940	1,438,524,256
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	1,566,248,940	1,438,524,256

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	105,843,983	89,417,956
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	19,000,000
2.2 Additional investment made after acquisition	2,342,911	1,403,236
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	30,692	64,535
5. Unrealized valuation increase (decrease)	(4,808)	(819)
6. Total gain (loss) on disposals	0	1,258
7. Deduct amounts received on disposals	1,079,699	3,566,626
8. Deduct amortization of premium and depreciation	850,024	475,556
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	106,283,055	105,843,983
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	106,283,055	105,843,983

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	8,532,867,656	7,842,473,841
2. Cost of bonds and stocks acquired	874,122,993	1,635,658,582
3. Accrual of discount	11,267,657	19,987,118
4. Unrealized valuation increase (decrease)	(198,172)	8,918,726
5. Total gain (loss) on disposals	6,128,542	12,939,958
6. Deduct consideration for bonds and stocks disposed of	534,116,837	955,562,193
7. Deduct amortization of premium	11,194,489	19,750,153
8. Total foreign exchange change in book/adjusted carrying value	(18,545)	12,846
9. Deduct current year's other than temporary impairment recognized	1,499,825	11,811,069
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,877,358,980	8,532,867,656
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	8,877,358,980	8,532,867,656

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)	4,632,316,716	1,572,403,256	1,571,137,901	(24,846,082)	4,632,316,716	4,608,735,990	0	4,585,390,375
2. Class 2 (a)	3,636,508,383	270,521,580	90,478,233	6,692,273	3,636,508,383	3,823,244,003	0	3,543,345,844
3. Class 3 (a)	390,857,649	25,102,813	16,613,261	19,171,214	390,857,649	418,518,415	0	402,803,373
4. Class 4 (a)	68,821,048	22,493,242	11,644,531	(2,233,597)	68,821,048	77,436,162	0	82,999,847
5. Class 5 (a)	33,343,316	0	4,507,376	1,215,605	33,343,316	30,051,545	0	26,966,128
6. Class 6 (a)	13,844,287	0	2,162,266	669,369	13,844,287	12,351,390	0	14,527,056
7. Total Bonds	8,775,691,399	1,890,520,891	1,696,543,568	668,782	8,775,691,399	8,970,337,505	0	8,656,032,623
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0	0	0
9. Class 2	0	0	0	0	0	0	0	0
10. Class 3	0	0	0	0	0	0	0	0
11. Class 4	0	0	0	0	0	0	0	0
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	8,775,691,399	1,890,520,891	1,696,543,568	668,782	8,775,691,399	8,970,337,505	0	8,656,032,623

(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 $.....127,298,812; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

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	46,700,000	XXX	46,700,000	305	0

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	84,160,144	39,760,000
2. Cost of short-term investments acquired	161,400,000	262,260,144
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	3,247	0
6. Deduct consideration received on disposals	198,863,391	217,860,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	46,700,000	84,160,144
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	46,700,000	84,160,144

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)	193,545,702
2.	Cost paid/(consideration received) on additions	96,154,324
3.	Unrealized valuation increase (decrease)	69,597,582
4.	Total gain (loss) on termination recognized	85,285,455
5.	Considerations received (paid) on terminations	172,301,400
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	272,281,663
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	272,281,663

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				628,574
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				1,837,627
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	(169,850)			
3.12	Section 1, Column 15, prior year	(47,008)	(122,843)		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	0			
3.14	Section 1, Column 18, prior year	0	0	(122,843)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(169,850)			
3.24	Section 1, Column 19, prior year	(47,008)	(122,842)	(122,842)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(1)
4.1	Cumulative variation margin on terminated contracts during the year		794,376		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	794,376	794,376		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				2,466,200
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				2,466,200

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	272,281,650	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	2,466,200	
3.	Total (Line 1 plus Line 2)		274,747,850
4.	Part D, Section 1, Column 5	635,087,459	
5.	Part D, Section 1, Column 6	(360,339,609)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16	272,281,650	
8.	Part B, Section 1, Column 13	2,466,200	
9.	Total (Line 7 plus Line 8)		274,747,850
10.	Part D, Section 1, Column 8	635,087,459	
11.	Part D, Section 1, Column 9	(360,339,609)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	444,000	
15.	Part D, Section 1, Column 11	444,000	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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	73,397,987	50,699,780
2. Cost of cash equivalents acquired	1,996,742,971	6,036,481,990
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	(250)
6. Deduct consideration received on disposals	1,989,542,146	6,013,783,533
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	80,598,812	73,397,987
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	80,598,812	73,397,987

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
210624	SANDY	UT		06/03/2013	4.150	7,500,000	0	11,100,000
210625	GREENWICH	CT		06/13/2013	4.250	6,500,000	0	11,300,000
210626	ASHBURN	VA		06/20/2013	4.100	10,900,000	0	14,850,000
210627	WESTERVILLE	OH		05/31/2013	3.700	22,400,000	0	31,200,000
210628	ROCHESTER HILLS	MI		05/28/2013	3.650	9,000,000	0	21,400,000
210629	DALLAS	TX		06/06/2013	3.300	14,350,000	0	26,900,000
210630	VERONA	WI		06/19/2013	3.880	10,500,000	0	16,400,000
210633	E SETAUKET	NY		06/27/2013	3.875	10,000,000	0	14,700,000
210634	E LONGMEADOW	MA		06/27/2013	3.750	18,250,000	0	28,500,000
210501B	ROSEVILLE	MN		06/29/2011	14.000	0	221,004	487,575
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	109,400,000	221,004	176,837,575
0899999. Total - Mortgages in Good Standing				XXX	XXX	109,400,000	221,004	176,837,575
3399999. Total Mortgages				XXX	XXX	109,400,000	221,004	176,837,575

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
210312	FINDLAY	OH		04/19/2001	05/16/2013	186,541	0	0	0	0	0	0	37,793	37,793	0	0	0
210364	EL PASO	TX		12/24/2003	06/18/2013	3,127,143	0	0	0	0	0	0	3,079,449	3,079,449	0	0	0
210460	SAN ANTONIO	TX		10/03/2006	06/11/2013	5,080,497	0	0	0	0	0	0	5,036,467	5,036,467	0	0	0
210476	SCOTTSDALE	AZ		12/21/2006	05/22/2013	3,513,680	0	0	0	0	0	0	3,487,130	3,487,130	0	0	0
210360A	RIVERSIDE	CA		12/15/2003	05/31/2013	1,411,845	0	0	0	0	0	0	1,390,556	1,390,556	0	0	0
210360B	RIVERSIDE	CA		01/05/2004	05/31/2013	1,403,800	0	0	0	0	0	0	1,382,632	1,382,632	0	0	0
0199999. Total - Mortgages Closed by Repayment						14,723,506	0	0	0	0	0	0	14,414,027	14,414,027	0	0	0
Mortgages With Partial Repayments																	
210056	MIDLAND	TX		03/10/1987		76,609	0	0	0	0	0	0	0	4,100	0	0	0
210086	HOUSTON	TX		01/01/1989		13,493	0	0	0	0	0	0	0	3,667	0	0	0
210240	PITTSBURGH	PA		02/20/1998		328,466	0	0	0	0	0	0	0	13,015	0	0	0
210258	EL PASO	TX		08/18/1998		97,059	0	0	0	0	0	0	0	32,349	0	0	0
210261	NORCROSS	GA		08/18/1998		670,632	0	0	0	0	0	0	0	24,099	0	0	0
210272	LEXINGTON	KY		10/28/1998		148,512	0	0	0	0	0	0	0	40,255	0	0	0

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
210292	VIRGINIA BEACH	VA		02/04/2005		2,176,397	0	0	0	0	0	0	0	23,150	0	0	0
210294	COON RAPIDS	MN		06/12/2000		2,526,311	0	0	0	0	0	0	0	60,766	0	0	0
210298	ASTON	PA		06/15/2000		4,079,420	0	0	0	0	0	0	0	24,349	0	0	0
210299	ASTON	PA		06/15/2000		1,721,020	0	0	0	0	0	0	0	10,344	0	0	0
210308	MT PLEASANT	SC		10/30/2000		3,854,356	0	0	0	0	0	0	0	42,747	0	0	0
210312	FINDLAY	OH		04/19/2001		186,541	0	0	0	0	0	0	0	37,549	0	0	0
210313	CHARLOTTE	NC		06/08/2001		871,558	0	0	0	0	0	0	0	26,462	0	0	0
210321	SIMI VALLEY	CA		02/04/2005		2,800,345	0	0	0	0	0	0	0	76,565	0	0	0
210324	INWOOD	WV		02/13/2003		2,151,227	0	0	0	0	0	0	0	18,214	0	0	0
210326	NORFOLK	VA		12/18/2001		1,678,428	0	0	0	0	0	0	0	32,997	0	0	0
210342	PORT ARTHUR	TX		12/20/2002		1,367,566	0	0	0	0	0	0	0	57,848	0	0	0
210343	SAN ANTONIO	TX		12/30/2002		1,377,426	0	0	0	0	0	0	0	12,732	0	0	0
210353	EVERETT	WA		08/21/2003		3,106,945	0	0	0	0	0	0	0	30,345	0	0	0
210356	SAN ANTONIO	TX		01/22/2004		2,942,544	0	0	0	0	0	0	0	45,991	0	0	0
210361	EDMONDS	WA		12/29/2003		2,012,486	0	0	0	0	0	0	0	18,360	0	0	0
210363	HOUSTON	TX		03/10/2004		1,750,420	0	0	0	0	0	0	0	15,437	0	0	0
210364	EL PASO	TX		12/24/2003		3,127,143	0	0	0	0	0	0	0	19,226	0	0	0
210367	CHARLOTTE	NC		04/16/2004		2,445,077	0	0	0	0	0	0	0	22,185	0	0	0
210369	PUYALLUP	WA		04/01/2004		4,992,180	0	0	0	0	0	0	0	73,725	0	0	0
210370	AURORA	IL		03/23/2004		2,869,044	0	0	0	0	0	0	0	(11,809)	0	0	0
210372	GREEN TOWNSHIP	OH		03/15/2004		3,433,021	0	0	0	0	0	0	0	24,357	0	0	0
210374	IRVINE	CA		04/29/2004		3,309,988	0	0	0	0	0	0	0	27,934	0	0	0
210375	BURIEN	WA		05/13/2004		3,070,960	0	0	0	0	0	0	0	44,912	0	0	0
210376	TOTOWA	NJ		04/19/2004		3,918,679	0	0	0	0	0	0	0	62,818	0	0	0
210377	POMPANO BEACH	FL		05/13/2004		2,508,160	0	0	0	0	0	0	0	18,438	0	0	0
210378	CINCINNATI	OH		07/08/2004		2,106,652	0	0	0	0	0	0	0	26,395	0	0	0
210379	ROCHESTER	MN		08/25/2004		3,402,539	0	0	0	0	0	0	0	41,537	0	0	0
210380	WEST CHESTER	OH		08/20/2004		2,903,785	0	0	0	0	0	0	0	21,450	0	0	0
210381	PHOENIX	AZ		07/29/2004		3,919,264	0	0	0	0	0	0	0	34,718	0	0	0
210382	CAPE CANAVERAL	FL		07/20/2004		2,255,425	0	0	0	0	0	0	0	33,997	0	0	0
210385	LYNNWOOD	WA		08/05/2004		4,817,991	0	0	0	0	0	0	0	41,076	0	0	0
210386	SAN ANTONIO	TX		10/29/2004		2,690,327	0	0	0	0	0	0	0	16,747	0	0	0
210387	CINCINNATI	OH		09/28/2004		4,518,180	0	0	0	0	0	0	0	136,388	0	0	0
210388	CINCINNATI	OH		02/08/2005		7,145,271	0	0	0	0	0	0	0	59,904	0	0	0
210389	NEWARK	DE		02/10/2005		2,912,238	0	0	0	0	0	0	0	15,988	0	0	0
210391	CATAWBA	NC		12/28/2004		3,336,836	0	0	0	0	0	0	0	48,034	0	0	0
210393	SPOKANE	WA		08/29/2005		3,572,930	0	0	0	0	0	0	0	25,973	0	0	0
210394	BLUE ASH	OH		12/16/2004		6,745,935	0	0	0	0	0	0	0	51,437	0	0	0

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
210395	NEWARK	DE		02/10/2005		2,117,992	0	0	0	0	0	0	0	11,628	0	0	0
210396	CHARLOTTE	NC		02/17/2005		4,292,151	0	0	0	0	0	0	0	37,109	0	0	0
210397	SPOKANE	WA		09/16/2005		4,020,876	0	0	0	0	0	0	0	19,725	0	0	0
210398	BOISE	ID		12/29/2004		3,680,144	0	0	0	0	0	0	0	26,504	0	0	0
210399	AUSTIN	TX		04/11/2005		3,487,807	0	0	0	0	0	0	0	29,642	0	0	0
210400	DRAPER	UT		01/14/2005		6,447,215	0	0	0	0	0	0	0	47,934	0	0	0
210401	BLUE ASH	OH		04/04/2005		3,197,896	0	0	0	0	0	0	0	27,043	0	0	0
210402	FARMINGTON	CT		05/18/2005		1,930,779	0	0	0	0	0	0	0	26,326	0	0	0
210403	CLEAR LAKE	TX		03/24/2005		2,155,671	0	0	0	0	0	0	0	14,207	0	0	0
210407	KNOXVILLE	TN		06/10/2005		3,397,744	0	0	0	0	0	0	0	46,769	0	0	0
210408	FRANKLIN TOWNSHIP	NJ		03/30/2005		2,233,318	0	0	0	0	0	0	0	19,218	0	0	0
210410	WOODRIDGE	IL		05/13/2005		3,786,999	0	0	0	0	0	0	0	52,930	0	0	0
210411	ABERDEEN	MD		09/28/2005		3,740,750	0	0	0	0	0	0	0	27,604	0	0	0
210412	MONROE	WA		10/11/2005		7,803,931	0	0	0	0	0	0	0	80,852	0	0	0
210413	MELBOURNE	FL		07/14/2005		2,928,687	0	0	0	0	0	0	0	15,052	0	0	0
210415	AURORA	CO		05/20/2005		8,708,045	0	0	0	0	0	0	0	56,112	0	0	0
210416	FORT MILL	SC		09/16/2005		2,518,312	0	0	0	0	0	0	0	17,637	0	0	0
210417	FORT MILL	SC		09/16/2005		2,560,284	0	0	0	0	0	0	0	17,931	0	0	0
210418	SUPERIOR	CO		09/08/2005		3,866,463	0	0	0	0	0	0	0	27,192	0	0	0
210419	IRVINE	CA		11/03/2005		5,776,409	0	0	0	0	0	0	0	31,608	0	0	0
210421	CENTERVILLE	OH		02/28/2006		3,894,542	0	0	0	0	0	0	0	95,252	0	0	0
210422	WOODINVILLE	WA		10/04/2005		6,022,274	0	0	0	0	0	0	0	33,546	0	0	0
210424	CINNAMINSON	NJ		11/18/2005		1,933,116	0	0	0	0	0	0	0	16,097	0	0	0
210425	SCOTTSDALE	AZ		12/14/2005		3,869,047	0	0	0	0	0	0	0	55,393	0	0	0
210426	PLYMOUTH	MN		11/01/2005		1,965,226	0	0	0	0	0	0	0	49,943	0	0	0
210428	ISSAQUAH	WA		11/02/2005		1,614,092	0	0	0	0	0	0	0	10,830	0	0	0
210430	OAK PARK	IL		12/08/2005		6,960,812	0	0	0	0	0	0	0	68,566	0	0	0
210431	CORONA	CA		03/22/2006		1,114,730	0	0	0	0	0	0	0	7,390	0	0	0
210432	CORONA	CA		03/22/2006		2,295,032	0	0	0	0	0	0	0	15,214	0	0	0
210433	WAUKEGAN	IL		12/08/2005		3,537,703	0	0	0	0	0	0	0	29,164	0	0	0
210435	GREENSBORO	NC		12/21/2005		3,769,516	0	0	0	0	0	0	0	19,416	0	0	0
210436	CORONA	CA		02/09/2006		2,808,804	0	0	0	0	0	0	0	18,881	0	0	0
210437	HICKORY	NC		02/02/2006		4,229,736	0	0	0	0	0	0	0	25,859	0	0	0
210438	IRVINE	CA		03/16/2006		7,377,188	0	0	0	0	0	0	0	56,794	0	0	0
210439	AUSTIN	TX		01/30/2006		10,151,991	0	0	0	0	0	0	0	129,741	0	0	0
210441	BELLEVUE	WA		05/05/2006		5,324,166	0	0	0	0	0	0	0	39,220	0	0	0
210442	GREENSBORO	NC		03/28/2006		3,866,970	0	0	0	0	0	0	0	29,493	0	0	0

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
210443	AUSTIN	TX		05/02/2006		5,068,871	0	0	0	0	0	0	0	26,697	0	0	0
210444	GREENSBORO	NC		04/13/2006		2,462,167	0	0	0	0	0	0	0	12,342	0	0	0
210446	LONGVIEW	WA		08/02/2006		6,677,468	0	0	0	0	0	0	0	64,838	0	0	0
210449	NORTH AURORA	IL		09/25/2006		2,726,593	0	0	0	0	0	0	0	18,346	0	0	0
210451	FAIRFLIELD	CA		04/04/2006		3,873,381	0	0	0	0	0	0	0	29,833	0	0	0
210452	FARMERS BRANCH	TX		05/01/2006		2,802,423	0	0	0	0	0	0	0	21,104	0	0	0
210453	LAKEWOOD	WA		07/20/2006		7,608,982	0	0	0	0	0	0	0	44,205	0	0	0
210456	AUSTIN	TX		09/15/2006		3,251,453	0	0	0	0	0	0	0	20,392	0	0	0
210457	AUSTIN	TX		07/13/2006		6,431,574	0	0	0	0	0	0	0	31,784	0	0	0
210458	AMARILLO	TX		08/22/2006		2,606,674	0	0	0	0	0	0	0	13,696	0	0	0
210459	HICKORY	NC		08/03/2006		2,200,674	0	0	0	0	0	0	0	11,533	0	0	0
210460	SAN ANTONIO	TX		10/03/2006		5,080,497	0	0	0	0	0	0	0	17,757	0	0	0
210461	PHOENIX	AZ		11/15/2006		4,453,615	0	0	0	0	0	0	0	17,845	0	0	0
210463	LEXINGTON	KY		08/31/2006		3,130,082	0	0	0	0	0	0	0	21,421	0	0	0
210464	BELMONT	NC		10/25/2006		5,383,030	0	0	0	0	0	0	0	24,072	0	0	0
210465	LEXINGTON	KY		10/12/2006		2,344,640	0	0	0	0	0	0	0	15,694	0	0	0
210466	ELLWOOD CITY	PA		11/16/2006		1,726,224	0	0	0	0	0	0	0	10,492	0	0	0
210469	GASTONIA	NC		12/11/2006		1,653,260	0	0	0	0	0	0	0	7,585	0	0	0
210471	LOVELAND	CO		12/20/2006		5,410,790	0	0	0	0	0	0	0	36,213	0	0	0
210473	AUSTIN	TX		01/05/2007		9,733,424	0	0	0	0	0	0	0	63,043	0	0	0
210474	CARBONDALE	CO		12/08/2006		2,856,110	0	0	0	0	0	0	0	18,599	0	0	0
210476	SCOTTSDALE	AZ		12/21/2006		3,513,680	0	0	0	0	0	0	0	10,703	0	0	0
210478	CHARLOTTE	NC		03/23/2007		1,732,974	0	0	0	0	0	0	0	15,850	0	0	0
210479	BARDSTOWN	KY		06/08/2007		2,194,059	0	0	0	0	0	0	0	15,005	0	0	0
210481	YPSILANTI	MI		05/03/2007		3,811,032	0	0	0	0	0	0	0	18,526	0	0	0
210482	HOUSTON	TX		04/02/2007		1,584,093	0	0	0	0	0	0	0	8,358	0	0	0
210483	SCOTTSDALE	AZ		04/11/2007		3,667,245	0	0	0	0	0	0	0	24,844	0	0	0
210484	SCOTTSDALE	AZ		04/12/2007		2,755,984	0	0	0	0	0	0	0	18,671	0	0	0
210485	ALEPPO TOWNSHIP	PA		06/07/2007		1,916,568	0	0	0	0	0	0	0	11,936	0	0	0
210486	PLYMOUTH	MI		05/02/2007		2,544,251	0	0	0	0	0	0	0	13,587	0	0	0
210487	MASON	OH		09/28/2007		3,508,998	0	0	0	0	0	0	0	22,704	0	0	0
210489	GRAND RAPIDS	MI		08/01/2007		5,162,607	0	0	0	0	0	0	0	22,710	0	0	0
210490	SANTA FE SPRINGS	CA		07/02/2007		1,896,342	0	0	0	0	0	0	0	8,586	0	0	0
210491	VANDALIA	OH		10/30/2007		1,907,006	0	0	0	0	0	0	0	8,362	0	0	0
210493	FAYETTEVILLE	NC		07/09/2007		1,255,940	0	0	0	0	0	0	0	8,537	0	0	0
210494	SHARONVILLE	OH		08/09/2007		5,194,028	0	0	0	0	0	0	0	23,225	0	0	0
210496	RALEIGH	NC		07/19/2007		3,252,420	0	0	0	0	0	0	0	24,022	0	0	0
210497	SHARONVILLE	OH		08/09/2007		3,167,964	0	0	0	0	0	0	0	13,936	0	0	0

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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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
210499	BLOOMFIELD HILLS	MI		10/03/2007		9,099,042	0	0	0	0	0	0	0	40,040	0	0	0
210502	MANKATO	MN		12/20/2007		3,219,352	0	0	0	0	0	0	0	29,212	0	0	0
210503	POMPANO BEACH	FL		09/27/2007		5,093,517	0	0	0	0	0	0	0	28,684	0	0	0
210504	WHITESBURG	KY		12/21/2007		4,032,371	0	0	0	0	0	0	0	24,095	0	0	0
210505	MEMPHIS	TN		11/16/2007		3,076,845	0	0	0	0	0	0	0	12,272	0	0	0
210506	W DES MOINES	IA		03/24/2008		8,543,879	0	0	0	0	0	0	0	34,368	0	0	0
210507	DAYTON	OH		11/21/2007		2,907,861	0	0	0	0	0	0	0	41,368	0	0	0
210509	WOODLAWN	MD		01/18/2008		4,179,966	0	0	0	0	0	0	0	25,896	0	0	0
210510	CINCINNATI	OH		12/13/2007		1,227,340	0	0	0	0	0	0	0	7,491	0	0	0
210511	HILLIARD	OH		02/14/2008		3,531,156	0	0	0	0	0	0	0	18,368	0	0	0
210512	FREDERICKSBURG	TX		04/11/2008		2,049,808	0	0	0	0	0	0	0	19,491	0	0	0
210513	HIALEAH	FL		02/26/2008		3,292,924	0	0	0	0	0	0	0	13,008	0	0	0
210515	ORLANDO	FL		06/05/2008		4,544,537	0	0	0	0	0	0	0	16,913	0	0	0
210516	CHARLOTTE	NC		06/26/2008		1,405,761	0	0	0	0	0	0	0	6,170	0	0	0
210517	DALLAS	TX		12/30/2008		11,218,063	0	0	0	0	0	0	0	58,753	0	0	0
210518	DALLAS	TX		12/30/2008		4,487,225	0	0	0	0	0	0	0	23,501	0	0	0
210519	FARRAUT	TN		12/30/2008		13,800,535	0	0	0	0	0	0	0	51,799	0	0	0
210520	SAN ANTONIO	TX		11/18/2008		10,075,067	0	0	0	0	0	0	0	11,610	0	0	0
210521	ALBUQUERQUE	NM		11/21/2008		12,374,332	0	0	0	0	0	0	0	45,641	0	0	0
210522	BELLEVUE	WA		12/08/2008		6,103,908	0	0	0	0	0	0	0	21,710	0	0	0
210523	GLEN BURNIE	MD		12/30/2008		6,011,897	0	0	0	0	0	0	0	32,698	0	0	0
210524	CLEAR LAKE CITY	TX		12/21/2009		3,904,282	0	0	0	0	0	0	0	29,014	0	0	0
210525	SAN ANTONIO	TX		12/31/2009		7,239,484	0	0	0	0	0	0	0	25,111	0	0	0
210526	AUSTIN	TX		05/13/2010		5,023,551	0	0	0	0	0	0	0	89,708	0	0	0
210527	BROOMFIELD	CO		04/01/2010		7,820,056	0	0	0	0	0	0	0	29,544	0	0	0
210528	SANDY SPRINGS	GA		04/28/2010		10,028,087	0	0	0	0	0	0	0	50,821	0	0	0
210529	SAN ANTONIO	TX		05/26/2010		2,970,305	0	0	0	0	0	0	0	14,452	0	0	0
210530	BOSTON	MA		05/03/2010		4,198,678	0	0	0	0	0	0	0	21,637	0	0	0
210531	MEQUON	WI		06/11/2010		9,703,800	0	0	0	0	0	0	0	33,788	0	0	0
210532	IRVING	TX		04/28/2010		12,367,974	0	0	0	0	0	0	0	62,679	0	0	0
210533	BELLEVUE	WA		06/01/2010		8,698,149	0	0	0	0	0	0	0	33,111	0	0	0
210534	SUNNYVALE	TX		06/02/2010		10,487,089	0	0	0	0	0	0	0	166,327	0	0	0
210536	CENTENNIAL	CO		05/13/2010		4,878,794	0	0	0	0	0	0	0	24,551	0	0	0
210537	MOON TOWNSHIP	PA		07/29/2010		5,282,553	0	0	0	0	0	0	0	25,771	0	0	0
210540	BRECKSVILLE	OH		08/17/2010		11,688,101	0	0	0	0	0	0	0	56,617	0	0	0
210541	BRECKSVILLE	OH		08/17/2010		1,136,477	0	0	0	0	0	0	0	7,887	0	0	0
210542	HOUSTON	TX		11/05/2010		13,256,403	0	0	0	0	0	0	0	45,007	0	0	0
210543	MECHANICSVILLE	VA		08/05/2010		7,573,459	0	0	0	0	0	0	0	26,657	0	0	0

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		Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
210544	SPOKANE	WA		09/14/2010		7,252,357	0	0	0	0	0	0	0	94,406	0	0	0
210545	JENSEN BEACH	FL		08/31/2010		11,355,022	0	0	0	0	0	0	0	41,808	0	0	0
210546	WEXFORD	PA		09/01/2010		7,044,461	0	0	0	0	0	0	0	55,532	0	0	0
210547	HUNTINGTON BEACH	CA		10/19/2010		4,381,021	0	0	0	0	0	0	0	15,531	0	0	0
210548	COLUMBUS	OH		11/24/2010		8,788,103	0	0	0	0	0	0	0	69,435	0	0	0
210549	GREAT NECK	NY		12/22/2010		5,059,077	0	0	0	0	0	0	0	26,869	0	0	0
210550	KATY	TX		04/06/2011		14,028,094	0	0	0	0	0	0	0	75,613	0	0	0
210551	W CONSHOHOCKEN	PA		02/07/2011		10,706,694	0	0	0	0	0	0	0	42,753	0	0	0
210552	KNOXVILLE	TN		12/30/2010		8,040,858	0	0	0	0	0	0	0	43,435	0	0	0
210553	PLANT CITY	FL		02/02/2011		7,783,834	0	0	0	0	0	0	0	31,479	0	0	0
210554	CYPRESS	TX		03/03/2011		11,655,408	0	0	0	0	0	0	0	52,057	0	0	0
210556	BUFFALO GROVE	IL		07/07/2011		5,841,056	0	0	0	0	0	0	0	29,839	0	0	0
210557	WOODLAWN	MD		03/30/2011		6,683,388	0	0	0	0	0	0	0	34,811	0	0	0
210558	ROCHESTER HILLS	MI		06/02/2011		6,919,550	0	0	0	0	0	0	0	128,563	0	0	0
210560	S PASADENA	CA		03/31/2011		8,485,110	0	0	0	0	0	0	0	42,696	0	0	0
210561	LOUISVILLE	KY		06/15/2011		12,144,053	0	0	0	0	0	0	0	62,995	0	0	0
210562	INDIAN LAND	SC		06/29/2011		8,432,460	0	0	0	0	0	0	0	31,352	0	0	0
210563	JOHNSON CITY	TN		06/02/2011		10,673,596	0	0	0	0	0	0	0	53,002	0	0	0
210566	COLUMBUS	OH		07/21/2011		16,305,917	0	0	0	0	0	0	0	136,847	0	0	0
210567	OWINGS MILLS	MD		09/23/2011		16,610,178	0	0	0	0	0	0	0	87,913	0	0	0
210568	LEXINGTON	KY		10/06/2011		9,753,177	0	0	0	0	0	0	0	55,395	0	0	0
210570	TULSA	OK		09/01/2011		7,851,532	0	0	0	0	0	0	0	31,208	0	0	0
210572	HANOVER	MD		11/01/2011		10,465,629	0	0	0	0	0	0	0	56,688	0	0	0
210573	LEXINGTON	KY		10/31/2011		7,359,730	0	0	0	0	0	0	0	27,896	0	0	0
210574	ALBUQUERQUE	NM		10/17/2011		9,090,876	0	0	0	0	0	0	0	38,296	0	0	0
210575	SPRINGBORO	OH		11/14/2011		11,538,741	0	0	0	0	0	0	0	42,247	0	0	0
210577	LOVELAND	CO		12/08/2011		5,716,718	0	0	0	0	0	0	0	21,776	0	0	0
210578	KENNESAW	GA		10/31/2011		18,091,833	0	0	0	0	0	0	0	98,679	0	0	0
210579	WATAUGA	TX		11/30/2011		15,467,531	0	0	0	0	0	0	0	60,694	0	0	0
210580	WAUWATOSA	WI		12/28/2011		12,647,738	0	0	0	0	0	0	0	71,566	0	0	0
210584	STERLING HEIGHTS	MI		02/01/2012		4,407,298	0	0	0	0	0	0	0	28,986	0	0	0
210585	STERLING HEIGHTS	MI		02/01/2012		4,407,298	0	0	0	0	0	0	0	28,986	0	0	0
210586	COLUMBUS	OH		12/27/2011		6,083,912	0	0	0	0	0	0	0	47,314	0	0	0
210587	SAN DIEGO	CA		01/31/2012		11,550,148	0	0	0	0	0	0	0	46,672	0	0	0
210588	COLUMBUS	OH		02/15/2012		9,162,224	0	0	0	0	0	0	0	47,763	0	0	0
210589	BOULDER	CO		04/11/2012		15,950,000	0	0	0	0	0	0	0	19,702	0	0	0
210591	ALBUQUERQUE	NM		03/19/2012		14,101,261	0	0	0	0	0	0	0	57,629	0	0	0

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
210592	PLANO	TX		04/12/2012		13,381,844	0	0	0	0	0	0	0	52,298	0	0	0
210593	LEAGUE CITY	TX		05/01/2012		11,635,470	0	0	0	0	0	0	0	50,491	0	0	0
210594	SILVER SPRING	MD		04/20/2012		15,599,857	0	0	0	0	0	0	0	66,247	0	0	0
210597	ALISO VIEJO	CA		06/19/2012		11,125,701	0	0	0	0	0	0	0	45,762	0	0	0
210604	WESTERVILLE	OH		08/31/2012		11,753,208	0	0	0	0	0	0	0	47,854	0	0	0
210605	MILFORD	MI		05/31/2012		6,938,690	0	0	0	0	0	0	0	83,198	0	0	0
210606	WESTERVILLE	OH		08/31/2012		12,948,450	0	0	0	0	0	0	0	52,721	0	0	0
210607	BIG BEAR LAKE	CA		07/30/2012		6,964,239	0	0	0	0	0	0	0	27,511	0	0	0
210608	DALLAS	TX		08/02/2012		13,922,436	0	0	0	0	0	0	0	59,525	0	0	0
210609	BOYNTON BEACH	FL		09/20/2012		12,006,666	0	0	0	0	0	0	0	55,444	0	0	0
210610	ROLLING HILLS ESTATES	CA		10/10/2012		11,079,027	0	0	0	0	0	0	0	64,027	0	0	0
210613	TULSA	OK		10/04/2012		16,153,654	0	0	0	0	0	0	0	70,820	0	0	0
210614	NASHVILLE	TN		12/11/2012		13,200,000	0	0	0	0	0	0	0	76,424	0	0	0
210615	COLUMBIA	MO		12/10/2012		13,750,000	0	0	0	0	0	0	0	64,367	0	0	0
210616	NEWPORT BEACH	CA		01/15/2013		0	0	0	0	0	0	0	0	84,089	0	0	0
210617	NASHVILLE	TN		12/26/2012		14,500,000	0	0	0	0	0	0	0	80,706	0	0	0
210618	BELLBROOK	OH		12/26/2012		12,000,000	0	0	0	0	0	0	0	51,023	0	0	0
210619	PALM BEACH GARDENS	FL		02/11/2013		0	0	0	0	0	0	0	0	82,082	0	0	0
210621	GARNER	NC		12/31/2012		7,250,000	0	0	0	0	0	0	0	34,829	0	0	0
210622	LAJOLLA	CA		02/15/2013		0	0	0	0	0	0	0	0	82,401	0	0	0
210623	ROANOKE	TX		03/06/2013		0	0	0	0	0	0	0	0	60,283	0	0	0
210360A	RIVERSIDE	CA		12/15/2003		1,411,845	0	0	0	0	0	0	0	8,583	0	0	0
210360B	RIVERSIDE	CA		01/05/2004		1,403,800	0	0	0	0	0	0	0	8,534	0	0	0
210405A	GREELEY	CO		05/05/2005		2,839,427	0	0	0	0	0	0	0	35,268	0	0	0
0299999. Total - Mortgages With Partial Repayments						1,220,105,752	0	0	0	0	0	0	0	8,206,336	0	0	0
0599999. Total Mortgages						1,234,829,258	0	0	0	0	0	0	14,414,027	22,620,363	0	0	0

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 Desig-nation	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

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	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
717700 00 9	GLC Solar Gen II LLC			Capital Distribution	01/07/2013	05/07/2013	2,573	0	0	0	0	0	0	2,573	2,573	0	0	0	0
717700 00 9	GLC Solar Gen II LLC			Capital Distribution	01/07/2013	06/06/2013	1,004	0	0	0	0	0	0	1,004	1,004	0	0	0	0
3199999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							3,577	0	0	0	0	0	0	3,577	3,577	0	0	0	0
Any Other Class of Asset - Unaffiliated																			
LN3634 62 0	Energy Future Holdings-TXU Syndicate Ba			Conversion	11/09/2012	05/09/2013	22,981	0	(7)	0	0	(7)	0	22,979	22,979	0	0	0	210
3799999. Total - Any Other Class of Asset - Unaffiliated							22,981	0	(7)	0	0	(7)	0	22,979	22,979	0	0	0	210
3999999. Subtotal - Unaffiliated							26,558	0	(7)	0	0	(7)	0	26,556	26,556	0	0	0	210
4199999. Totals							26,558	0	(7)	0	0	(7)	0	26,556	26,556	0	0	0	210

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)
Bonds - U.S. Government									
38377Y W4 8	Government National 6.293% 10/20/41		05/21/2013	Banc of America Securities		3,533,475	0	10,102	1FE
912828 UN 8	United States Treasury 2.000% 02/15/23		05/03/2013	BNP Paribas		102,453	100,000	442	1
0599999.	Total - Bonds - U.S. Government					3,635,928	100,000	10,544	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3136A1 SB 2	Federal Natl Mtg Assn R 4.000% 10/25/41		06/01/2013	Interest Capitalization		296,551	296,551	0	1FE
3136A7 AL 6	Federal Natl Mtg Assn R 3.000% 07/25/32		05/03/2013	Morgan Stanley DWD		10,134,375	10,000,000	5,833	1FE
3136A8 5W 6	Federal Natl Mtg Assn R 3.000% 10/25/32		05/15/2013	Greenwich Capital		9,064,225	9,147,121	14,483	1FE
3136A8 BQ 2	Federal Natl Mtg Assn R 3.000% 09/25/32		05/15/2013	Greenwich Capital		2,110,818	2,124,094	3,363	1FE
3136AD XX 2	Federal Natl Mtg Assn R 3.000% 04/25/33		05/02/2013	Nomura Securities		20,668,306	20,250,637	10,125	1FE
3136AE U2 1	Federal Natl Mtg Assn R 3.000% 06/25/33		06/21/2013	Nomura Securities		23,892,699	25,266,982	33,473	1FE
3137AU HF 9	Federal Home Ln Mtg Co 3.000% 09/15/32		05/23/2013	Nomura Securities		9,787,500	10,000,000	23,333	1FE
3137AU M5 5	Federal Home Ln Mtg Co 3.000% 09/15/32		05/23/2013	Nomura Securities		9,796,875	10,000,000	23,333	1FE
3137AY BZ 3	Federal Home Ln Mtg Cor 3.000% 08/15/32		05/02/2013	Nomura Securities		22,080,507	21,730,777	10,865	1FE
3137B1 5Q 1	Federal Home Ln Mtg Cor 3.000% 03/15/33		05/15/2013	Barclays Capital		21,750,675	21,846,252	34,590	1FE
3137B1 A9 3	Federal Home Ln Mtg Cor 3.000% 03/15/33		05/15/2013	Barclays Capital		9,959,375	10,000,000	15,833	1FE
31396Y F7 2	Federal Natl Mtg Assn R 4.500% 04/25/38		06/01/2013	Interest Capitalization		249,580	249,580	0	1FE
31397A RM 7	Federal Home Ln Mtg Cor 5.000% 08/15/36		04/01/2013	Interest Capitalization		118,888	118,888	0	1FE
31397F L8 3	FREDDIE MAC REMIC Ser 4.500% 03/15/37		06/01/2013	Interest Capitalization		179,799	179,799	0	1FE
31398S MR 1	Federal Natl Mtg Assn R 6.000% 12/25/40		05/01/2013	Banc of America Securities		16,471,807	0	151,517	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					156,561,980	141,210,681	326,748	XXX
Bonds - Industrial and Miscellaneous									
003009 A* 8	ABERDEEN ASIA No. RA-24 3.050% 06/12/20		06/12/2013	Direct-Private Placement		2,000,000	2,000,000	0	1Z
003009 A@ 6	ABERDEEN ASIA No. RB-32 3.690% 06/12/23		06/12/2013	Direct-Private Placement		1,000,000	1,000,000	0	1Z
00434N AA 3	ACCESS MIDSTREAM PARTNE 4.875% 05/15/23		06/20/2013	Wells Fargo Funds		2,368,750	2,500,000	13,542	3FE
00846U AJ 0	Agilent Technologies In 3.875% 07/15/23		06/20/2013	RBC Capital Markets		4,842,100	5,000,000	2,153	2FE
015271 AD 1	ALEXANDRIA REAL ESTATE 3.900% 06/15/23		05/29/2013	JP Morgan		2,991,360	3,000,000	0	2FE
05070G AE 8	AUDATEX NORTH AMERICA I 6.000% 06/15/21		06/27/2013	Goldman Sachs & Company		2,000,000	2,000,000	0	3FE
052769 AB 2	Autodesk Inc 3.600% 12/15/22		04/16/2013	Banc of America Securities		2,038,580	2,000,000	25,200	2FE
05564E BM 7	BRE PROPERTIES INC 3.375% 01/15/23		05/23/2013	JP Morgan		7,309,669	7,380,000	92,711	2FE
084423 AS 1	Berkley WR 4.625% 03/15/22		05/23/2013	US Bancorp Piper Jaffrey		2,177,340	2,000,000	19,014	2FE
10112R AW 4	BOSTON PROPERTIES LP 3.800% 02/01/24		06/20/2013	Wells Fargo Funds		2,946,960	3,000,000	0	2FE
109641 AG 5	Brinker International 3.875% 05/15/23		05/30/2013	Various		11,992,150	12,000,000	10,226	2FE
12527G AC 7	CF INDUSTRIES INC 3.450% 06/01/23		06/20/2013	Various		14,809,850	15,000,000	23,000	2FE
125354 AA 8	CGRBS COMMERCIAL MORTGA 3.369% 03/13/35		03/15/2013	Citigroup Global		10,249,935	10,000,000	29,947	1FE
125354 AE 0	CGRBS COMMERCIAL MORTGA 3.703% 03/13/35		03/15/2013	Citigroup Global		5,110,171	5,000,000	16,458	1FE
127055 AH 4	Cabot Corp 3.700% 07/15/22		05/03/2013	Barclays Capital		3,141,870	3,000,000	34,842	2FE
14149Y AY 4	Cardinal Health Inc 3.200% 03/15/23		06/27/2013	Wells Fargo Funds		4,704,550	5,000,000	57,778	2FE
151895 B# 5	CENTERPOINT PROP No. AR 3.020% 06/12/20		06/12/2013	Direct-Private Placement		10,000,000	10,000,000	0	2Z
17310R AB 5	CITIGROUP MORTGAGE LOAN 0.363% 11/25/36		04/09/2013	Citigroup Global		36,802	38,038	7	4AM

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)
17310R AB 5	CITIGROUP MORTGAGE LOAN 0.363% 11/25/36		04/09/2013	Citigroup Global		1,610,901	1,665,014	312	4FE
178180 GD 1	CITY NATL BK - BEV HILL 5.375% 07/15/22		06/18/2013	Sterne Agee & Leach		2,652,066	2,422,000	56,412	2FE
21925A AA 3	CORNERSTONE CHEMICAL CO 9.375% 03/15/18		06/27/2013	Imperial Capital LLC		2,090,000	2,000,000	59,375	4FE
22003B AE 6	CORPORATE OFFICE PROP L 3.600% 05/15/23		05/01/2013	JP Morgan		4,990,800	5,000,000	0	2FE
22576C E# 4	CRESCENT POINT No. O-19 3.780% 06/12/23		06/12/2013	Direct-Private Placement		7,000,000	7,000,000	0	2Z
23245C AC 4	CITIGROUP MORTGAGE LOAN 0.293% 07/25/37		05/01/2013	Robert W. Baird & Co		587,514	610,503	56	2FM
23245C AC 4	CITIGROUP MORTGAGE LOAN 0.293% 07/25/37		05/01/2013	Robert W. Baird & Co		12,426,887	12,913,148	1,184	3FM
23245C AC 4	CITIGROUP MORTGAGE LOAN 0.293% 07/25/37		05/01/2013	Robert W. Baird & Co		658,638	684,410	63	4AM
23317H AB 8	DDR CORP 3.375% 05/15/23		05/22/2013	Wells Fargo Funds		4,901,200	5,000,000	2,344	2FE
31620M AK 2	Fidelity National 3.500% 04/15/23		04/16/2013	Various		10,006,900	10,000,000	2,722	2FE
337915 AA 0	FIRSTMERIT CORPORATION 4.350% 02/04/23		05/28/2013	RBC Capital Markets		2,828,061	2,700,000	38,171	2FE
37373W AB 6	GERDAU TRADE INC 4.750% 04/15/23		04/08/2013	Various		14,853,000	15,000,000	0	2FE
41242* AR 3	HARDWOOD FUND No. P-24 3.010% 06/07/21		06/07/2013	Direct-Private Placement		6,000,000	6,000,000	0	2Z
41242* AS 1	HARDWOOD FUND No. Q-23 3.380% 06/07/23		06/07/2013	Direct-Private Placement		1,000,000	1,000,000	0	2Z
43739E AJ 6	HOMEBANC MORTGAGE TRUST 3.708% 12/25/34		06/27/2013	Morgan Stanley DWD		10,709,992	11,916,542	2,162	1FM
43739E BJ 5	HOMEBANC MORTGAGE TRUST 3.578% 07/25/35		06/27/2013	Morgan Stanley DWD		11,094,761	12,483,556	1,051	1FM
44107T AQ 9	HOST HOTELS & RESORTS L 6.000% 10/01/21		06/20/2013	Wells Fargo Funds		2,759,350	2,500,000	35,000	2FE
44107T AT 3	HOST HOTELS & RESORTS L 4.750% 03/01/23		04/16/2013	Banc of America Securities		5,413,550	5,000,000	31,667	2FE
45867U AA 8	INTERFACE SEC SYS HDGS/ 9.250% 01/15/18		06/27/2013	Imperial Capital LLC		3,082,500	3,000,000	126,417	4FE
459506 AC 5	Intl Flavors & Fragranc 3.200% 05/01/23		04/01/2013	Morgan Stanley DWD		2,997,360	3,000,000	0	2FE
481165 AJ 7	Joy Global Inc 5.125% 10/15/21		06/20/2013	Wells Fargo Funds		2,145,420	2,000,000	19,931	2FE
526057 BM 5	Lennar Corporation 4.750% 11/15/22		06/20/2013	Goldman Sachs & Company		2,412,500	2,500,000	13,889	3FE
55448Q AS 5	Mack-Cali Realty L P 3.150% 05/15/23		04/29/2013	Banc of America Securities		4,889,600	5,000,000	0	2FE
591709 AP 5	METROPCS WIRELESS INC 6.625% 04/01/23		05/30/2013	Citigroup Global		3,195,000	3,000,000	41,406	3FE
61913P AR 3	MORTGAGEIT TRUST SERIES 1.443% 02/25/35		05/29/2013	Nomura Securities		10,974,471	11,272,126	904	1FM
637417 AF 3	Natl Retail Properties 3.300% 04/15/23		04/09/2013	Citigroup Global		2,977,770	3,000,000	0	2FE
64110D AD 6	Netapp Inc 3.250% 12/15/22		05/01/2013	RBC Capital Markets		7,066,500	7,000,000	91,000	2FE
651290 AQ 1	Newfield Exploration Co 5.625% 07/01/24		05/03/2013	JP Morgan		5,456,250	5,000,000	99,219	3FE
651587 AF 4	NewMarket Corp 4.100% 12/15/22		05/23/2013	JP Morgan		10,338,500	10,000,000	181,083	2FE
693656 AA 8	PVH CORP 4.500% 12/15/22		06/20/2013	BNP Paribas		2,910,000	3,000,000	3,750	3FE
709599 AH 7	PENSKE TRUCK LEASING/PT 4.875% 07/11/22		04/30/2013	RBC Capital Markets		2,435,290	2,200,000	33,367	2FE
720198 AA 8	PIEDMONT OPERATING PART 3.400% 06/01/23		05/06/2013	JP Morgan		4,980,050	5,000,000	0	2FE
759509 AE 2	Reliance Steel & Alumin 4.500% 04/15/23		04/10/2013	Various		7,003,160	7,000,000	750	2FE
779382 AP 5	ROWAN COMPANIES INC 4.875% 06/01/22		05/02/2013	Barclays Capital		5,532,150	5,000,000	105,625	2FE
85234# AB 1	STADIUM FUND TRS No. 57 5.000% 06/19/39		06/19/2013	Direct-Private Placement		8,000,000	8,000,000	0	2Z
891906 AB 5	TOTAL SYSTEM SERVICES I 3.750% 06/01/23		05/22/2013	JP Morgan		9,924,800	10,000,000	3,125	2FE
958254 AB 0	WESTERN GAS PARTNERS 4.000% 07/01/22		06/20/2013	RBC Capital Markets		6,689,377	6,675,000	122,261	2FE
962166 AS 3	Weyerhaeuser Co 7.125% 07/15/23		05/02/2013	Credit Suisse		3,915,420	3,000,000	66,500	2FE
067901 AM 0	BARRICK GOLD CORP 2.500% 05/01/18	A	04/29/2013	Citigroup Global		2,995,950	3,000,000	0	2FE
067901 AP 3	BARRICK GOLD CORP 4.100% 05/01/23	A	06/26/2013	Nomura Securities		3,770,730	4,500,000	30,238	2FE

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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)
097751 BF 7	BOMBARDIER INC 6.125% 01/15/23	A	05/30/2013	Wells Fargo Funds		3,165,000	3,000,000	71,458	3FE
012605 AA 9	ALBEA BEAUTY HOLDINGS S 8.375% 11/01/19	F	06/20/2013	Credit Suisse		2,000,000	2,000,000	25,125	4FE
10553Y AE 5	BRASKEM FINANCE LTD 5.375% 05/02/22	F	05/22/2013	Various		10,581,250	10,000,000	32,847	2FE
45687A AH 5	INGERSOLL-RAND GL HLD C 4.250% 06/15/23	F	06/17/2013	Banc of America Securities		4,990,750	5,000,000	0	2FE
46128M AF 8	INVERSIONES CMPC SA 4.375% 05/15/23	F	05/22/2013	Citigroup Global		5,000,000	5,000,000	9,115	2FE
49245P AA 4	KERRY GROUP FIN SERVICE 3.200% 04/09/23	F	06/27/2013	Barclays Capital		5,809,657	6,270,000	46,259	2FE
552081 AK 7	LYONDELLBASELL IND NV 5.750% 04/15/24	F	05/03/2013	Credit Suisse		4,816,880	4,000,000	14,694	2FE
70501V AA 6	PEARSON FUNDING FIVE PL 3.250% 05/08/23	F	05/02/2013	Various		4,998,210	5,000,000	0	2FE
75524R AA 7	RBS CITIZENS FIN GRP 4.150% 09/28/22	F	05/23/2013	Greenwich Capital		2,303,401	2,215,000	15,576	2FE
81180W AG 6	SEAGATE HDD CAYMAN 4.750% 06/01/23	F	06/27/2013	BNP Paribas		3,595,313	3,835,000	20,240	3FE
G1745* AA 9	BROOKFIELD UTIL No. A-8 4.290% 04/17/23	F	04/17/2013	Direct-Private Placement		17,000,000	17,000,000	0	2FE
Q3971@ AA 7	GPT RE LTD 3.600% 06/19/25	F	06/19/2013	Direct-Private Placement		10,000,000	10,000,000	0	1Z
3899999.	Total - Bonds - Industrial & Miscellaneous					379,256,966	379,280,337	1,730,176	XXX
8399997.	Total - Bonds - Part 3					539,454,874	520,591,018	2,067,468	XXX
8399999.	Total - Bonds					539,454,874	520,591,018	2,067,468	XXX
Common Stocks - Industrial and Miscellaneous									
817270 33 3	Sentinel Group Fds Inc.		06/20/2013	Distribution	6,098.000	64,859	XXX	0	L
817270 34 1	Sentinel Group Fds Inc.		06/20/2013	Distribution	4,656.000	49,393	XXX	0	L
817270 35 8	Sentinel Group Fds Inc.		06/20/2013	Distribution	5,832.000	62,005	XXX	0	L
81728B 81 7	Sentinel Group Fds Inc.		06/20/2013	Distribution	1,194.000	22,089	XXX	0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					198,346	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					198,346	XXX	0	XXX
9799999.	Total - Common Stocks					198,346	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					198,346	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					539,653,220	XXX	2,067,468	XXX

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

SCHEDULE D - PART 4

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

1	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36225A PD 6	Government Natl Mtg Assn 7.500% 08/15/26		06/01/2013	Paydown		5,442	5,442	5,582	5,542	0	(100)	0	(100)	0	5,442	0	0	0	153	08/15/2026	1FE
36225A UH 1	Government Natl Mtg Assn 7.000% 06/15/27		06/01/2013	Paydown		3,268	3,268	3,300	3,292	0	(23)	0	(23)	0	3,268	0	0	0	95	06/15/2027	1FE
38373M 4Z 0	Government Natl Mtg Assn 1.535% 10/16/48		06/01/2013	Paydown		0	0	373,146	369,281	0	(369,281)	0	(369,281)	0	0	0	0	0	99,133	10/16/2048	1FE
38376G GN 4	Government Natl Mtg Assn 0.639% 12/16/43		06/01/2013	Paydown		0	0	329,519	322,152	0	(322,152)	0	(322,152)	0	0	0	0	0	58,919	12/16/2043	1FE
38376G ZX 1	Government Natl Mtg Assn 0.958% 04/16/37		06/01/2013	Paydown		0	0	589,690	567,133	0	(567,133)	0	(567,133)	0	0	0	0	0	50,410	04/16/2037	1FE
38377Y W4 8	Government National Assn 6.293% 10/20/41		06/20/2013	Paydown		0	0	71,300	0	0	(71,300)	0	(71,300)	0	0	0	0	0	1,631	10/20/2041	1FE
3837H0 JB 0	Government Natl Mtg Assn 8.050% 06/16/25		06/01/2013	Paydown		118,972	118,972	122,486	121,216	0	(2,243)	0	(2,243)	0	118,972	0	0	0	5,165	06/16/2025	1FE
585995 AA 1	Northeast 1985-1 FHA 8.581% 12/24/20		06/01/2013	Paydown		43,164	43,164	44,392	43,611	0	(446)	0	(446)	0	43,164	0	0	0	1,614	12/24/2020	1FE
912828 HY 9	United States Treasury 3.125% 04/30/13		04/30/2013	Maturity		100,000	100,000	100,063	100,004	0	(4)	0	(4)	0	100,000	0	0	0	1,563	04/30/2013	1
0599999.	Total - Bonds - U.S. Government					270,846	270,846	1,639,478	1,532,231	0	(1,332,682)	0	(1,332,682)	0	270,846	0	0	0	218,683	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128M8 2R 4	FREDDIE MAC G06784 3.500% 10/01/41		06/01/2013	Paydown		7,851,560	7,851,560	8,043,054	8,040,401	0	(188,842)	0	(188,842)	0	7,851,560	0	0	0	113,111	10/01/2041	1FE
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40		06/01/2013	Paydown		1,472,206	1,472,206	1,435,631	1,436,415	0	35,791	0	35,791	0	1,472,206	0	0	0	21,097	11/01/2040	1FE
3128M9 CN 0	FREDDIE MAC G06977 3.000% 04/01/42		06/01/2013	Paydown		871,646	871,646	890,032	889,787	0	(18,142)	0	(18,142)	0	871,646	0	0	0	11,344	04/01/2042	1FE
3128MJ MB 3	Federal Home Loan Mtg C 4.500% 07/01/39		06/01/2013	Paydown		1,810,100	1,810,100	1,808,120	1,808,081	0	2,019	0	2,019	0	1,810,100	0	0	0	33,731	07/01/2039	1FE
3128MJ Q9 4	Federal Home Loan Mtg C 3.500% 03/01/42		06/01/2013	Paydown		1,596,865	1,596,865	1,643,274	1,642,252	0	(45,388)	0	(45,388)	0	1,596,865	0	0	0	23,635	03/01/2042	1FE
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42		06/01/2013	Paydown		1,059,045	1,059,045	1,088,003	1,087,960	0	(28,915)	0	(28,915)	0	1,059,045	0	0	0	15,517	11/01/2042	1FE
31292H X3 3	Federal Home Ln Mtg Cor 5.000% 08/01/33		06/01/2013	Paydown		624,711	624,711	645,942	645,110	0	(20,399)	0	(20,399)	0	624,711	0	0	0	12,884	08/01/2033	1FE
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43		06/01/2013	Paydown		46,435	46,435	46,000	0	0	435	0	435	0	46,435	0	0	0	303	01/01/2043	1FE
312933 NC 4	FREDDIE MAC A86687 4.500% 06/01/39		06/01/2013	Paydown		2,196,373	2,196,373	2,159,995	2,160,610	0	35,763	0	35,763	0	2,196,373	0	0	0	40,195	06/01/2039	1FE
312939 3G 4	FREDDIE MAC A91699 5.000% 04/01/40		06/01/2013	Paydown		2,478,482	2,478,482	2,565,229	2,563,366	0	(84,884)	0	(84,884)	0	2,478,482	0	0	0	52,285	04/01/2040	1FE
312942 FT 7	FREDDIE MAC A93778 4.000% 09/01/40		06/01/2013	Paydown		4,389,421	4,389,421	4,523,847	4,521,242	0	(131,821)	0	(131,821)	0	4,389,421	0	0	0	74,550	09/01/2040	1FE
312942 H4 0	FREDDIE MAC A93851 4.000% 09/01/40		06/01/2013	Paydown		2,581,142	2,581,142	2,662,609	2,660,944	0	(79,802)	0	(79,802)	0	2,581,142	0	0	0	41,412	09/01/2040	1FE
312945 2S 6	FREDDIE MAC A97085 4.500% 02/01/41		06/01/2013	Paydown		288,336	288,336	291,400	291,171	0	(2,835)	0	(2,835)	0	288,336	0	0	0	6,425	02/01/2041	1FE
312946 P5 9	FREDDIE MAC A97644 4.000% 03/01/41		06/01/2013	Paydown		2,063,751	2,063,751	2,141,142	2,139,471	0	(75,720)	0	(75,720)	0	2,063,751	0	0	0	32,633	03/01/2041	1FE
312946 SU 1	FREDDIE MAC A97731 5.000% 03/01/41		06/01/2013	Paydown		1,661,317	1,661,317	1,742,047	1,741,082	0	(79,765)	0	(79,765)	0	1,661,317	0	0	0	36,404	03/01/2041	1FE
31296R PL 6	Federal Home Ln Mtg Cor 5.000% 12/01/33		06/01/2013	Paydown		481,963	481,963	498,041	497,423	0	(15,461)	0	(15,461)	0	481,963	0	0	0	10,430	12/01/2033	1FE
3132GS EU 9	FREDDIE MAC Q07047 3.000% 03/01/42		06/01/2013	Paydown		971,791	971,791	971,791	971,791	0	0	0	0	0	971,791	0	0	0	12,593	03/01/2042	1FE
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42		06/01/2013	Paydown		1,226,428	1,226,428	1,265,903	1,265,317	0	(38,889)	0	(38,889)	0	1,226,428	0	0	0	17,348	04/01/2042	1FE
3132HP Z7 2	Federal Home Ln Mtg Cor 3.000% 11/01/42		06/01/2013	Paydown		398,850	398,850	416,424	0	0	(17,574)	0	(17,574)	0	398,850	0	0	0	4,135	11/01/2042	1FE
3132J6 GQ 1	Federal Home Loan Mtg 2.500% 01/01/43		06/01/2013	Paydown		145,310	145,310	141,950	0	0	3,360	0	3,360	0	145,310	0	0	0	607	01/01/2043	1FE
31368H NW 9	Federal Natl Mtg Assn 4.000% 10/01/40		06/01/2013	Paydown		2,179,731	2,179,731	2,154,528	2,154,657	0	25,074	0	25,074	0	2,179,731	0	0	0	36,507	10/01/2040	1FE
3137AQ TW 8	Federal Home Ln Mtg Cor 4.000% 03/15/41		06/01/2013	Paydown		3,298,292	3,298,292	3,289,016	3,289,603	0	8,689	0	8,689	0	3,298,292	0	0	0	55,822	03/15/2041	1FE
31385X NR 4	Federal Natl Mtg Assn P 5.500% 10/01/33		06/01/2013	Paydown		439,829	439,829	455,086	454,601	0	(14,772)	0	(14,772)	0	439,829	0	0	0	9,990	10/01/2033	1FE
3138A4 4Z 5	Fannie Mae AH3539 4.000% 02/01/41		06/01/2013	Paydown		1,749,973	1,749,973	1,733,294	1,733,440	0	16,533	0	16,533	0	1,749,973	0	0	0	26,972	02/01/2041	1FE

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138AX CF 6	Fannie Mae AJ5469 3.500% 11/01/41		06/01/2013	Paydown		2,884,071	2,884,071	2,912,010	2,911,116	0	(27,045)	0	(27,045)	0	2,884,071	0	0	0	41,188	11/01/2041	1FE
3138M0 BE 9	Fannie Mae AO8136 3.000% 08/01/42		06/01/2013	Paydown		2,863,850	2,863,850	2,937,683	2,937,156	0	(73,307)	0	(73,307)	0	2,863,850	0	0	0	37,818	08/01/2042	1FE
31392G DB 8	Federal Natl Mtg Assn R 6.000% 12/25/32		06/01/2013	Paydown		402,044	402,044	411,970	411,344	0	(9,300)	0	(9,300)	0	402,044	0	0	0	10,871	12/25/2032	1FE
31393U L7 6	Federal Natl Mtg Assn R 5.500% 04/25/22		06/01/2013	Paydown		2,024,747	2,024,747	2,024,747	2,024,747	0	0	0	0	0	2,024,747	0	0	0	48,315	04/25/2022	1FE
31394U ZR 6	Federal Natl Mtg Assn R 6.000% 11/25/34		06/01/2013	Paydown		1,530,005	1,530,005	1,560,605	1,531,763	0	(1,758)	0	(1,758)	0	1,530,005	0	0	0	38,965	11/25/2034	1FE
31395N 4K 0	Federal Natl Mtg Assn R 6.000% 09/25/35		06/01/2013	Paydown		2,109,085	2,109,085	2,137,096	2,121,022	0	(11,937)	0	(11,937)	0	2,109,085	0	0	0	51,700	09/25/2035	1FE
31395N Y2 7	Federal Natl Mtg Assn R 6.500% 07/25/36		06/01/2013	Paydown		911,116	911,116	936,741	929,185	0	(18,069)	0	(18,069)	0	911,116	0	0	0	25,049	07/25/2036	1FE
31396C 7M 6	Federal Home Ln Mtg Cor 4.500% 10/15/25		06/01/2013	Paydown		1,302,800	1,302,800	1,290,994	1,297,183	0	5,618	0	5,618	0	1,302,800	0	0	0	23,461	10/15/2025	1FE
31396K B4 3	Federal Natl Mtg Assn R 6.500% 06/25/26		06/01/2013	Paydown		4,425,625	4,425,625	4,558,394	4,465,244	0	(39,620)	0	(39,620)	0	4,425,625	0	0	0	118,783	06/25/2026	1FE
31396K KS 0	Federal Natl Mtg Assn R 6.500% 08/25/36		06/01/2013	Paydown		1,126,399	1,126,399	1,149,490	1,150,110	0	(23,711)	0	(23,711)	0	1,126,399	0	0	0	30,826	08/25/2036	1FE
31396K ZX 3	Federal Natl Mtg Assn R 6.500% 09/25/36		06/01/2013	Paydown		5,784,943	5,784,943	5,900,642	5,801,094	0	(16,151)	0	(16,151)	0	5,784,943	0	0	0	150,690	09/25/2036	1FE
31396P K7 5	Federal Natl Mtg Assn R 6.500% 08/25/36		06/01/2013	Paydown		649,661	649,661	647,224	647,145	0	2,516	0	2,516	0	649,661	0	0	0	17,194	08/25/2036	1FE
31396Q Q9 3	Federal Natl Mtg Assn R 4.000% 09/25/29		06/01/2013	Paydown		5,837,210	5,837,210	5,516,163	5,609,731	0	227,479	0	227,479	0	5,837,210	0	0	0	96,011	09/25/2029	1FE
31396T AM 5	Federal Home Ln Mtg Cor 6.000% 08/15/34		06/01/2013	Paydown		2,834,313	2,834,313	2,891,885	2,852,484	0	(18,171)	0	(18,171)	0	2,834,313	0	0	0	68,688	08/15/2034	1FE
31396X FK 5	Federal Natl Mtg Assn R 6.500% 08/25/37		06/01/2013	Paydown		2,078,754	2,078,754	2,078,279	2,072,200	0	6,554	0	6,554	0	2,078,754	0	0	0	44,185	08/25/2037	1FE
31397A 5L 3	Federal Home Ln Mtg Cor 6.000% 08/15/36		06/01/2013	Paydown		1,057,523	1,057,523	1,071,403	1,065,544	0	(8,021)	0	(8,021)	0	1,057,523	0	0	0	29,060	08/15/2036	1FE
31397A GM 9	Federal Home Ln Mtg Cor 5.500% 08/15/36		06/01/2013	Paydown		5,371,237	5,371,237	5,666,655	5,487,163	0	(115,926)	0	(115,926)	0	5,371,237	0	0	0	122,256	08/15/2036	1FE
31397A RM 7	Federal Home Ln Mtg Cor 5.000% 08/15/36		06/01/2013	Paydown		2,505,306	2,505,306	2,450,991	2,467,706	0	27,205	0	27,205	0	2,505,306	0	0	0	27,107	08/15/2036	1FE
31402C PL 0	Federal Natl Mtg Assn 5.000% 11/01/33		06/01/2013	Paydown		1,285,628	1,285,628	1,323,876	1,322,597	0	(36,969)	0	(36,969)	0	1,285,628	0	0	0	26,767	11/01/2033	1FE
31412P YR 6	Federal Natl Mtg Assn 4.000% 06/01/39		06/01/2013	Paydown		1,910,292	1,910,292	1,955,662	1,954,208	0	(43,916)	0	(43,916)	0	1,910,292	0	0	0	32,646	06/01/2039	1FE
31416H 4X 0	Fannie Mae AA0837 4.500% 01/01/39		06/01/2013	Paydown		780,821	780,821	773,379	773,597	0	7,225	0	7,225	0	780,821	0	0	0	14,222	01/01/2039	1FE
31416M 3A 0	Fannie Mae AA4392 4.000% 04/01/39		06/01/2013	Paydown		3,148,217	3,148,217	3,181,666	3,180,438	0	(32,222)	0	(32,222)	0	3,148,217	0	0	0	52,600	04/01/2039	1FE
31416W 7D 8	Fannie Mae AB1791 3.500% 11/01/40		06/01/2013	Paydown		810,993	810,993	805,670	805,734	0	5,258	0	5,258	0	810,993	0	0	0	11,390	11/01/2040	1FE
31416W FW 7	Fannie Mae AB1080 4.500% 05/01/40		06/01/2013	Paydown		1,261,427	1,261,427	1,279,954	1,279,422	0	(17,995)	0	(17,995)	0	1,261,427	0	0	0	23,968	05/01/2040	1FE
31417A JM 2	Fannie Mae AB3867 3.500% 11/01/41		06/01/2013	Paydown		948,939	948,939	984,228	983,692	0	(34,753)	0	(34,753)	0	948,939	0	0	0	13,712	11/01/2041	1FE
31417A LS 6	Fannie Mae AB3936 3.500% 11/01/41		06/01/2013	Paydown		4,170,047	4,170,047	4,274,624	4,272,232	0	(102,185)	0	(102,185)	0	4,170,047	0	0	0	60,389	11/01/2041	1FE
31417C UY 9	Fannie Mae AB5998 3.500% 08/01/42		06/01/2013	Paydown		2,521,594	2,521,594	2,638,612	2,635,198	0	(113,604)	0	(113,604)	0	2,521,594	0	0	0	36,716	08/01/2042	1FE
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42		06/01/2013	Paydown		243,804	243,804	249,747	249,714	0	(5,910)	0	(5,910)	0	243,804	0	0	0	2,622	11/01/2042	1FE
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39		06/01/2013	Paydown		986,767	986,767	1,007,736	1,007,130	0	(20,362)	0	(20,362)	0	986,767	0	0	0	21,265	07/01/2039	1FE
31418A DB 1	Fannie Mae MA0997 3.000% 02/01/42		06/01/2013	Paydown		930,412	930,412	929,249	929,245	0	1,167	0	1,167	0	930,412	0	0	0	11,727	02/01/2042	1FE
31418A DV 7	Fannie Mae MA1015 3.000% 03/01/42		06/01/2013	Paydown		2,290,605	2,290,605	2,286,476	2,286,471	0	4,133	0	4,133	0	2,290,605	0	0	0	29,376	03/01/2042	1FE
31418A N6 1	Federal Natl Mtg Assn 2.500% 12/01/42		06/01/2013	Paydown		481,831	481,831	486,951	486,910	0	(5,079)	0	(5,079)	0	481,831	0	0	0	5,592	12/01/2042	1FE
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40		06/01/2013	Paydown		1,412,498	1,412,498	1,338,452	1,340,591	0	71,907	0	71,907	0	1,412,498	0	0	0	21,300	09/01/2040	1FE
31419C 3V 3	Fannie Mae AE2611 3.500% 09/01/40		06/01/2013	Paydown		2,001,249	2,001,249	1,868,666	1,871,546	0	129,703	0	129,703	0	2,001,249	0	0	0	28,729	09/01/2040	1FE
31419C BX 0	Fannie Mae AE1853 4.000% 08/01/40		06/01/2013	Paydown		838,351	838,351	825,514	825,826	0	12,525	0	12,525	0	838,351	0	0	0	14,022	08/01/2040	1FE
31419C Z4 8	Fannie Mae AE2562 4.000% 09/01/40		06/01/2013	Paydown		951,077	951,077	936,514	936,931	0	14,147	0	14,147	0	951,077	0	0	0	15,021	09/01/2040	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31419D LQ 2	Fannie Mae AE3034 3.500% 09/01/40		06/01/2013	Paydown		3,360,887	3,360,887	3,167,636	3,171,299	0	189,588	0	189,588	0	3,360,887	0	0	0	45,262	09/01/2040	1FE
31419E XR 5	Fannie Mae AE4287 3.500% 09/01/40		06/01/2013	Paydown		2,156,984	2,156,984	2,086,545	2,087,943	0	69,041	0	69,041	0	2,156,984	0	0	0	31,223	09/01/2040	1FE
31419G YQ 1	Fannie Mae AE6118 3.500% 10/01/40		06/01/2013	Paydown		1,618,180	1,618,180	1,641,947	1,641,669	0	(23,489)	0	(23,489)	0	1,618,180	0	0	0	23,851	10/01/2040	1FE
31419K KE 4	Fannie Mae AE8392 3.500% 11/01/40		06/01/2013	Paydown		3,083,766	3,083,766	3,067,809	3,068,057	0	15,709	0	15,709	0	3,083,766	0	0	0	44,351	11/01/2040	1FE
31419L XJ 7	Fannie Mae AE9680 4.000% 12/01/40		06/01/2013	Paydown		321,527	321,527	313,087	313,309	0	8,218	0	8,218	0	321,527	0	0	0	5,721	12/01/2040	1FE
911760 TN 6	US Dept Veterans Affair 0.832% 05/15/33		06/01/2013	Paydown		0	0	80,769	79,454	0	(79,454)	0	(79,454)	0	0	0	0	0	7,722	05/15/2033	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					125,098,142	125,098,142	126,260,099	125,279,874	0	(796,506)	0	(796,506)	0	125,098,142	0	0	0	2,252,291	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00111@ AA 2	AES Hawaii Inc 6.870% 06/30/22		06/30/2013	Redemption 100.0000		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	2,147	06/30/2022	4
001192 AC 7	AGL Capital Corp 4.450% 04/15/13		04/15/2013	Maturity		5,000,000	5,000,000	4,747,850	4,990,721	0	9,279	0	9,279	0	5,000,000	0	0	0	111,250	04/15/2013	2FE
013817 AR 2	Alcoa Inc 6.000% 07/15/13		06/28/2013	Call 100.0000		5,000,000	5,000,000	4,984,250	4,998,369	0	1,488	0	1,488	0	4,999,857	0	143	143	298,810	07/15/2013	2FE
03235M AA 0	Amtrak Penn Stn Lease T 9.250% 06/15/17		06/15/2013	Redemption 100.0000		71,200	71,200	71,200	71,200	0	0	0	0	0	71,200	0	0	0	3,382	06/15/2017	1
038521 AD 2	Aramark Corp 8.500% 02/01/15		04/06/2013	Call 100.0000		4,000,000	4,000,000	4,085,000	4,001,465	0	(1,465)	0	(1,465)	0	4,000,000	0	0	0	231,389	02/01/2015	4FE
04004# AA 2	Center Operating Compan 8.200% 09/30/23		06/30/2013	Redemption 100.0000		21,494	21,494	21,494	21,494	0	0	0	0	0	21,494	0	0	0	881	09/30/2023	3FE
086516 AL 5	Best Buy Co 5.500% 03/15/21		04/30/2013	Stifel Nicolaus and Co		3,045,000	3,000,000	3,028,140	3,024,195	0	(816)	0	(816)	0	3,023,379	0	21,621	21,621	104,500	03/15/2021	3FE
116663 AC 9	Bruce Mansfield Unit 1 6.850% 06/01/34		05/29/2013	JP Morgan		9,639,847	8,708,711	8,708,711	8,708,711	0	0	0	0	0	8,708,711	0	931,136	931,136	301,588	06/01/2034	2FE
116663 AC 9	Bruce Mansfield Unit 1 6.850% 06/01/34		06/01/2013	Redemption 100.0000		541,267	541,267	541,267	541,267	0	0	0	0	0	541,267	0	0	0	18,538	06/01/2034	2FE
126410 LN 7	CSX Equipment Trust Cer 8.375% 10/15/14		04/15/2013	Redemption 100.0000		148,172	148,172	148,172	148,172	0	0	0	0	0	148,172	0	0	0	6,205	10/15/2014	1FE
14149Y AS 7	Cardinal Health Inc 5.500% 06/15/13		06/15/2013	Maturity		2,000,000	2,000,000	1,992,740	1,999,268	0	732	0	732	0	2,000,000	0	0	0	55,000	06/15/2013	2FE
17310R AB 5	CITIGROUP MORTGAGE LOAN 0.363% 11/25/36		05/25/2013	Paydown		38,038	38,038	36,802	0	0	1,236	0	1,236	0	38,038	0	0	0	25	11/25/2036	4AM
17310R AB 5	CITIGROUP MORTGAGE LOAN 0.363% 11/25/36		06/25/2013	Paydown		68,992	68,992	66,750	0	0	2,242	0	2,242	0	68,992	0	0	0	37	11/25/2036	4FE
185508 AC 2	Cleco Power LLC 5.375% 05/01/13		05/01/2013	Maturity		5,000,000	5,000,000	4,984,600	4,999,336	0	664	0	664	0	5,000,000	0	0	0	134,375	05/01/2013	2FE
21079U AA 3	CONTINENTAL AIRLINES IN 7.250% 11/10/19		05/10/2013	Redemption 100.0000		100,887	100,887	101,643	101,459	0	(23)	0	(23)	0	101,436	0	(549)	(549)	3,657	11/10/2019	2FE
23245C AC 4	CITIGROUP MORTGAGE LOAN 0.293% 07/25/37		06/25/2013	Paydown		610,503	610,503	587,514	0	0	22,989	0	22,989	0	610,503	0	0	0	307	07/25/2037	2FM
23245C AC 4	CITIGROUP MORTGAGE LOAN 0.293% 07/25/37		05/25/2013	Paydown		684,410	684,410	658,638	0	0	25,772	0	25,772	0	684,410	0	0	0	188	07/25/2037	4AM
23307* AB 8	DC Arena LP 6.200% 11/30/23		05/31/2013	Redemption 100.0000		45,735	45,735	45,735	45,735	0	0	0	0	0	45,735	0	0	0	1,418	11/30/2023	2FE
23307* AC 6	DC Arena LP 6.560% 11/30/23		05/31/2013	Redemption 100.0000		67,775	67,775	67,775	67,775	0	0	0	0	0	67,775	0	0	0	2,223	11/30/2023	2FE
25201* AB 0	DEWEY & LEBOUF Series B 5.390% 04/16/15		06/28/2013	Redemption 75.0000		946,395	1,261,860	946,395	757,116	189,279	0	0	189,279	0	946,395	0	0	0	0	04/16/2015	6
26138E AG 4	Dr Pepper Snapple Group 6.120% 05/01/13		05/01/2013	Maturity		5,000,000	5,000,000	5,037,510	5,002,820	0	(2,820)	0	(2,820)	0	5,000,000	0	0	0	153,000	05/01/2013	2FE
291228 AA 2	Emigrant Bancorp 144A 6.250% 06/15/14		06/10/2013	Imperial Capital LLC		2,490,625	2,500,000	2,473,775	2,495,079	0	1,467	0	1,467	0	2,496,546	0	(5,921)	(5,921)	77,257	06/15/2014	5FE
300674 AA 6	Excel Paralubes Funding 7.430% 11/01/15		05/01/2013	Redemption 100.0000		475,000	475,000	504,450	479,352	0	(797)	0	(797)	0	478,555	0	(3,555)	(3,555)	17,646	11/01/2015	2FE
319963 AP 9	First Data Corp 9.875% 09/24/15		04/25/2013	Call 102.4690		154,728	151,000	144,205	147,989	0	303	0	303	0	148,292	0	6,436	6,436	8,491	09/24/2015	5FE
33716M AA 5	First Tennessee Bank 4.625% 05/15/13		05/15/2013	Maturity		4,500,000	4,500,000	4,331,129	4,491,992	0	8,008	0	8,008	0	4,500,000	0	0	0	104,063	05/15/2013	2FE
35669# AA 2	Freeport LNG Developmen 6.500% 12/19/25		06/30/2013	Redemption 100.0000		61,046	61,046	61,046	61,046	0	0	0	0	0	61,046	0	0	0	1,984	06/30/2025	2FE
361477 AA 0	GATX CORP 9.000% 11/15/13		05/24/2013	Call 100.0000		1,503,850	1,503,850	1,503,850	1,503,850	0	0	0	0	0	1,503,850	0	0	0	94,648	11/15/2013	2FE
361477 AA 0	GATX CORP 9.000% 11/15/13		05/15/2013	Redemption 100.0000		102,518	102,518	102,518	102,518	0	0	0	0	0	102,518	0	0	0	4,613	11/15/2013	2FE

Statement as of June 30, 2013 of the **Life Insurance Company of the Southwest**

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36225* AA 1	GSA IRS LEASE Note A-21 5.930% 09/11/30		06/11/2013	Redemption 100.0000		80,927	80,927	80,927	80,927	0	0	0	0	0	80,927	0	0	0	2,005	09/11/2030	1
41242* AE 2	Hardwood Funding (NBA) 5.490% 06/07/13		06/07/2013	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	137,250	06/07/2013	2
413875 AJ 4	Harris Corporation 5.000% 10/01/15		05/28/2013	Call 100.0000		8,000,000	8,000,000	7,950,000	7,983,780	0	2,242	0	2,242	0	7,986,022	0	13,978	13,978	1,122,416	10/01/2015	2FE
41884# AA 9	HATCHET RIDGE WIND Cert 5.950% 12/14/29		06/14/2013	Redemption 100.0000		343,261	343,261	343,261	343,261	0	0	0	0	0	343,261	0	0	0	10,212	12/14/2029	2FE
42208@ AA 8	HD Salem (Home Depot) N 6.250% 11/30/30		06/30/2013	Redemption 100.0000		69,280	69,280	69,280	69,280	0	0	0	0	0	69,280	0	0	0	1,805	11/30/2030	1
448579 AA 0	HYATT HOTELS CORPS 5.750% 08/15/15		05/10/2013	Call 100.0000		4,000,000	4,000,000	4,101,520	4,050,818	0	(6,482)	0	(6,482)	0	4,044,335	0	(44,335)	(44,335)	614,026	08/15/2015	2FE
484168 AC 3	Kaneb Pipeline 5.875% 06/01/13		06/01/2013	Maturity		1,000,000	1,000,000	976,130	998,595	0	1,405	0	1,405	0	1,000,000	0	0	0	29,375	06/01/2013	3FE
49228R AC 7	Kern River Funding Corp 6.676% 07/31/16		05/31/2013	Redemption 100.0000		60,784	60,784	61,436	61,008	0	(26)	0	(26)	0	60,982	0	(198)	(198)	1,964	07/31/2016	1FE
49337W AG 5	KeySpan Corp 4.650% 04/01/13		04/01/2013	Maturity		2,000,000	2,000,000	1,994,780	1,999,840	0	160	0	160	0	2,000,000	0	0	0	46,500	04/01/2013	1FE
50180L AV 2	Lehman UBS Comm Mtg Tru 6.320% 04/15/41		04/22/2013	Various		1,553,468	4,407,000	699,876	700,218	0	41,181	0	41,181	0	741,399	0	812,068	812,068	101,902	04/15/2041	1FM
52467@ AJ 4	Stop & Shop 7.539% 11/15/26		06/15/2013	Redemption 100.0000		31,179	31,179	31,502	31,415	0	(5)	0	(5)	0	31,410	0	(230)	(230)	979	11/15/2026	2FE
529772 AD 7	Lexmark Intl Inc 5.900% 06/01/13		04/01/2013	Call 100.0000		7,000,000	7,000,000	6,988,100	6,998,897	0	657	0	657	0	6,999,554	0	446	446	200,877	06/01/2013	2FE
55277J AC 2	MF GLOBAL HLDGS LTD 6.250% 08/08/16		06/10/2013	Various		1,057,500	2,000,000	694,800	696,696	0	0	0	0	0	696,696	0	360,804	360,804	0	08/08/2016	6
55277J AC 2	MF GLOBAL HLDGS LTD 6.250% 08/08/16		05/30/2013	Various		338,750	500,000	173,700	174,174	0	0	0	0	0	174,174	0	164,576	164,576	0	08/08/2016	6FE
56081# AC 4	Major League Baseball T 4.880% 12/10/13		05/10/2013	Redemption 100.0000		426,724	426,724	426,724	426,724	0	0	0	0	0	426,724	0	0	0	14,755	12/10/2013	1
56081# AG 5	MAJOR LEAG BASEB 7.500% 12/15/14		05/15/2013	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	411,265	12/15/2014	1FE
60040# AA 0	MILLENNIUM PIPELINES Se 5.330% 06/30/27		06/30/2013	Redemption 100.0000		79,682	79,682	79,682	79,682	0	0	0	0	0	79,682	0	0	0	2,124	06/30/2027	2FE
60040# AB 8	MILLENNIUM PIPELINES Se 6.000% 06/30/32		06/30/2013	Redemption 100.0000		39,000	39,000	39,000	39,000	0	0	0	0	0	39,000	0	0	0	1,170	06/30/2032	2FE
608753 AG 4	MOLYCORP INC 10.000% 06/01/20		05/29/2013	Miller Tabek		1,728,125	1,750,000	1,705,000	1,707,100	0	1,334	0	1,334	0	1,708,434	0	19,691	19,691	80,163	06/01/2020	5FE
62425* AA 5	Mountain Prairie Wind N 6.560% 03/25/30		06/15/2013	Redemption 100.0000		126,499	126,499	126,499	126,499	0	0	0	0	0	126,499	0	0	0	4,149	03/25/2030	2FE
62819# AA 5	MUSTANG HILLS No. 11 5.150% 11/30/35		05/31/2013	Redemption 100.0000		188,198	188,198	188,198	188,198	0	0	0	0	0	188,198	0	0	0	6,919	11/30/2035	2FE
62963# AC 5	Natural Resource Partne 5.550% 06/19/13		06/19/2013	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	41,625	06/19/2013	2
63615# AB 7	National Football Leagu 6.560% 10/15/17		04/15/2013	Redemption 100.0000		250,949	250,949	250,949	250,949	0	0	0	0	0	250,949	0	0	0	8,231	10/15/2017	1
64079* AB 8	Neptune Regional 6.210% 06/30/27		06/30/2013	Redemption 100.0000		44,294	44,294	44,294	44,294	0	0	0	0	0	44,294	0	0	0	1,375	06/30/2027	2FE
64953B AP 3	NEW YORK LIFE GLOBAL FD 4.650% 05/09/13		05/09/2013	Maturity		250,000	250,000	258,408	250,825	0	(825)	0	(825)	0	250,000	0	0	0	5,813	05/09/2013	1FE
678026 AD 7	Oil States Internationa 6.500% 06/01/19		04/30/2013	Wells Fargo Funds		4,310,000	4,000,000	4,113,750	4,104,470	0	(7,592)	0	(7,592)	0	4,096,878	0	213,122	213,122	109,778	06/01/2019	3FE
69359* AA 0	PGA Tour Investments 7.400% 06/15/19		06/15/2013	Redemption 100.0000		154,103	154,103	154,103	154,103	0	0	0	0	0	154,103	0	0	0	5,704	06/15/2019	5
693659 AC 8	PVNGS II Funding Arizon 8.000% 12/30/15		06/30/2013	Redemption 100.0000		166,515	166,515	179,923	168,726	0	(658)	0	(658)	0	168,069	0	(1,554)	(1,554)	6,661	12/30/2015	2FE
693927 AE 5	PNPP II Funding Corpora 9.120% 05/30/16		05/30/2013	Call 100.0000		720,000	720,000	837,216	752,554	0	(3,493)	0	(3,493)	0	749,061	0	(29,061)	(29,061)	32,832	05/30/2016	2FE
6944P0 AH 8	Pacific Life Global Fun 5.150% 04/15/13		04/15/2013	Maturity		2,000,000	2,000,000	2,017,620	2,001,121	0	(1,121)	0	(1,121)	0	2,000,000	0	0	0	51,500	04/15/2013	1FE
790849 AF 0	St Jude Medical Inc 4.875% 07/15/19		05/02/2013	Call 100.0000		1,500,000	1,500,000	1,480,950	1,486,446	0	592	0	592	0	1,487,038	0	12,962	12,962	414,742	07/15/2019	1FE
795770 AN 6	Salton Sea Funding 7.475% 11/30/18		05/31/2013	Redemption 100.0000		154,360	154,360	159,685	157,197	0	(162)	0	(162)	0	157,035	0	(2,675)	(2,675)	5,769	11/30/2018	2FE
84254Q AA 7	Southern Capital Corp 1 5.700% 06/30/22		06/30/2013	Redemption 100.0000		37,109	37,109	37,109	37,109	0	0	0	0	0	37,109	0	0	0	1,058	12/31/2021	2FE
87275* AC 9	TRT Holdings Inc Series 6.010% 05/19/16		06/24/2013	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	882,098	05/19/2016	2
88031V AA 7	Tenaska Gateway Partner 6.052% 12/30/23		03/30/2013	Redemption 100.0000		79,041	79,041	79,041	79,041	0	0	0	0	0	79,041	0	0	0	1,196	12/30/2023	2FE
908594 A* 5	Union Tank Car Company 6.820% 06/01/16		06/01/2013	Redemption 100.0000		323,783	323,783	323,783	323,783	0	0	0	0	0	323,783	0	0	0	11,041	06/01/2016	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
92923W AA 8	WHC - IRS Trust 6.980% 05/15/15		05/15/2013	Redemption 100.0000		196,926	196,926	196,824	196,889	0	26	0	26	0	196,915	0	11	11	6,873	05/15/2015	1FE
98385X AN 6	XTO Energy Inc 4.625% 06/15/13		06/15/2013	Maturity		3,500,000	3,500,000	3,496,080	3,499,598	0	402	0	402	0	3,500,000	0	0	0	80,938	06/15/2013	1FE
984121 BV 4	Xerox Corp 5.650% 05/15/13		05/15/2013	Maturity		3,000,000	3,000,000	2,995,050	2,999,599	0	401	0	401	0	3,000,000	0	0	0	84,750	05/15/2013	2FE
007924 AF 0	Aegon NV 4.750% 06/01/13	F	06/01/2013	Maturity		10,000,000	10,000,000	9,757,300	9,977,031	0	22,969	0	22,969	0	10,000,000	0	0	0	237,500	06/01/2013	1FE
61532X BS 4	Monumental Global Fundi 5.500% 04/22/13	F	04/22/2013	Maturity		5,000,000	5,000,000	4,997,850	4,999,852	0	148	0	148	0	5,000,000	0	0	0	137,500	04/22/2013	1FE
716745 AB 0	Petroplus Finance LTD 1 7.000% 05/01/17	F	04/16/2013	Credit Suisse		750,000	3,000,000	345,000	345,000	0	0	0	0	0	345,000	0	405,000	405,000	0	05/01/2017	6
761655 AA 7	Rexam PLC 144A 6.750% 06/01/13	F	06/01/2013	Maturity		3,500,000	3,500,000	3,484,705	3,498,525	0	1,475	0	1,475	0	3,500,000	0	0	0	118,125	06/01/2013	2FE
G0827# AJ 9	Barratt Development PLC 10.070% 04/23/13	F	04/23/2013	Maturity		5,190,000	5,190,000	5,190,000	5,190,000	0	0	0	0	0	5,190,000	0	0	0	261,317	04/23/2013	3
G0827# AR 1	Barratt Development PLC 10.070% 04/23/13	F	04/23/2013	Maturity		281,510	281,510	281,510	281,510	0	0	0	0	0	281,510	0	0	0	14,174	04/23/2013	3Z
G1696# AE 6	Bunzl PLC 5.640% 05/03/13	F	05/03/2013	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	140,960	05/03/2013	2
G5963# AA 1	Meggitt PLC 5.360% 06/10/13	F	06/10/2013	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	80,400	06/10/2013	2
H2654# AA 1	Flughafen Zurich AG 6.330% 04/11/15	F	04/11/2013	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,650	04/11/2015	1
3899999.	Total - Bonds - Industrial & Miscellaneous					145,411,949	150,676,082	141,957,224	140,878,163	189,279	120,887	0	310,166	0	142,538,033	0	2,873,916	2,873,916	7,301,088	XXX	XXX
Bonds - Hybrid Securities																					
003723 AA 1	ABN Amro NA Holding Co 6.473% Perpet		04/03/2013	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	68,941	01/01/9999	4FE
74927Q AA 5	RBS Capital Trust III 5.512% Perpet		04/16/2013	Imperial Capital LLC		3,950,000	5,000,000	2,475,000	2,475,000	0	0	0	0	0	2,475,000	0	1,475,000	1,475,000	152,346	01/01/9999	4FE
40429Q 20 0	HSBC Capital Funding LP 4.610% Perpet	F	06/27/2013	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	92,200	01/01/9999	2FE
780097 AS 0	Royal Bank of Scotland 6.990% Perpet	F	05/14/2013	Imperial Capital LLC		3,060,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	60,000	60,000	129,315	01/01/9999	3FE
4899999.	Total - Bonds - Hybrid Securities					16,010,000	17,000,000	14,475,000	14,475,000	0	0	0	0	0	14,475,000	0	1,535,000	1,535,000	442,802	XXX	XXX
8399997.	Total - Bonds - Part 4					286,790,937	293,045,070	284,331,801	282,165,268	189,279	(2,008,301)	0	(1,819,022)	0	282,382,021	0	4,408,916	4,408,916	10,214,864	XXX	XXX
8399999.	Total - Bonds					286,790,937	293,045,070	284,331,801	282,165,268	189,279	(2,008,301)	0	(1,819,022)	0	282,382,021	0	4,408,916	4,408,916	10,214,864	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
EI2666 18 4	Technicolor	F	06/20/2013	Bloomberg-GBook	100,000.000	427,592	XXX	146,970	250,667	(97,364)	0	0	(97,364)	(6,333)	154,287	7,317	273,304	280,621	0	XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					427,592	XXX	146,970	250,667	(97,364)	0	0	(97,364)	(6,333)	154,287	7,317	273,304	280,621	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					427,592	XXX	146,970	250,667	(97,364)	0	0	(97,364)	(6,333)	154,287	7,317	273,304	280,621	0	XXX	XXX
9799999.	Total - Common Stocks					427,592	XXX	146,970	250,667	(97,364)	0	0	(97,364)	(6,333)	154,287	7,317	273,304	280,621	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					427,592	XXX	146,970	250,667	(97,364)	0	0	(97,364)	(6,333)	154,287	7,317	273,304	280,621	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					287,218,529	XXX	284,478,771	282,415,935	91,915	(2,008,301)	0	(1,916,386)	(6,333)	282,536,308	7,317	4,682,220	4,689,537	10,214,864	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Effective - Call Options and Warrants																							
Russell 2000 OTC Call Option 9RG000CK RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl.	GGDZP1UYGU9STUHRDP48	07/06/2012	07/05/2013	5,575	0	807.1400	422,975	0	0	948,670		948,670	550,388	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000CM RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl.	GGDZP1UYGU9STUHRDP48	07/13/2012	07/12/2013	7,740	0	800.9900	579,649	0	0	1,363,341		1,363,341	772,247	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000CO RTY	Multiple	N/A	Equity/Index	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748...	07/20/2012	07/19/2013	5,685	0	791.5400	427,967	0	0	1,053,686		1,053,686	567,993	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000CQ RTY	Multiple	N/A	Equity/Index	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748...	07/27/2012	07/26/2013	5,779	0	796.0000	427,819	0	0	1,045,256		1,045,256	564,096	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000CS RTY	Multiple	N/A	Equity/Index	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748...	08/07/2012	08/07/2013	7,737	0	801.3400	567,277	0	0	1,359,327		1,359,327	732,402	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000CU RTY	Multiple	N/A	Equity/Index	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748...	08/14/2012	08/14/2013	7,153	0	796.8800	527,248	0	0	1,288,271		1,288,271	681,725	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000CW RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl.	GGDZP1UYGU9STUHRDP48	08/21/2012	08/21/2013	4,783	0	815.3600	347,102	0	0	778,080		778,080	435,380	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000CY RTY	Multiple	N/A	Equity/Index	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748...	08/28/2012	08/28/2013	6,509	0	814.2800	500,868	0	0	1,067,576		1,067,576	578,828	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DA RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl.	GGDZP1UYGU9STUHRDP48	09/07/2012	09/06/2013	5,461	0	842.2700	413,944	0	0	755,676		755,676	440,032	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DC RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	09/14/2012	09/13/2013	5,667	0	864.7000	441,006	0	0	655,683		655,683	391,003	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DE RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl.	GGDZP1UYGU9STUHRDP48	09/21/2012	09/20/2013	4,208	0	855.5100	303,481	0	0	536,520		536,520	316,511	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DG RTY	Multiple	N/A	Equity/Index	JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748...	09/28/2012	09/27/2013	5,851	0	837.4500	416,474	0	0	846,130		846,130	469,148	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DI RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl.	GGDZP1UYGU9STUHRDP48	10/05/2012	10/07/2013	7,949	0	842.8600	562,153	0	0	1,114,746		1,114,746	632,639	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DK RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl.	GGDZP1UYGU9STUHRDP48	10/12/2012	10/14/2013	7,047	0	823.0900	488,991	0	0	1,118,112		1,118,112	605,964	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DM RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	10/19/2012	10/21/2013	5,481	0	821.0000	383,944	0	0	867,601		867,601	456,509	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DO RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl.	GGDZP1UYGU9STUHRDP48	10/26/2012	10/28/2013	6,640	0	813.2500	455,770	0	0	1,121,766		1,121,766	588,275	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DQ RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl.	GGDZP1UYGU9STUHRDP48	11/07/2012	11/07/2013	6,961	0	804.5200	469,311	0	0	1,236,033		1,236,033	631,102	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DS RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	11/14/2012	11/14/2013	5,691	0	773.2000	379,305	0	0	1,157,355		1,157,355	540,119	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DU RTY	Multiple	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	11/21/2012	11/21/2013	4,509	0	798.3800	287,990	0	0	193,204		193,204	(163,539)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DW RTY	Multiple	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	11/28/2012	11/27/2013	5,900	0	813.5000	374,827	0	0	263,393		263,393	(170,766)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DY RTY	Multiple	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	12/07/2012	12/06/2013	5,229	0	822.2700	336,225	0	0	231,335		231,335	(145,182)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000EA RTY	Multiple	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	12/14/2012	12/13/2013	6,920	0	823.7500	450,354	0	0	303,313		303,313	(190,208)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed 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 (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Russell 2000 OTC Call Option 9RG000EC RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2012	12/20/2013	4,364	0	847.9200	284,926	0	0	181,507		181,507	(102,085)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000EE RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/28/2012	12/27/2013	4,567	0	832.1000	311,241	0	0	158,288		158,288	(162,202)	0	0	0	0		0001
Russell 2000 OTC Call Option 9PG834IC RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/07/2013	01/07/2014	3,768	0	875.8000	0	250,158	0	159,225		159,225	(90,933)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000EI RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2013	01/14/2014	3,863	0	880.1000	0	257,044	0	136,216		136,216	(120,828)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000EK RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2013	01/21/2014	2,240	0	892.8000	0	236,992	0	243,691		243,691	6,699	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000EM RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2013	01/28/2014	4,301	0	906.7100	0	260,512	0	429,554		429,554	169,042	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000EO RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/07/2013	02/07/2014	3,083	0	908.1000	0	190,930	0	113,748		113,748	(77,182)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000EQ RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2013	02/14/2014	5,846	0	923.7600	0	350,994	0	530,094		530,094	179,100	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000ES RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2013	02/21/2014	2,872	0	905.4000	0	140,154	0	298,499		298,499	158,345	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000EU RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2013	02/28/2014	4,720	0	911.1100	0	288,109	0	476,107		476,107	187,998	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000EW RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/07/2013	03/07/2014	5,457	0	934.5700	0	336,588	0	470,958		470,958	134,371	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000EY RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/14/2013	03/14/2014	5,561	0	953.0700	0	341,334	0	160,631		160,631	(180,703)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FA RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	03/21/2013	03/21/2014	5,615	0	943.9200	0	346,109	0	469,357		469,357	123,249	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FC RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	03/28/2013	03/28/2014	6,621	0	951.5400	0	419,573	0	527,215		527,215	107,642	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FE RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/05/2013	04/07/2014	5,957	0	923.2800	0	387,741	0	585,230		585,230	197,489	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FG RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/12/2013	04/14/2014	6,364	0	942.8500	0	411,624	0	427,525		427,525	15,902	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FI RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/19/2013	04/21/2014	4,603	0	912.5000	0	308,309	0	327,088		327,088	18,779	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FK RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/26/2013	04/28/2014	5,453	0	935.2500	0	357,499	0	359,443		359,443	1,944	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FM RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/07/2013	05/07/2014	5,993	0	967.8200	0	379,896	0	451,199		451,199	71,303	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FO RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/14/2013	05/14/2014	6,795	0	985.9600	0	465,593	0	450,778		450,778	(14,815)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FQ RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/21/2013	05/21/2014	3,905	0	998.7800	0	274,170	0	237,209		237,209	(36,961)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FS RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	05/28/2013	05/28/2014	5,214	0	997.3500	0	387,400	0	338,200		338,200	(49,200)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FU RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/07/2013	06/06/2014	5,265	0	987.6200	0	394,664	0	378,406		378,406	(16,259)	0	0	0	0		0001

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Russell 2000 OTC Call Option 9RG000FW RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	06/14/2013	06/13/2014	5,604	0	981.3800	0	432,685	0	417,448		417,448	(15,237)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FY RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/21/2013	06/20/2014	4,877	0	963.6800	0	374,115	0	401,153		401,153	27,038	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000GA RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/28/2013	06/27/2014	6,752	0	977.4800	0	504,915	0	508,685		508,685	3,770	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833UP SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/06/2012	07/05/2013	19,857	0	1,355.0000	1,955,716	0	0	4,972,662		4,972,662	2,831,588	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833UT SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/13/2012	07/12/2013	11,129	0	1,357.0000	1,058,479	0	0	2,757,495		2,757,495	1,561,022	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833UR SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/13/2012	07/12/2013	15,183	0	1,357.0000	1,444,055	0	0	3,761,977		3,761,977	2,129,661	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VK SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/20/2012	07/19/2013	23,263	0	1,363.0000	2,215,801	0	0	5,635,189		5,635,189	3,195,398	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833UW SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	07/20/2012	07/19/2013	7,265	0	1,363.0000	697,949	0	0	1,762,797		1,762,797	994,847	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VE SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	07/20/2012	07/19/2013	31,996	0	1,363.0000	3,073,856	0	0	7,763,586		7,763,586	4,381,433	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VI SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/20/2012	07/19/2013	37,574	0	1,363.0000	3,578,924	0	0	9,101,861		9,101,861	5,161,152	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VC SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	07/20/2012	07/19/2013	70,671	0	1,363.0000	6,789,363	0	0	17,147,781		17,147,781	9,677,468	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833UY SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	07/20/2012	07/19/2013	14,163	0	1,363.0000	1,360,639	0	0	3,436,544		3,436,544	1,939,437	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VG SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/20/2012	07/19/2013	48,215	0	1,363.0000	4,592,479	0	0	11,679,518		11,679,518	6,622,796	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833UW SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	07/20/2012	07/19/2013	7,265	0	1,363.0000	697,949	0	0	1,762,797		1,762,797	994,847	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VO SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/27/2012	07/26/2013	13,420	0	1,386.0000	1,290,870	0	0	2,938,955		2,938,955	1,718,281	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VM SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	07/27/2012	07/26/2013	13,853	0	1,386.0000	1,363,135	0	0	3,045,171		3,045,171	1,772,989	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VS SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	08/07/2012	08/07/2013	14,986	0	1,401.0000	1,463,683	0	0	3,058,443		3,058,443	1,810,027	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VQ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	08/07/2012	08/07/2013	16,484	0	1,401.0000	1,609,992	0	0	3,364,165		3,364,165	1,990,957	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VW SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	08/14/2012	08/14/2013	14,032	0	1,404.0000	1,379,065	0	0	2,839,506		2,839,506	1,666,026	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VU SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	08/14/2012	08/14/2013	11,183	0	1,404.0000	1,083,297	0	0	2,257,700		2,257,700	1,318,758	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WO SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/21/2012	08/21/2013	23,564	0	1,413.0000	2,404,235	0	0	4,556,750		4,556,750	2,714,704	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WG SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/21/2012	08/21/2013	36,160	0	1,413.0000	3,689,405	0	0	6,992,534		6,992,534	4,165,833	0	0	0	0		0001

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S&P 500 OTC Call Option 9PG833VY SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2012	08/21/2013	7,996	0	1,413.0000	815,832	0	0	1,546,247		1,546,247	921,184	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WA SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2012	08/21/2013	9,199	0	1,413.0000	938,574	0	0	1,778,880		1,778,880	1,059,776	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WM SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2012	08/21/2013	34,815	0	1,413.0000	3,552,174	0	0	6,732,441		6,732,441	4,010,881	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WK SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2012	08/21/2013	39,273	0	1,413.0000	4,007,024	0	0	7,594,518		7,594,518	4,524,468	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WE SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2012	08/21/2013	42,245	0	1,413.0000	4,310,257	0	0	8,169,236		8,169,236	4,866,859	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WC SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2012	08/21/2013	9,553	0	1,413.0000	974,693	0	0	1,847,336		1,847,336	1,100,559	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WI SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2012	08/21/2013	27,668	0	1,413.0000	2,822,966	0	0	5,350,371		5,350,371	3,187,507	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WQ SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	08/28/2012	08/28/2013	11,211	0	1,409.0000	1,164,487	0	0	2,220,633		2,220,633	1,286,321	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WS SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2012	08/28/2013	13,269	0	1,409.0000	1,366,972	0	0	2,618,014		2,618,014	1,531,574	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WW SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	09/07/2012	09/06/2013	12,727	0	1,438.0000	1,262,773	0	0	2,197,369		2,197,369	1,320,303	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WU SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2012	09/06/2013	12,101	0	1,438.0000	1,179,726	0	0	2,081,896		2,081,896	1,267,039	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XA SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2012	09/13/2013	10,779	0	1,466.0000	1,023,789	0	0	1,597,976		1,597,976	1,010,209	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WY SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2012	09/13/2013	11,666	0	1,466.0000	1,108,037	0	0	1,729,472		1,729,472	1,093,338	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XM SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2012	09/20/2013	24,929	0	1,460.0000	2,304,187	0	0	3,856,033		3,856,033	2,393,618	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XO SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2012	09/20/2013	39,722	0	1,460.0000	3,671,504	0	0	6,144,223		6,144,223	3,814,003	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XK SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2012	09/20/2013	32,052	0	1,460.0000	2,962,566	0	0	4,957,823		4,957,823	3,077,550	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XI SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2012	09/20/2013	37,941	0	1,460.0000	3,506,887	0	0	5,868,737		5,868,737	3,642,996	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XS SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2012	09/20/2013	23,148	0	1,460.0000	2,139,570	0	0	3,580,547		3,580,547	2,222,611	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XQ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2012	09/20/2013	31,778	0	1,460.0000	2,937,241	0	0	4,915,440		4,915,440	3,051,241	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XG SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2012	09/20/2013	11,437	0	1,460.0000	1,057,122	0	0	1,769,082		1,769,082	1,098,151	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XE SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2012	09/20/2013	10,273	0	1,460.0000	949,533	0	0	1,589,034		1,589,034	986,387	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XC SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2012	09/20/2013	6,027	0	1,460.0000	557,076	0	0	932,260		932,260	578,697	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG833XU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/28/2012	09/27/2013	10,481	0	1,441.0000	1,029,758	0	0	1,808,829		1,808,829	1,073,042	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XW SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/28/2012	09/27/2013	11,384	0	1,441.0000	1,105,386	0	0	1,966,179		1,966,179	1,168,429	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XY SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/05/2012	10/07/2013	10,678	0	1,461.0000	990,598	0	0	1,681,093		1,681,093	1,020,657	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YA SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/05/2012	10/07/2013	11,363	0	1,461.0000	1,054,146	0	0	1,788,936		1,788,936	1,086,132	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YE SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/12/2012	10/14/2013	11,200	0	1,429.0000	1,016,064	0	0	2,087,839		2,087,839	1,193,900	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YC SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/12/2012	10/14/2013	10,570	0	1,429.0000	958,910	0	0	1,970,398		1,970,398	1,126,743	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YS SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	41,167	0	1,433.0000	3,770,074	0	0	7,520,854		7,520,854	4,343,573	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YK SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	24,421	0	1,433.0000	2,236,475	0	0	4,461,505		4,461,505	2,576,685	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YW SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	29,235	0	1,433.0000	2,677,341	0	0	5,340,981		5,340,981	3,084,615	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YG SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	7,466	0	1,433.0000	683,736	0	0	1,363,973		1,363,973	787,745	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YO SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	24,979	0	1,433.0000	2,287,577	0	0	4,563,446		4,563,446	2,635,560	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YM SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	28,189	0	1,433.0000	2,581,549	0	0	5,149,886		5,149,886	2,974,251	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YI SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	10,885	0	1,433.0000	996,848	0	0	1,988,595		1,988,595	1,148,488	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YQ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	46,609	0	1,433.0000	4,268,452	0	0	8,515,060		8,515,060	4,917,764	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	30,212	0	1,433.0000	2,766,815	0	0	5,519,470		5,519,470	3,187,700	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YY SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/26/2012	10/28/2013	11,899	0	1,412.0000	1,098,754	0	0	2,399,821		2,399,821	1,329,628	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZA SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2012	10/28/2013	11,332	0	1,412.0000	1,038,351	0	0	2,299,546		2,299,546	1,273,349	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZC SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/07/2012	11/07/2013	12,119	0	1,395.0000	1,103,556	0	0	2,634,550		2,634,550	1,413,251	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZE SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/07/2012	11/07/2013	12,262	0	1,395.0000	1,116,578	0	0	2,665,637		2,665,637	1,429,927	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZG SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2012	11/14/2013	21,911	0	1,355.0000	1,971,990	0	0	5,570,006		5,570,006	2,792,288	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZW SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2012	11/21/2013	35,010	0	1,391.0000	2,965,697	0	0	2,272,135		2,272,135	(1,132,525)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZI SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2012	11/21/2013	9,274	0	1,391.0000	792,092	0	0	2,070,124		2,070,124	1,090,849	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZK SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	31,991	0	1,391.0000	2,732,351	0	0	7,130,125		7,130,125	3,777,798	0	0	0	0		0001

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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 (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed 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 (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG833ZY SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	8,123	0	1,391.0000	693,785	0	0	1,810,447		1,810,447	959,240	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZO SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	20,704	0	1,391.0000	1,768,329	0	0	4,614,489		4,614,489	2,444,923	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	21,782	0	1,391.0000	1,860,401	0	0	4,854,752		4,854,752	2,572,223	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZM SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	39,539	0	1,391.0000	3,377,026	0	0	8,812,416		8,812,416	4,669,137	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZQ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	32,350	0	1,391.0000	2,763,014	0	0	7,210,138		7,210,138	3,820,192	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZS SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	38,604	0	1,391.0000	3,297,168	0	0	8,604,024		8,604,024	4,558,723	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AA SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/28/2012	11/27/2013	17,590	0	1,410.0000	1,497,964	0	0	1,495,029		1,495,029	(114,382)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AC SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	12/07/2012	12/06/2013	18,405	0	1,418.0000	1,576,388	0	0	3,714,788		3,714,788	1,997,292	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DQ SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2013	03/21/2014	25,359	0	1,546.0000	0	2,089,328	0	1,686,138		1,686,138	(403,190)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DO SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2013	03/21/2014	35,839	0	1,546.0000	0	2,952,775	0	2,672,690		2,672,690	(280,085)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DK SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2013	03/21/2014	34,351	0	1,546.0000	0	2,851,477	0	4,127,955		4,127,955	1,276,479	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DG SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2013	03/21/2014	28,400	0	1,546.0000	0	2,346,408	0	3,444,001		3,444,001	1,097,593	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DM SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2013	03/21/2014	19,149	0	1,546.0000	0	1,577,686	0	1,574,157		1,574,157	(3,529)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DC SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2013	03/21/2014	9,251	0	1,546.0000	0	764,318	0	1,121,847		1,121,847	357,529	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DS SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2013	03/21/2014	32,087	0	1,546.0000	0	2,643,648	0	1,757,196		1,757,196	(886,452)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DI SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2013	03/21/2014	37,327	0	1,546.0000	0	3,098,514	0	4,485,581		4,485,581	1,387,066	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DE SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2013	03/21/2014	20,701	0	1,546.0000	0	1,718,390	0	2,487,636		2,487,636	769,246	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/28/2013	03/28/2014	10,133	0	1,569.0000	0	850,665	0	1,081,620		1,081,620	230,955	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DW SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/28/2013	03/28/2014	12,172	0	1,569.0000	0	1,018,066	0	550,639		550,639	(467,427)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EA SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/05/2013	04/07/2014	12,232	0	1,553.0000	0	1,060,147	0	1,454,428		1,454,428	394,280	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DY SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/05/2013	04/07/2014	10,816	0	1,553.0000	0	937,423	0	1,285,595		1,285,595	348,172	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EC SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/12/2013	04/14/2014	10,385	0	1,589.0000	0	886,048	0	1,018,464		1,018,464	132,416	0	0	0	0		0001

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S&P 500 OTC Call Option 9PG834EE SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/12/2013	04/14/2014	11,707	0	1,589.0000	0	989,593	0	1,155,916		1,155,916	166,324	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EW SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	04/19/2013	04/21/2014	29,449	0	1,555.0000	0	2,628,912	0	3,522,749		3,522,749	893,837	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	04/19/2013	04/21/2014	17,939	0	1,555.0000	0	1,601,415	0	2,145,900		2,145,900	544,485	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EQ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	04/19/2013	04/21/2014	41,022	0	1,555.0000	0	3,662,034	0	4,907,135		4,907,135	1,245,101	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EI SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	16,975	0	1,555.0000	0	1,491,593	0	2,042,788		2,042,788	551,195	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EO SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	27,070	0	1,555.0000	0	2,378,641	0	3,257,631		3,257,631	878,990	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EM SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	26,041	0	1,555.0000	0	2,288,223	0	3,133,800		3,133,800	845,577	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834ES SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	04/19/2013	04/21/2014	57,418	0	1,555.0000	0	5,125,705	0	6,868,458		6,868,458	1,742,753	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EG SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	9,709	0	1,555.0000	0	853,130	0	1,168,391		1,168,391	315,261	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EK SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	33,499	0	1,555.0000	0	2,943,557	0	4,031,303		4,031,303	1,087,746	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FA SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	04/26/2013	04/28/2014	10,175	0	1,582.0000	0	858,058	0	1,068,516		1,068,516	210,459	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EY SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	04/26/2013	04/28/2014	9,859	0	1,582.0000	0	845,508	0	1,032,147		1,032,147	186,640	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FC SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	05/07/2013	05/07/2014	17,959	0	1,626.0000	0	1,513,764	0	1,475,062		1,475,062	(38,702)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FG SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	05/14/2013	05/14/2014	9,392	0	1,650.0000	0	853,357	0	664,728		664,728	(188,629)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FE SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	05/14/2013	05/14/2014	9,574	0	1,650.0000	0	869,894	0	677,609		677,609	(192,285)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	05/21/2013	05/21/2014	39,301	0	1,669.0000	0	3,768,573	0	2,489,359		2,489,359	(1,279,214)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FI SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	05/21/2013	05/21/2014	8,807	0	1,669.0000	0	844,503	0	557,843		557,843	(286,660)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FO SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	05/21/2013	05/21/2014	27,259	0	1,669.0000	0	2,613,866	0	1,726,609		1,726,609	(887,257)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FY SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	05/21/2013	05/21/2014	25,043	0	1,669.0000	0	2,401,373	0	1,586,245		1,586,245	(815,128)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FM SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	05/21/2013	05/21/2014	30,375	0	1,669.0000	0	2,912,659	0	1,923,979		1,923,979	(988,680)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FW SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	05/21/2013	05/21/2014	13,899	0	1,669.0000	0	1,332,775	0	880,375		880,375	(452,400)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FS SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	05/21/2013	05/21/2014	45,831	0	1,669.0000	0	4,394,735	0	2,902,975		2,902,975	(1,491,759)	0	0	0	0		0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834FK SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	11,742	0	1,669.0000	0	1,125,940	0	743,748		743,748	(382,192)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FQ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	14,858	0	1,669.0000	0	1,424,734	0	941,119		941,119	(483,615)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GA SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/28/2013	05/28/2014	16,686	0	1,660.0000	0	1,601,022	0	1,141,784		1,141,784	(459,238)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HS SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/07/2013	06/06/2014	9,797	0	1,643.0000	0	939,728	0	758,028		758,028	(181,700)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/07/2013	06/06/2014	9,614	0	1,643.0000	0	922,175	0	743,869		743,869	(178,306)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HW SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/14/2013	06/13/2014	5,164	0	1,627.0000	0	522,339	0	510,130		510,130	(12,208)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GC SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/31/2013	06/13/2014	15,491	0	1,631.0000	0	1,566,854	0	1,348,452		1,348,452	(218,402)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834IG SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/21/2013	06/20/2014	16,013	0	1,592.0000	0	1,619,235	0	1,714,514		1,714,514	95,279	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834IC SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2013	06/20/2014	3,768	0	1,592.0000	0	380,417	0	399,340		399,340	18,922	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834IE SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2013	06/20/2014	7,536	0	1,592.0000	0	760,835	0	798,679		798,679	37,845	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HY SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2013	06/20/2014	3,893	0	1,592.0000	0	393,037	0	412,587		412,587	19,550	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GG SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	13,941	0	1,640.0000	0	1,366,214	0	1,484,447		1,484,447	118,234	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GS SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/03/2013	06/20/2014	17,395	0	1,640.0000	0	1,704,690	0	1,389,918		1,389,918	(314,772)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GK SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/03/2013	06/20/2014	15,385	0	1,640.0000	0	1,507,759	0	1,540,223		1,540,223	32,465	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GO SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	38,495	0	1,640.0000	0	3,772,474	0	4,119,173		4,119,173	346,699	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GU SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/03/2013	06/20/2014	11,241	0	1,640.0000	0	1,101,587	0	797,662		797,662	(303,924)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GI SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	21,163	0	1,640.0000	0	2,073,937	0	2,253,417		2,253,417	179,480	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GQ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	38,306	0	1,640.0000	0	3,754,011	0	4,058,862		4,058,862	304,850	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GM SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	34,978	0	1,640.0000	0	3,427,843	0	3,724,492		3,724,492	296,649	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GE SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	6,845	0	1,640.0000	0	670,799	0	728,850		728,850	58,051	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834II SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/28/2013	06/27/2014	9,836	0	1,606.0000	0	987,928	0	977,747		977,747	(10,180)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834IK SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/28/2013	06/27/2014	13,385	0	1,606.0000	0	1,335,154	0	1,341,169		1,341,169	6,015	0	0	0	0		0001

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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 (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed 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 (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834HM SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/07/2013	07/07/2014	15,578	0	1,643.0000	0	1,557,800	0	1,616,358		1,616,358	58,558	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HO SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/07/2013	07/14/2014	20,628	0	1,643.0000	0	2,062,800	0	2,152,649		2,152,649	89,849	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GW SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	5,793	0	1,623.0000	0	579,300	0	751,569		751,569	172,269	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HC SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/06/2013	07/21/2014	56,392	0	1,623.0000	0	5,639,200	0	5,837,424		5,837,424	198,224	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GW SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	5,793	0	1,623.0000	0	579,300	0	631,850		631,850	52,550	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HE SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/06/2013	07/21/2014	25,515	0	1,623.0000	0	2,551,500	0	2,641,195		2,641,195	89,695	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DA SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	06/06/2013	07/21/2014	18,551	0	1,623.0000	0	1,855,100	0	1,294,470		1,294,470	(560,630)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HI SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	30,014	0	1,623.0000	0	3,001,400	0	2,575,168		2,575,168	(426,232)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GY SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	11,278	0	1,623.0000	0	1,127,800	0	1,353,869		1,353,869	226,069	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HG SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	38,458	0	1,623.0000	0	3,845,800	0	3,561,665		3,561,665	(284,135)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HQ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/07/2013	07/28/2014	21,845	0	1,643.0000	0	2,184,500	0	2,295,051		2,295,051	110,551	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837ET PXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/06/2012	07/05/2013	1,919	0	1,355.0000	102,168	0	0	259,512		259,512	133,794	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837EU PXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/20/2012	07/19/2013	23,630	0	1,363.0000	1,220,253	0	0	3,242,903		3,242,903	1,774,949	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837EV PXA	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	08/07/2012	08/07/2013	2,069	0	1,401.0000	103,512	0	0	227,952		227,952	149,573	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837EW PXA	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	08/14/2012	08/14/2013	2,279	0	1,404.0000	116,138	0	0	254,281		254,281	168,722	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837EX PXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	08/21/2012	08/21/2013	27,244	0	1,413.0000	1,439,845	0	0	2,887,002		2,887,002	2,025,693	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837EY PXA	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	08/28/2012	08/28/2013	1,632	0	1,409.0000	88,324	0	0	185,735		185,735	125,796	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837EZ PXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/07/2012	09/06/2013	2,086	0	1,438.0000	105,885	0	0	187,720		187,720	143,325	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837FA PXA	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	09/14/2012	09/13/2013	1,842	0	1,466.0000	90,184	0	0	120,569		120,569	98,040	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837FB PXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/21/2012	09/20/2013	24,518	0	1,460.0000	1,167,057	0	0	1,806,734		1,806,734	1,461,568	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837FC PXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/28/2012	09/27/2013	1,458	0	1,441.0000	70,159	0	0	140,335		140,335	106,781	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837FD PXA	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	10/05/2012	10/07/2013	1,985	0	1,461.0000	94,248	0	0	157,407		157,407	123,685	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837FE PXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/19/2012	10/21/2013	26,305	0	1,433.0000	1,270,532	0	0	2,973,940		2,973,940	2,186,455	0	0	0	0		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG837FG PXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2012	11/21/2013	25,952	0	1,391.0000	1,202,097	0	0	4,469,579		4,469,579	3,267,482	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837FO PXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2013	03/21/2014	27,429	0	1,546.0000	0	1,229,642	0	1,998,067		1,998,067	768,425	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837FP PXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/28/2013	03/28/2014	1,657	0	1,569.0000	0	72,543	0	85,387		85,387	12,844	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837FQ PXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/05/2013	04/07/2014	2,253	0	1,553.0000	0	101,836	0	160,054		160,054	58,218	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837FR PXA	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	30,349	0	1,555.0000	0	1,416,084	0	2,258,078		2,258,078	841,994	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837FS PXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	05/07/2013	05/07/2014	1,968	0	1,626.0000	0	83,837	0	58,652		58,652	(25,185)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837FT PXA	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/21/2013	05/21/2014	27,619	0	1,669.0000	0	1,396,969	0	553,220		553,220	(843,749)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837FU PXA	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/28/2013	05/28/2014	1,687	0	1,660.0000	0	85,413	0	40,155		40,155	(45,258)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837FX PXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2013	06/06/2014	1,339	0	1,643.0000	0	70,418	0	42,677		42,677	(27,741)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837FY PXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/14/2013	06/13/2014	1,475	0	1,627.0000	0	81,582	0	59,834		59,834	(21,748)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837FZ PXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2013	06/20/2014	1,068	0	1,592.0000	0	59,189	0	63,877		63,877	4,688	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837FV PXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/03/2013	06/20/2014	27,254	0	1,640.0000	0	1,458,240	0	1,445,280		1,445,280	(12,960)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837GA PXA	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/28/2013	06/27/2014	1,930	0	1,606.0000	0	106,343	0	106,410		106,410	67	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837FW PXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/06/2013	07/21/2014	18,859	0	1,623.0000	0	1,083,240	0	1,103,252		1,103,252	20,012	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AG SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2012	12/13/2013	11,319	0	1,414.0000	1,012,824	0	0	2,325,839		2,325,839	1,248,923	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AE SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2012	12/13/2013	10,682	0	1,414.0000	955,825	0	0	2,194,947		2,194,947	1,178,637	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AQ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	20,557	0	1,430.0000	1,887,544	0	0	3,964,457		3,964,457	2,181,106	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AO SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	39,856	0	1,430.0000	3,659,578	0	0	7,686,306		7,686,306	4,228,738	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AI SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	11,258	0	1,430.0000	1,033,710	0	0	2,171,127		2,171,127	1,194,478	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AS SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	26,221	0	1,430.0000	2,407,612	0	0	5,056,770		5,056,770	2,782,059	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AK SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	9,789	0	1,430.0000	898,826	0	0	1,887,828		1,887,828	1,038,617	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AW SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	21,606	0	1,430.0000	1,983,863	0	0	4,166,759		4,166,759	2,292,405	0	0	0	0		0001

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S&P 500 OTC Call Option 9PG834AU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	40,345	0	1,430.0000	3,704,478	0	0	7,780,611		7,780,611	4,280,621	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AY SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	43,981	0	1,430.0000	4,038,335	0	0	8,481,821		8,481,821	4,666,402	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AM SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2012	12/20/2013	28,738	0	1,430.0000	2,638,723	0	0	5,542,179		5,542,179	3,049,113	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BA SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/28/2012	12/27/2013	19,609	0	1,402.0000	1,856,188	0	0	1,495,180		1,495,180	(472,828)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BC SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	01/07/2013	01/07/2014	15,596	0	1,462.0000	0	1,347,494	0	2,651,637		2,651,637	1,304,142	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BE SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2013	01/14/2014	13,735	0	1,471.0000	0	1,187,803	0	2,242,254		2,242,254	1,054,451	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BQ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	23,352	0	1,486.0000	0	1,988,423	0	3,595,840		3,595,840	1,607,417	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	24,765	0	1,486.0000	0	2,108,740	0	3,813,420		3,813,420	1,704,680	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BM SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	32,840	0	1,486.0000	0	2,796,326	0	5,056,842		5,056,842	2,260,516	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BG SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	01/18/2013	01/21/2014	11,238	0	1,486.0000	0	948,487	0	1,732,266		1,732,266	783,779	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BI SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	13,257	0	1,486.0000	0	1,128,834	0	2,041,369		2,041,369	912,536	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BW SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2013	01/21/2014	22,813	0	1,486.0000	0	1,905,114	0	3,496,605		3,496,605	1,591,492	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BS SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	32,437	0	1,486.0000	0	2,762,011	0	4,994,787		4,994,787	2,232,776	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BK SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	27,928	0	1,486.0000	0	2,378,069	0	4,300,472		4,300,472	1,922,403	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BO SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	25,909	0	1,486.0000	0	2,206,151	0	3,989,578		3,989,578	1,783,426	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BY SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2013	01/28/2014	15,132	0	1,500.0000	0	1,157,749	0	2,183,562		2,183,562	1,025,813	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CA SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/07/2013	02/07/2014	17,027	0	1,509.0000	0	1,385,146	0	2,371,939		2,371,939	986,793	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CC SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2013	02/14/2014	16,827	0	1,521.0000	0	1,341,448	0	2,203,415		2,203,415	861,967	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CG SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	11,648	0	1,502.0000	0	962,474	0	1,688,715		1,688,715	726,241	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CQ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	32,082	0	1,502.0000	0	2,650,936	0	4,651,217		4,651,217	2,000,281	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CS SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	24,960	0	1,502.0000	0	2,062,445	0	3,618,676		3,618,676	1,556,231	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CI SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	24,827	0	1,502.0000	0	2,051,455	0	3,599,394		3,599,394	1,547,939	0	0	0	0		0001

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S&P 500 OTC Call Option 9PG834CO SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	15,042	0	1,502.0000	0	1,242,920	0	2,180,774		2,180,774	937,854	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CM SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	25,758	0	1,502.0000	0	2,128,384	0	3,734,369		3,734,369	1,605,986	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CK SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	39,270	0	1,502.0000	0	3,244,880	0	5,693,326		5,693,326	2,448,446	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CU SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	25,093	0	1,502.0000	0	2,073,435	0	3,637,958		3,637,958	1,564,524	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CE SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2013	02/21/2014	11,182	0	1,502.0000	0	900,486	0	1,627,095		1,627,095	726,609	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CW SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2013	02/28/2014	17,760	0	1,515.0000	0	1,436,429	0	2,451,876		2,451,876	1,015,448	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CY SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/07/2013	03/07/2014	15,930	0	1,544.0000	0	1,254,647	0	1,901,038		1,901,038	646,391	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DA SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2013	03/14/2014	18,551	0	1,563.0000	0	1,481,854	0	1,996,785		1,996,785	514,931	0	0	0	0		0001
S&P Asian OTC Call Option 9PG837FH SPXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2012	12/20/2013	23,075	0	1,430.0000	1,194,593	0	0	3,417,730		3,417,730	2,390,228	0	0	0	0		0001
S&P Asian OTC Call Option 9PG837FI SPXA	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	01/18/2013	01/21/2014	21,467	0	1,486.0000	0	960,219	0	2,280,575		2,280,575	1,320,356	0	0	0	0		0001
S&P Asian OTC Call Option 9PG837FJ SPXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/07/2013	02/07/2014	1,325	0	1,509.0000	0	55,995	0	109,845		109,845	53,851	0	0	0	0		0001
S&P Asian OTC Call Option 9PG837FK SPXA	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	02/21/2013	02/21/2014	24,427	0	1,502.0000	0	1,075,277	0	2,478,547		2,478,547	1,403,270	0	0	0	0		0001
S&P Asian OTC Call Option 9PG837FL SPXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/28/2013	02/28/2014	1,254	0	1,515.0000	0	53,947	0	105,825		105,825	51,878	0	0	0	0		0001
S&P Asian OTC Call Option 9PG837FM SPXA	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/07/2013	03/07/2014	1,619	0	1,544.0000	0	68,257	0	113,916		113,916	45,659	0	0	0	0		0001
S&P Asian OTC Call Option 9PG837FN SPXA	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/14/2013	03/14/2014	1,343	0	1,563.0000	0	55,211	0	69,635		69,635	14,424	0	0	0	0		0001
0019999. Total-Purchased Options-Hedging Effective-Call Options and Warrants										188,942,403	193,653,463	0	632,621,259	XXX	632,621,259	265,184,081	0	0	0	0	XXX	XXX
0079999. Total-Purchased Options-Hedging Effective										188,942,403	193,653,463	0	632,621,259	XXX	632,621,259	265,184,081	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										188,942,403	193,653,463	0	632,621,259	XXX	632,621,259	265,184,081	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										188,942,403	193,653,463	0	632,621,259	XXX	632,621,259	265,184,081	0	0	0	0	XXX	XXX

Written Options - Hedging Effective - Call Options and Warrants

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Russell 2000 OTC Call Option 9RG000CL RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	07/06/2012	07/05/2013	5,575	0	847.5000	(306,458)	0	0	(723,697)		(723,697)	(462,335)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000CN RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	07/13/2012	07/12/2013	7,740	0	839.0400	(425,932)	0	0	(1,069,401)		(1,069,401)	(662,830)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000CP RTY	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/20/2012	07/19/2013	5,685	0	831.1200	(314,096)	0	0	(829,907)		(829,907)	(491,427)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000CR RTY	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/27/2012	07/26/2013	5,779	0	833.8100	(316,054)	0	0	(829,475)		(829,475)	(488,728)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000CT RTY	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/07/2012	08/07/2013	7,737	0	839.4000	(417,256)	0	0	(1,073,010)		(1,073,010)	(630,052)	0	0	0	0		0001

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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 (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed 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 (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Russell 2000 OTC Call Option 9RG000CV RTY	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	08/14/2012	08/14/2013	7,153	0	830.7500	(401,856)	0	0	(1,053,874)		(1,053,874)	(602,072)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000CX RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	08/21/2012	08/21/2013	4,783	0	852.0500	(257,421)	0	0	(611,118)		(611,118)	(369,913)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000CZ RTY	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	08/28/2012	08/28/2013	6,509	0	852.9600	(371,013)	0	0	(831,959)		(831,959)	(490,480)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DB RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	09/07/2012	09/06/2013	5,461	0	882.2800	(302,157)	0	0	(559,137)		(559,137)	(352,213)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DD RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/14/2012	09/13/2013	5,667	0	914.4200	(302,844)	0	0	(422,429)		(422,429)	(274,801)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DF RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	09/21/2012	09/20/2013	4,208	0	902.5600	(204,130)	0	0	(367,383)		(367,383)	(236,338)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DH RTY	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	09/28/2012	09/27/2013	5,851	0	877.2300	(296,412)	0	0	(643,012)		(643,012)	(386,612)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DJ RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/05/2012	10/07/2013	7,949	0	889.2200	(382,585)	0	0	(798,929)		(798,929)	(495,495)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DL RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/12/2012	10/14/2013	7,047	0	860.1300	(357,917)	0	0	(887,420)		(887,420)	(517,945)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DN RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/19/2012	10/21/2013	5,481	0	857.9500	(282,272)	0	0	(692,063)		(692,063)	(394,270)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DP RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/26/2012	10/28/2013	6,640	0	845.7800	(346,143)	0	0	(930,459)		(930,459)	(520,749)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DR RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	11/07/2012	11/07/2013	6,961	0	846.7600	(326,471)	0	0	(977,150)		(977,150)	(542,435)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DT RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	11/14/2012	11/14/2013	5,691	0	807.9900	(279,883)	0	0	(979,621)		(979,621)	(492,241)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DV RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	11/21/2012	11/21/2013	4,509	0	834.3100	(209,533)	0	0	(55,590)		(55,590)	203,966	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DX RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	11/28/2012	11/27/2013	5,900	0	852.1400	(263,966)	0	0	(75,572)		(75,572)	230,177	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000DZ RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/07/2012	12/06/2013	5,229	0	861.3300	(237,344)	0	0	(66,822)		(66,822)	198,965	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000EB RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/14/2012	12/13/2013	6,920	0	862.8800	(317,559)	0	0	(87,000)		(87,000)	260,998	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000ED RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/21/2012	12/20/2013	4,364	0	888.2000	(199,828)	0	0	(48,742)		(48,742)	150,151	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000EF RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/28/2012	12/27/2013	4,567	0	863.3000	(238,671)	0	0	(46,586)		(46,586)	199,178	0	0	0	0		0001
Russell 2000 OTC Call Option 9PG834ID RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	01/07/2013	01/07/2014	3,768	0	919.5900	0	(169,974)	0	(45,115)		(45,115)	124,860	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000EJ RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	01/14/2013	01/14/2014	3,863	0	915.3000	0	(188,708)	0	(42,411)		(42,411)	146,297	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000EL RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	01/18/2013	01/21/2014	2,240	0	932.9800	0	(194,186)	0	(181,232)		(181,232)	12,954	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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Russell 2000 OTC Call Option 9RG000EN RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2013	01/28/2014	4,301	0	942.9800	0	(185,631)	0	(325,436)		(325,436)	(139,805)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000EP RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/07/2013	02/07/2014	3,083	0	948.9600	0	(129,887)	0	(36,110)		(36,110)	93,777	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000ER RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2013	02/14/2014	5,846	0	963.0200	0	(241,381)	0	(387,248)		(387,248)	(145,867)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000ET RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2013	02/21/2014	2,872	0	946.1400	0	(85,040)	0	(221,519)		(221,519)	(136,480)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000EV RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2013	02/28/2014	4,720	0	947.5500	0	(205,131)	0	(364,498)		(364,498)	(159,367)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000EX RTY	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/07/2013	03/07/2014	5,457	0	974.2900	0	(230,013)	0	(342,067)		(342,067)	(112,054)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000EZ RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/14/2013	03/14/2014	5,561	0	993.5800	0	(230,059)	0	(46,521)		(46,521)	183,537	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FB RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	03/21/2013	03/21/2014	5,615	0	984.0400	0	(236,392)	0	(341,559)		(341,559)	(105,168)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FD RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	03/28/2013	03/28/2014	6,621	0	994.3600	0	(279,737)	0	(372,525)		(372,525)	(92,788)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FF RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/05/2013	04/07/2014	5,957	0	967.1400	0	(258,474)	0	(427,679)		(427,679)	(169,205)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FH RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/12/2013	04/14/2014	6,364	0	982.9200	0	(284,407)	0	(293,422)		(293,422)	(9,015)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FJ RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/19/2013	04/21/2014	4,603	0	951.2800	0	(220,115)	0	(222,019)		(222,019)	(1,904)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FL RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/26/2013	04/28/2014	5,453	0	972.6600	0	(255,473)	0	(248,597)		(248,597)	6,876	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FN RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/07/2013	05/07/2014	5,993	0	1,014.0000	0	(244,754)	0	(312,428)		(312,428)	(67,674)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FP RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/14/2013	05/14/2014	6,795	0	1,025.0000	0	(332,276)	0	(324,598)		(324,598)	7,678	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FR RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	05/21/2013	05/21/2014	3,905	0	1,061.0000	0	(159,910)	0	(135,678)		(135,678)	24,232	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FT RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	05/28/2013	05/28/2014	5,214	0	1,047.0000	0	(260,231)	0	(234,630)		(234,630)	25,601	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FV RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/07/2013	06/06/2014	5,265	0	1,030.0000	0	(283,889)	0	(283,889)		(283,889)	0	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FX RTY	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/14/2013	06/13/2014	5,604	0	1,023.0000	0	(314,384)	0	(314,384)		(314,384)	0	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000FZ RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/21/2013	06/20/2014	4,877	0	1,009.0000	0	(262,236)	0	(287,714)		(287,714)	(25,477)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000GB RTY	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/28/2013	06/27/2014	6,752	0	1,024.0000	0	(350,496)	0	(358,547)		(358,547)	(8,050)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833UQ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/06/2012	07/05/2013	19,857	0	1,426.0000	(1,240,268)	0	0	(3,561,662)		(3,561,662)	(2,317,804)	0	0	0	0		0001

Statement as of June 30, 2013 of the **Life Insurance Company of the Southwest**

SCHEDULE DB - PART A - SECTION 1

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S&P 500 OTC Call Option 9PG833US SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/13/2012	07/12/2013	15,183	0	1,401.0000	(1,091,810)	0	0	(3,094,005)		(3,094,005)	(1,900,874)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833UV SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/13/2012	07/12/2013	11,129	0	1,452.0000	(555,671)	0	0	(1,705,246)		(1,705,246)	(1,145,995)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VL SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2012	07/19/2013	23,263	0	1,404.0000	(1,714,948)	0	0	(4,686,910)		(4,686,910)	(2,861,566)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VJ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2012	07/19/2013	37,574	0	1,424.0000	(2,416,760)	0	0	(6,807,236)		(6,807,236)	(4,308,607)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VH SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2012	07/19/2013	48,215	0	1,438.0000	(2,811,899)	0	0	(8,084,876)		(8,084,876)	(5,238,642)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VF SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/20/2012	07/19/2013	31,996	0	1,451.0000	(1,713,706)	0	0	(4,970,550)		(4,970,550)	(3,276,634)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VD SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/20/2012	07/19/2013	70,671	0	1,461.0000	(3,505,282)	0	0	(10,278,623)		(10,278,623)	(6,887,016)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833UX SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/20/2012	07/19/2013	7,265	0	1,475.0000	(322,784)	0	0	(961,369)		(961,369)	(657,705)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833UZ SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/20/2012	07/19/2013	14,163	0	1,506.0000	(486,357)	0	0	(1,464,341)		(1,464,341)	(1,044,921)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833UX SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/20/2012	07/19/2013	7,265	0	1,540.0000	(181,189)	0	0	(528,339)		(528,339)	(390,792)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VP SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/27/2012	07/26/2013	13,420	0	1,424.0000	(1,015,626)	0	0	(2,435,961)		(2,435,961)	(1,523,430)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VN SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/27/2012	07/26/2013	13,853	0	1,480.0000	(740,997)	0	0	(1,793,251)		(1,793,251)	(1,219,561)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VT SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/07/2012	08/07/2013	14,986	0	1,447.0000	(1,106,716)	0	0	(2,404,690)		(2,404,690)	(1,538,974)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VR SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/07/2012	08/07/2013	16,484	0	1,499.0000	(843,157)	0	0	(1,852,033)		(1,852,033)	(1,286,872)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VX SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/14/2012	08/14/2013	14,032	0	1,450.0000	(1,044,121)	0	0	(2,235,406)		(2,235,406)	(1,414,319)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VV SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	08/14/2012	08/14/2013	11,183	0	1,502.0000	(565,189)	0	0	(1,242,077)		(1,242,077)	(846,550)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WP SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2012	08/21/2013	23,564	0	1,456.0000	(1,874,752)	0	0	(3,628,121)		(3,628,121)	(2,315,016)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WN SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2012	08/21/2013	34,815	0	1,473.0000	(2,484,398)	0	0	(4,804,840)		(4,804,840)	(3,150,158)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WL SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2012	08/21/2013	39,273	0	1,491.0000	(2,502,868)	0	0	(4,807,285)		(4,807,285)	(3,234,473)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WJ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2012	08/21/2013	27,668	0	1,505.0000	(1,603,084)	0	0	(3,049,554)		(3,049,554)	(2,092,546)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WH SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2012	08/21/2013	36,160	0	1,516.0000	(1,941,792)	0	0	(3,663,011)		(3,663,011)	(2,548,833)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WF SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2012	08/21/2013	42,245	0	1,523.0000	(2,154,917)	0	0	(4,032,566)		(4,032,566)	(2,831,106)	0	0	0	0		0001

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S&P 500 OTC Call Option 9PG833WD SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2012	08/21/2013	9,553	0	1,530.0000	(461,696)	0	0	(857,005)		(857,005)	(606,838)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WB SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2012	08/21/2013	9,199	0	1,562.0000	(347,078)	0	0	(600,628)		(600,628)	(439,595)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833VZ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2012	08/21/2013	7,996	0	1,597.0000	(223,728)	0	0	(333,095)		(333,095)	(249,289)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WT SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2012	08/28/2013	13,269	0	1,445.0000	(1,116,454)	0	0	(2,185,727)		(2,185,727)	(1,357,233)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WR SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	08/28/2012	08/28/2013	11,211	0	1,501.0000	(666,830)	0	0	(1,294,321)		(1,294,321)	(864,935)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WX SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	09/07/2012	09/06/2013	12,727	0	1,481.0000	(975,397)	0	0	(1,710,037)		(1,710,037)	(1,098,864)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WV SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2012	09/06/2013	12,101	0	1,539.0000	(607,228)	0	0	(1,051,944)		(1,051,944)	(742,822)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XB SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2012	09/13/2013	10,779	0	1,513.0000	(761,536)	0	0	(1,166,907)		(1,166,907)	(791,882)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833WZ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2012	09/13/2013	11,666	0	1,568.0000	(555,768)	0	0	(783,778)		(783,778)	(567,318)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XT SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2012	09/20/2013	23,148	0	1,508.0000	(1,578,462)	0	0	(2,657,614)		(2,657,614)	(1,772,100)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XR SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2012	09/20/2013	31,778	0	1,522.0000	(1,953,394)	0	0	(3,279,906)		(3,279,906)	(2,231,122)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XP SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2012	09/20/2013	39,722	0	1,540.0000	(2,146,180)	0	0	(3,546,617)		(3,546,617)	(2,468,858)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XN SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2012	09/20/2013	24,929	0	1,555.0000	(1,201,329)	0	0	(1,960,677)		(1,960,677)	(1,387,876)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XL SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2012	09/20/2013	32,052	0	1,566.0000	(1,418,301)	0	0	(2,275,800)		(2,275,800)	(1,629,375)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XJ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2012	09/20/2013	37,941	0	1,573.0000	(1,584,416)	0	0	(2,506,955)		(2,506,955)	(1,807,434)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XH SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2012	09/20/2013	11,437	0	1,581.0000	(445,929)	0	0	(700,983)		(700,983)	(508,653)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XF SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2012	09/20/2013	10,273	0	1,621.0000	(280,556)	0	0	(388,986)		(388,986)	(289,093)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XD SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2012	09/20/2013	6,027	0	1,650.0000	(123,192)	0	0	(146,971)		(146,971)	(109,341)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XX SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/28/2012	09/27/2013	11,384	0	1,484.0000	(849,588)	0	0	(1,543,041)		(1,543,041)	(980,960)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/28/2012	09/27/2013	10,481	0	1,545.0000	(523,945)	0	0	(914,518)		(914,518)	(628,288)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YB SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/05/2012	10/07/2013	11,363	0	1,512.0000	(762,003)	0	0	(1,310,618)		(1,310,618)	(856,479)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833XZ SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/05/2012	10/07/2013	10,678	0	1,567.0000	(478,908)	0	0	(801,662)		(801,662)	(557,119)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YF SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/12/2012	10/14/2013	11,200	0	1,471.0000	(769,664)	0	0	(1,674,986)		(1,674,986)	(1,023,389)	0	0	0	0		0001

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S&P 500 OTC Call Option 9PG833YD SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	10/12/2012	10/14/2013	10,570	0	1,521.0000	(504,400)	0	0	(1,156,619)		(1,156,619)	(757,688)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YX SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	29,235	0	1,480.0000	(1,981,841)	0	0	(4,189,483)		(4,189,483)	(2,592,129)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	30,212	0	1,494.0000	(1,857,434)	0	0	(3,979,096)		(3,979,096)	(2,512,294)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YT SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	41,167	0	1,512.0000	(2,224,253)	0	0	(4,841,915)		(4,841,915)	(3,132,740)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YR SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	46,609	0	1,526.0000	(2,264,265)	0	0	(4,974,057)		(4,974,057)	(3,279,151)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YP SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	24,979	0	1,537.0000	(1,116,811)	0	0	(2,467,458)		(2,467,458)	(1,648,821)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YN SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	28,189	0	1,544.0000	(1,187,603)	0	0	(2,638,941)		(2,638,941)	(1,778,855)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YL SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	24,421	0	1,551.0000	(972,933)	0	0	(2,162,387)		(2,162,387)	(1,470,039)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YJ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	10,885	0	1,584.0000	(327,639)	0	0	(730,949)		(730,949)	(514,400)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YH SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/19/2012	10/21/2013	7,466	0	1,620.0000	(160,519)	0	0	(347,053)		(347,053)	(251,617)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZB SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2012	10/28/2013	11,332	0	1,451.0000	(807,972)	0	0	(1,919,068)		(1,919,068)	(1,128,853)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833YZ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/26/2012	10/28/2013	11,899	0	1,507.0000	(574,603)	0	0	(1,455,032)		(1,455,032)	(926,167)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZF SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/07/2012	11/07/2013	12,262	0	1,440.0000	(830,996)	0	0	(2,183,159)		(2,183,159)	(1,253,739)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZD SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/07/2012	11/07/2013	12,119	0	1,499.0000	(530,691)	0	0	(1,572,646)		(1,572,646)	(982,955)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZH SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2012	11/14/2013	21,911	0	1,420.0000	(1,285,957)	0	0	(4,320,253)		(4,320,253)	(2,389,545)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZX SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2012	11/21/2013	35,010	0	1,436.0000	(2,181,473)	0	0	(942,340)		(942,340)	1,569,393	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	21,782	0	1,450.0000	(1,236,129)	0	0	(3,752,358)		(3,752,358)	(2,169,566)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZT SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	38,604	0	1,468.0000	(1,917,075)	0	0	(6,100,471)		(6,100,471)	(3,616,223)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZR SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	32,350	0	1,478.0000	(1,480,660)	0	0	(4,841,280)		(4,841,280)	(2,912,306)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZP SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	20,704	0	1,485.0000	(895,655)	0	0	(2,984,451)		(2,984,451)	(1,812,780)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZN SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	39,539	0	1,495.0000	(1,567,721)	0	0	(5,377,276)		(5,377,276)	(3,313,390)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZL SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2012	11/21/2013	31,991	0	1,506.0000	(1,157,114)	0	0	(4,095,157)		(4,095,157)	(2,559,128)	0	0	0	0		0001

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S&P 500 OTC Call Option 9PG833ZJ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	11/21/2012	11/21/2013	9,274	0	1,534.0000	(256,704)	0	0	(1,002,488)		(1,002,488)	(650,455)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG833ZZ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	11/21/2012	11/21/2013	8,123	0	1,572.0000	(154,824)	0	0	(662,798)		(662,798)	(449,167)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AB SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	11/28/2012	11/27/2013	17,590	0	1,480.0000	(910,107)	0	0	(498,887)		(498,887)	478,930	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AD SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	12/07/2012	12/06/2013	18,405	0	1,489.0000	(957,796)	0	0	(2,654,283)		(2,654,283)	(1,583,539)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DT SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	03/21/2013	03/21/2014	32,087	0	1,596.0000	0	(1,835,056)	0	(821,657)		(821,657)	1,013,398	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DR SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	03/21/2013	03/21/2014	25,359	0	1,612.0000	0	(1,281,897)	0	(740,844)		(740,844)	541,053	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DP SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	03/21/2013	03/21/2014	35,839	0	1,627.0000	0	(1,589,818)	0	(1,061,213)		(1,061,213)	528,605	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DN SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	03/21/2013	03/21/2014	19,149	0	1,642.0000	0	(739,917)	0	(574,243)		(574,243)	165,674	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DL SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	03/21/2013	03/21/2014	34,351	0	1,646.0000	0	(1,300,872)	0	(2,193,073)		(2,193,073)	(892,201)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DJ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	03/21/2013	03/21/2014	37,327	0	1,658.0000	0	(1,275,090)	0	(2,184,014)		(2,184,014)	(908,923)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DH SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/21/2013	03/21/2014	28,400	0	1,677.0000	0	(796,620)	0	(1,442,128)		(1,442,128)	(645,508)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DF SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	03/21/2013	03/21/2014	20,701	0	1,704.0000	0	(444,864)	0	(824,179)		(824,179)	(379,314)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DD SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/21/2013	03/21/2014	9,251	0	1,751.0000	0	(113,695)	0	(241,046)		(241,046)	(127,351)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DX SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	03/28/2013	03/28/2014	12,172	0	1,605.0000	0	(795,562)	0	(312,656)		(312,656)	482,906	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	03/28/2013	03/28/2014	10,133	0	1,675.0000	0	(378,468)	0	(529,571)		(529,571)	(151,103)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EB SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/05/2013	04/07/2014	12,232	0	1,604.0000	0	(750,433)	0	(1,086,797)		(1,086,797)	(336,364)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DZ SPX	Multiple	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748...	04/05/2013	04/07/2014	10,816	0	1,666.0000	0	(403,220)	0	(628,919)		(628,919)	(225,699)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EF SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/12/2013	04/14/2014	11,707	0	1,637.0000	0	(710,615)	0	(854,044)		(854,044)	(143,429)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834ED SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	04/12/2013	04/14/2014	10,385	0	1,692.0000	0	(409,169)	0	(501,365)		(501,365)	(92,196)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EX SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	04/19/2013	04/21/2014	29,449	0	1,606.0000	0	(1,882,380)	0	(2,654,143)		(2,654,143)	(771,763)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	04/19/2013	04/21/2014	17,939	0	1,621.0000	0	(1,026,649)	0	(1,468,722)		(1,468,722)	(442,073)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834ET SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	04/19/2013	04/21/2014	57,418	0	1,637.0000	0	(2,920,279)	0	(4,250,644)		(4,250,644)	(1,330,364)	0	0	0	0		0001

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S&P 500 OTC Call Option 9PG834ER SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/19/2013	04/21/2014	41,022	0	1,656.0000	0	(1,792,661)	0	(2,659,037)		(2,659,037)	(866,376)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EP SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	27,070	0	1,668.0000	0	(1,035,698)	0	(1,607,842)		(1,607,842)	(572,143)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EN SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	26,041	0	1,672.0000	0	(963,777)	0	(1,502,334)		(1,502,334)	(538,557)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EL SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	33,499	0	1,687.0000	0	(1,083,693)	0	(1,713,393)		(1,713,393)	(629,701)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EJ SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	16,975	0	1,719.0000	0	(409,098)	0	(670,484)		(670,484)	(261,386)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EH SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	04/19/2013	04/21/2014	9,709	0	1,761.0000	0	(149,519)	0	(258,173)		(258,173)	(108,654)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FB SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/26/2013	04/28/2014	10,175	0	1,618.0000	0	(671,347)	0	(867,973)		(867,973)	(196,627)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834EZ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/26/2013	04/28/2014	9,859	0	1,689.0000	0	(383,811)	0	(513,809)		(513,809)	(129,998)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FD SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/07/2013	05/07/2014	17,959	0	1,711.0000	0	(818,751)	0	(807,237)		(807,237)	11,514	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FH SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2013	05/14/2014	9,392	0	1,700.0000	0	(627,104)	0	(467,744)		(467,744)	159,360	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FF SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2013	05/14/2014	9,574	0	1,762.0000	0	(414,841)	0	(284,048)		(284,048)	130,794	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FZ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	25,043	0	1,723.0000	0	(1,740,989)	0	(1,059,666)		(1,059,666)	681,324	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FX SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	13,899	0	1,740.0000	0	(868,826)	0	(512,591)		(512,591)	356,236	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	39,301	0	1,757.0000	0	(2,207,144)	0	(1,254,774)		(1,254,774)	952,371	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FT SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	45,831	0	1,778.0000	0	(2,229,678)	0	(1,209,853)		(1,209,853)	1,019,826	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FR SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	14,858	0	1,790.0000	0	(663,410)	0	(348,082)		(348,082)	315,327	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FP SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	27,259	0	1,794.0000	0	(1,180,587)	0	(613,066)		(613,066)	567,521	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FN SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	30,375	0	1,807.0000	0	(1,198,901)	0	(602,862)		(602,862)	596,039	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FL SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	11,742	0	1,844.0000	0	(349,794)	0	(156,178)		(156,178)	193,616	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834FJ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2013	05/21/2014	8,807	0	1,886.0000	0	(187,413)	0	(71,845)		(71,845)	115,568	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GB SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/28/2013	05/28/2014	16,686	0	1,743.0000	0	(961,114)	0	(615,815)		(615,815)	345,299	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/07/2013	06/06/2014	9,614	0	1,693.0000	0	(682,017)	0	(536,517)		(536,517)	145,500	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HT SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/07/2013	06/06/2014	9,797	0	1,767.0000	0	(413,237)	0	(305,038)		(305,038)	108,199	0	0	0	0		0001

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S&P 500 OTC Call Option 9PG834HX SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/14/2013	06/13/2014	5,164	0	1,663.0000	0	(423,809)	0	(423,809)		(423,809)	0	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GD SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/31/2013	06/13/2014	15,491	0	1,716.0000	0	(939,374)	0	(766,131)		(766,131)	173,244	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834IH SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/21/2013	06/20/2014	16,013	0	1,640.0000	0	(1,221,472)	0	(1,308,843)		(1,308,843)	(87,372)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GH SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	13,941	0	1,640.0000	0	(425,156)	0	(467,821)		(467,821)	(42,665)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GP SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	38,495	0	1,640.0000	0	(2,013,164)	0	(2,253,971)		(2,253,971)	(240,807)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GJ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	21,163	0	1,640.0000	0	(877,587)	0	(978,211)		(978,211)	(100,624)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GF SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	6,845	0	1,640.0000	0	(155,883)	0	(167,064)		(167,064)	(11,181)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GL SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/03/2013	06/20/2014	15,385	0	1,640.0000	0	(698,034)	0	(723,095)		(723,095)	(25,061)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GN SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	34,978	0	1,640.0000	0	(1,634,303)	0	(1,820,052)		(1,820,052)	(185,749)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834IF SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2013	06/20/2014	7,536	0	1,660.0000	0	(506,419)	0	(541,188)		(541,188)	(34,768)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GV SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/03/2013	06/20/2014	11,241	0	1,690.0000	0	(826,822)	0	(528,327)		(528,327)	298,495	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GT SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/03/2013	06/20/2014	17,395	0	1,710.0000	0	(1,128,530)	0	(817,565)		(817,565)	310,965	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834ID SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2013	06/20/2014	3,768	0	1,724.0000	0	(162,589)	0	(174,572)		(174,572)	(11,983)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GR SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2013	06/20/2014	38,306	0	1,727.0000	0	(2,235,111)	0	(2,474,334)		(2,474,334)	(239,223)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HZ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2013	06/20/2014	3,893	0	1,799.0000	0	(89,266)	0	(96,139)		(96,139)	(6,872)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834IL SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/28/2013	06/27/2014	13,385	0	1,646.0000	0	(1,051,392)	0	(1,064,525)		(1,064,525)	(13,133)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834IJ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/28/2013	06/27/2014	9,836	0	1,727.0000	0	(455,505)	0	(455,054)		(455,054)	451	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HN SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2013	07/07/2014	15,578	0	1,730.0000	0	(912,680)	0	(979,789)		(979,789)	(67,109)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HP SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2013	07/14/2014	20,628	0	1,726.0000	0	(1,242,420)	0	(1,350,373)		(1,350,373)	(107,953)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DB SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/06/2013	07/21/2014	18,551	0	1,692.0000	0	(1,386,744)	0	(834,795)		(834,795)	551,949	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HJ SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	30,014	0	1,708.0000	0	(1,919,773)	0	(1,500,700)		(1,500,700)	419,073	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HH SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	38,458	0	1,724.0000	0	(2,205,304)	0	(1,922,900)		(1,922,900)	282,404	0	0	0	0		0001

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S&P 500 OTC Call Option 9PG834HF SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/06/2013	07/21/2014	25,515	0	1,740.0000	0	(1,313,640)	0	(1,420,558)		(1,420,558)	(106,918)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HD SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/06/2013	07/21/2014	56,392	0	1,744.0000	0	(2,628,850)	0	(2,884,902)		(2,884,902)	(256,052)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GX SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	5,793	0	1,756.0000	0	(239,866)	0	(289,650)		(289,650)	(49,784)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GZ SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	11,278	0	1,797.0000	0	(348,403)	0	(563,900)		(563,900)	(215,497)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834GX SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	06/06/2013	07/21/2014	5,793	0	1,833.0000	0	(125,092)	0	(289,650)		(289,650)	(164,558)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834HR SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/07/2013	07/28/2014	21,845	0	1,721.0000	0	(1,353,415)	0	(1,493,870)		(1,493,870)	(140,455)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AH SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/14/2012	12/13/2013	11,319	0	1,456.0000	(771,163)	0	0	(1,928,485)		(1,928,485)	(1,101,230)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AF SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/14/2012	12/13/2013	10,682	0	1,505.0000	(511,881)	0	0	(1,410,332)		(1,410,332)	(863,661)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AZ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	12/21/2012	12/20/2013	43,981	0	1,477.0000	(2,994,226)	0	0	(6,835,685)		(6,835,685)	(4,013,596)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AX SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	12/21/2012	12/20/2013	21,606	0	1,495.0000	(1,300,897)	0	0	(3,061,434)		(3,061,434)	(1,841,547)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	12/21/2012	12/20/2013	40,345	0	1,509.0000	(2,198,399)	0	0	(5,286,022)		(5,286,022)	(3,240,383)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AT SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	12/21/2012	12/20/2013	26,221	0	1,520.0000	(1,320,227)	0	0	(3,230,762)		(3,230,762)	(2,008,152)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AR SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	12/21/2012	12/20/2013	20,557	0	1,527.0000	(979,130)	0	0	(2,427,690)		(2,427,690)	(1,522,789)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AP SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	12/21/2012	12/20/2013	39,856	0	1,534.0000	(1,795,513)	0	0	(4,506,391)		(4,506,391)	(2,852,108)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AN SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	12/21/2012	12/20/2013	28,738	0	1,548.0000	(1,154,980)	0	0	(2,967,635)		(2,967,635)	(1,911,333)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AL SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	12/21/2012	12/20/2013	9,789	0	1,577.0000	(309,430)	0	0	(829,818)		(829,818)	(552,335)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834AJ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	12/21/2012	12/20/2013	11,258	0	1,616.0000	(246,438)	0	0	(698,638)		(698,638)	(483,890)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BB SPX	Multiple	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/28/2012	12/27/2013	19,609	0	1,462.0000	(1,273,212)	0	0	(559,627)		(559,627)	790,286	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BD SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	01/07/2013	01/07/2014	15,596	0	1,539.0000	0	(779,800)	0	(1,767,975)		(1,767,975)	(988,175)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BF SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	01/14/2013	01/14/2014	13,735	0	1,537.0000	0	(753,502)	0	(1,580,959)		(1,580,959)	(827,457)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BX SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	01/18/2013	01/21/2014	22,813	0	1,534.0000	0	(1,362,620)	0	(2,706,541)		(2,706,541)	(1,343,921)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868..	01/18/2013	01/21/2014	24,765	0	1,553.0000	0	(1,324,928)	0	(2,646,376)		(2,646,376)	(1,321,448)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Call Option 9PG834BT SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	32,437	0	1,564.0000	0	(1,590,710)	0	(3,233,408)		(3,233,408)	(1,642,698)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BR SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	23,352	0	1,579.0000	0	(1,013,243)	0	(2,112,127)		(2,112,127)	(1,098,883)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BP SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	25,909	0	1,583.0000	0	(1,089,733)	0	(2,285,134)		(2,285,134)	(1,195,402)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BN SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	32,840	0	1,594.0000	0	(1,254,160)	0	(2,680,416)		(2,680,416)	(1,426,256)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BL SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	27,928	0	1,609.0000	0	(938,102)	0	(2,044,994)		(2,044,994)	(1,106,892)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BJ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/18/2013	01/21/2014	13,257	0	1,638.0000	0	(335,004)	0	(766,285)		(766,285)	(431,281)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BH SPX	Multiple	N/A	Equity/Index	Merrill Lynch Intl. GGDZP1UYGU9STUHRDP48	01/18/2013	01/21/2014	11,238	0	1,679.0000	0	(175,313)	0	(440,785)		(440,785)	(265,472)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834BZ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2013	01/28/2014	15,132	0	1,568.0000	0	(676,552)	0	(1,489,853)		(1,489,853)	(813,302)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CB SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/07/2013	02/07/2014	17,027	0	1,577.0000	0	(832,620)	0	(1,608,854)		(1,608,854)	(776,234)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CD SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2013	02/14/2014	16,827	0	1,594.0000	0	(773,201)	0	(1,432,822)		(1,432,822)	(659,622)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CV SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	25,093	0	1,551.0000	0	(1,470,199)	0	(2,806,819)		(2,806,819)	(1,336,620)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CT SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	24,960	0	1,570.0000	0	(1,267,469)	0	(2,498,085)		(2,498,085)	(1,230,616)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CR SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	32,082	0	1,581.0000	0	(1,484,434)	0	(2,993,286)		(2,993,286)	(1,508,852)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CP SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	15,042	0	1,596.0000	0	(614,616)	0	(1,272,649)		(1,272,649)	(658,033)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CN SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	25,758	0	1,600.0000	0	(1,017,699)	0	(2,124,871)		(2,124,871)	(1,107,172)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CL SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	39,270	0	1,611.0000	0	(1,403,903)	0	(2,997,025)		(2,997,025)	(1,593,123)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CJ SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	24,827	0	1,630.0000	0	(746,051)	0	(1,652,705)		(1,652,705)	(906,654)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CH SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2013	02/21/2014	11,648	0	1,656.0000	0	(267,671)	0	(630,214)		(630,214)	(362,543)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CF SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2013	02/21/2014	11,182	0	1,698.0000	0	(139,440)	0	(422,586)		(422,586)	(283,146)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CX SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2013	02/28/2014	17,760	0	1,587.0000	0	(831,168)	0	(1,633,270)		(1,633,270)	(802,102)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834CZ SPX	Multiple	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/07/2013	03/07/2014	15,930	0	1,621.0000	0	(681,485)	0	(1,178,732)		(1,178,732)	(497,246)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG834DB SPX	Multiple	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2013	03/14/2014	18,551	0	1,634.0000	0	(864,106)	0	(1,269,509)		(1,269,509)	(405,403)	0	0	0	0		0001
0439999. Total-Written Options-Hedging Effective-Call Options and Warrants										(105,306,345)	(97,499,130)	0	(360,063,021)	XXX	(360,063,021)	(171,933,098)	0	0	0	0	XXX	XXX

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 (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed 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 (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0499999. Total-Written Options-Hedging Effective										.(105,306,345)	...(97,499,130)	0	.......(360,063,021)	XXX	.(360,063,021)	.(171,933,098)	0	0	0	0	....XXX....	........XXX......
0789999. Total-Written Options-Call Options and Warrants										.(105,306,345)	...(97,499,130)	0	.......(360,063,021)	XXX	.(360,063,021)	.(171,933,098)	0	0	0	0	....XXX....	........XXX......
0849999. Total-Written Options										.(105,306,345)	...(97,499,130)	0	.......(360,063,021)	XXX	.(360,063,021)	.(171,933,098)	0	0	0	0	XXX	........XXX......
Swaps - Hedging Effective - Credit Default																						
Barclays US Funding LLC Fixed Rate Credit Default Swap TOLL BROS FINANCE CORP	TOLL BROS FINANCE CORP 88947EAG5	N/A........	Credit....	Barclays US Funding G5GSEF7VJP5I7OUK5573...	.11/20/2008	.12/20/2013	0	10,000,000	..........(3.7500)	0	0	........(189,583)	..............(186,415)	....	........(186,415)	163,712	0	0	0	0	3............	0002............
Barclays US Funding LLC Variable Rate Credit Default Swap TOLL BROS FINANCE CORP	TOLL BROS FINANCE CORP 88947EAG5	N/A........	Credit....	Barclays US Funding G5GSEF7VJP5I7OUK5573...	.11/20/2008	.12/20/2013	0	10,000,000	0....................	0	0	0	0	....	0	0	0	0	0	0	3............	0002............
Newell Rubbermaid Inc Fixed Rate Credit Default Swap Newell Rubbermaid Inc	Newell Rubbermaid Inc 651229AF3	N/A........	Credit....	Newell Rubbermaid I 8I5DZWZKVSZI1NUHU748...	.02/05/2009	.03/20/2014	0	5,000,000	..........(2.5000)	0	0	..........(67,014)	................(90,173)	....	..........(90,173)	..........(90,173)	0	0	0	0	2............	0002............
Newell Rubbermaid Inc Variable Rate Credit Default Swap Newell Rubbermaid Inc	Newell Rubbermaid Inc 651229AF3	N/A........	Credit....	Newell Rubbermaid I 8I5DZWZKVSZI1NUHU748...	.02/05/2009	.03/20/2014	0	5,000,000	0....................	0	0	0	0	....	0	0	0	0	0	0	2............	0002............
0869999. Total-Swaps-Hedging Effective-Credit Default										0	0	........(256,597)	.............(276,588)	XXX	........(276,588)	73,539	0	0	0	0	....XXX....	........XXX......
0909999. Total-Swaps-Hedging Effective										0	0	........(256,597)	.............(276,588)	XXX	........(276,588)	73,539	0	0	0	0	....XXX....	........XXX......
1169999. Total-Swaps-Credit Default										0	0	........(256,597)	.............(276,588)	XXX	........(276,588)	73,539	0	0	0	0	....XXX....	........XXX......
1209999. Total-Swaps										0	0	........(256,597)	.............(276,588)	XXX	........(276,588)	73,539	0	0	0	0	....XXX....	........XXX......
1399999. Total-Hedging Effective										83,636,058	96,154,333	........(256,597)	272,281,650	XXX	..272,281,650	93,324,522	0	0	0	0	....XXX....	........XXX......
1449999. TOTAL										83,636,058	96,154,333	........(256,597)	272,281,650	XXX	..272,281,650	93,324,522	0	0	0	0	....XXX....	........XXX......

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	The hedge effectiveness cannot be measured at inception. At 06/30/2013, the change in fair value of the derivative hedging instrument over the previous quarter was 102% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed by SSAP 86 for a highly
0002	The Company purchases credit default swaps to protect against credit risk in certain bonds. In the event the specified entity defaults, the credit default swap will make us whole on any losses incurred. In the event that the specified entity doesn't default, the credit default swap expires worthless.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income General or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	All Other 18 Cumulative Variation Margin	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
Long Futures																					
Hedging Effective																					
RRU3	5	500	RUSSELL 2000 MINI	Multiple	N/A	Equity/Index	09/20/2013	NYF	06/18/2013	985.6000	974.7000	(5,450)	98,648	(5,450)	0	0	(5,450)	(5,450)	24,000	0001	100
ESU3	119	5,950	S&P500 EMINI FUT	Multiple	N/A	Equity/Index	09/20/2013	CME	Various	1,626.9370	1,599.3000	(164,440)	2,347,822	(164,440)	0	0	(164,440)	(164,440)	416,500	0001	50
ESU3	1	50	S&P500 EMINI FUT	Multiple	N/A	Equity/Index	09/20/2013	CME	06/26/2013	1,598.5000	1,599.3000	40	19,730	40	0	0	40	40	3,500	0001	50
1279999. Total-Long Futures-Hedging Effective												(169,850)	2,466,200	(169,850)	0	0	(169,850)	(169,850)	444,000	XXX	XXX
1329999. Total-Long Futures												(169,850)	2,466,200	(169,850)	0	0	(169,850)	(169,850)	444,000	XXX	XXX
1399999. Total-Hedging Effective												(169,850)	2,466,200	(169,850)	0	0	(169,850)	(169,850)	444,000	XXX	XXX
1449999. TOTAL												(169,850)	2,466,200	(169,850)	0	0	(169,850)	(169,850)	444,000	XXX	XXX

	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
(b)	0001	The hedge effectiveness cannot be measured at inception. At 06/30/2013, the change in fair value of the derivative hedging instrument over the previous quarter was 102% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed by SSAP 86 for a highly effective hedge.

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
JP Morgan	628,573	1,837,627	2,636,050
Total Net Cash Deposits	628,573	1,837,627	2,636,050

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	2,466,200	0	2,466,200	2,466,200	0	2,466,200	444,000	444,000
NAIC 1 Designation											
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Y	Y	62,490,000	184,217,714	(102,159,738)	19,567,976	184,217,714	(102,159,738)	19,567,976	0	0
Credit Suisse FB Int E58DKGMJYYYJLN8C3868	Y	Y	119,691,000	304,951,097	(180,809,175)	4,450,922	304,951,097	(180,809,175)	4,450,922	0	0
JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	Y	Y	9,615,000	46,257,243	(28,212,208)	8,430,035	46,257,243	(28,212,208)	8,430,035	0	0
Merrill Lynch Intl GGDZP1UYGU9STUHRDP48	Y	Y	32,040,000	71,032,792	(38,172,020)	820,772	71,032,792	(38,172,020)	820,772	0	0
RBC Capital Markets ES7IP3U3RHIGC71XBU11	Y	Y	16,070,000	26,162,413	(10,986,468)	0	26,162,413	(10,986,468)	0	0	0
0299999. Total NAIC 1 Designation			239,906,000	632,621,259	(360,339,609)	33,269,705	632,621,259	(360,339,609)	33,269,705	0	0
0999999. Totals			239,906,000	635,087,459	(360,339,609)	35,735,905	635,087,459	(360,339,609)	35,735,905	444,000	444,000

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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)
Collateral Pledged to Reporting Entity									
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Cash			62,490,000	62,490,000	XXX		I
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	Cash			119,691,000	119,691,000	XXX		I
JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748	Cash			9,615,000	9,615,000	XXX		I
Merrill Lynch Intl	GGDZP1UYGU9STUHRDP48	Cash			32,040,000	32,040,000	XXX		I
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	Cash			16,070,000	16,070,000	XXX		I
0299999. Totals					239,906,000	239,906,000	0	XXX	XXX

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

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
			Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository		Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
JPMorgan Chase	New York, NY		0.000	0	0	13,310,687	26,183,382	11,125,601	XXX
JPMorgan Chase	San Angelo, TX		0.000	0	0	(15,109,998)	(19,037,603)	(18,295,371)	XXX
State Street Bank	Boston, MA		0.000	0	0	808,439	399,395	385,528	XXX
BNY Mellon	Pittsburgh, PA		0.000	0	0	2,645,153	1,543,899	868,089	XXX
JPMorgan Chase	Dallas, TX		0.000	0	0	(832,939)	(295,315)	(1,426,906)	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	821,342	8,793,758	(7,343,059)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	821,342	8,793,758	(7,343,059)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	400	400	400	XXX
0599999. Total Cash		XXX	XXX	0	0	821,742	8,794,158	(7,342,659)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
FHLB		06/27/2013	0.015	07/03/2013	14,999,963	25	0
FHLB		06/28/2013	0.020	07/19/2013	14,499,831	24	0
FHLB		06/26/2013	0.030	07/24/2013	12,999,697	54	0
FHLB		06/25/2013	0.020	07/26/2013	33,999,414	113	0
FNMA		06/26/2013	0.030	07/23/2013	4,099,908	17	0
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					80,598,813	233	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations					80,598,813	233	0
Total Bonds							
7799999. Subtotals - Issuer Obligations					80,598,813	233	0
8399999. Subtotals - Bonds					80,598,813	233	0
8699999. Total - Cash Equivalents					80,598,813	233	0