



***New York Life Global Funding***  
***\$11,000,000,000***  
***GLOBAL DEBT ISSUANCE PROGRAM***

This supplement (“Base Prospectus Supplement”) is supplemental to and must be read in conjunction with the Offering Memorandum dated May 30, 2012 (the “Offering Memorandum”), as supplemented by a first base prospectus supplement dated June 7, 2012 and a second base prospectus supplement dated September 5, 2012, prepared by New York Life Global Funding (the “Issuer”) under the Issuer's \$11,000,000,000 Global Debt Issuance Program for the issuance of senior secured medium-term notes (the “Notes”).

This Base Prospectus Supplement has been approved by the Central Bank of Ireland, as competent authority under Directive 2003/71/EC (the “Prospectus Directive”). The Central Bank of Ireland only approves this Base Prospectus Supplement as meeting the requirements imposed under Irish and EU law pursuant to the Prospectus Directive.

This document constitutes a Base Prospectus Supplement for the purposes of the Prospectus Directive. References herein to this document are to this Base Prospectus Supplement incorporating Annex 1 hereto.

On November 14, 2012, New York Life Insurance Company (“New York Life”) published its interim statutory statements as of September 30, 2012 (including any notes thereto, the “Third Quarter 2012 Statutory Statements”), and on November 29, 2012 made available New York Life’s Summary of Certain Third Quarter Financial Information, Certain Financial and Accounting Matters, Statutory Capitalization of New York Life, and Selected Historical Statutory Financial Information of New York Life (collectively, the “Summary”). The Summary and the Third Quarter 2012 Statutory Statements are set out in Annex 1 to this document. Copies of the Summary and the Third Quarter 2012 Statutory Statements will be made available for inspection at the offices of the parties at whose offices documents are to be available for inspection as identified in “General Information” in the Offering Memorandum.

Except as disclosed in this document, there has been no other significant new factor, material mistake or inaccuracy relating to the information included in the Offering Memorandum.

Each of the Issuer and New York Life accepts responsibility for the information contained in this Base Prospectus Supplement. To the best of the knowledge of each of the Issuer and New York Life (having taken all reasonable care to ensure that such is the case) the information contained in this Base Prospectus Supplement is in accordance with the facts and does not omit anything likely to affect the import of such information.

Where there is any inconsistency among the Offering Memorandum and this Base Prospectus Supplement, the language used in this Base Prospectus Supplement shall prevail.

Base Prospectus Supplement dated December 6, 2012

## ANNEX 1

## SUMMARY OF CERTAIN THIRD QUARTER FINANCIAL INFORMATION

### Unaudited Results of Operations – For the Nine Months Ended September 30, 2012 Compared to the Nine Months Ended September 30, 2011

#### *Net Income*

Net income, which is net gain from operations less net realized capital losses (after-tax and transfers to the interest maintenance reserve (“**IMR**”)), was \$445 million for the nine months ended September 30, 2012, which represented a \$290 million increase from the net income of \$155 million reported for the nine months ended September 30, 2011. The increase was driven by a \$318 million increase in net gain from operations, which was partially offset by a \$28 million increase in net realized capital losses (see “—Net Realized Capital (Losses)/Gains”).

#### *Net Gain from Operations*

Net gain from operations after dividends and federal income taxes for the nine months ended September 30, 2012 was \$645 million, which was \$318 million, or 97.3%, higher than the \$327 million reported for the nine months ended September 30, 2011. The increase was primarily driven by:

- \$259 million increase due to a federal income tax benefit of \$79 million at September 30, 2012, as compared to an expense of \$180 million at September 30, 2011, which was largely due to a \$148 million tax benefit resulting from New York Life’s current contributions to its qualified defined benefit plans, an increase in tax exempt income (primarily intra-company Corporate Owned Life Insurance) and tax credits (primarily investments in low income housing);
- \$111 million growth in income from New York Life’s Corporate Owned Life Insurance (no tax effect) driven by positive earnings due to better market performance; and
- \$42 million increase due to lower dividend expense, primarily due to the reduction in New York Life’s dividend scale approved in November 2011.

This increase was partially offset by a \$90 million increase in general expenses primarily driven by one-time costs associated with the restructuring of the organization.

### Premium Income

Premiums are generated from sales of life and health insurance and annuities. In addition, the products of retirement plan services (“**RPS**”) and guaranteed products (“**GP**”) that include annuity purchase rate guarantees are counted as premium since there is exposure to mortality risk in the product. The following table shows premium income by business operation for the nine months ended September 30, 2012 and 2011 (\$ in millions):

	For the Nine Months Ended September 30,		Change	
	2012	2011	\$ Change	% Change
Individual Life .....	\$ 4,491	\$ 4,937	\$ (446)	(9.0)%
Affinity Programs .....	1,436	1,369	67	4.9
LTC .....	166	150	16	10.7
Disability Income .....	1	1	-	-
<b>Insurance Group .....</b>	<b>6,094</b>	<b>6,457</b>	<b>(363)</b>	<b>(5.6)</b>
Retirement Plan Services .....	2,696	2,829	(133)	(4.7)
Guaranteed Products .....	1,148	274	874	319.0
Individual Annuity .....	323	340	(17)	(5.0)
<b>Investment Group .....</b>	<b>4,167</b>	<b>3,443</b>	<b>724</b>	<b>21.0</b>
<b>Total .....</b>	<b>\$ 10,261</b>	<b>\$ 9,900</b>	<b>\$ 361</b>	<b>3.6%</b>

Individual Life premiums, the largest component of premium income for the Insurance Group, accounted for \$446 million of the total decrease over the prior year. The decrease primarily resulted from lower single premiums of \$539 million and was partially offset by higher first year and renewal premiums.

The increase in Investment Group premium income was primarily attributable to GP, which increased \$874 million mainly due to the \$450 million contribution New York Life made to fund its defined benefit pension plans and \$380 million due to higher guaranteed interest contracts (“**GIC**”) sales. Partially offsetting the increase in GP was lower premium income from RPS of \$133 million driven by lower sales of the Stable Value Investment (“**SVI**”) product through New York Life’s separate accounts (SVI premiums are down from the same period last year since the majority of the new sales of the SVI product are synthetic sales which do not impact Statutory premiums), partially offset by new plan sales through the Anchor Accounts (mainly to 401(k) plans as the stable value option of the plan).

### Net Investment Income (including amortization of IMR)

Net investment income for the nine months ended September 30, 2012 was \$3,700 million, an increase of \$6 million, or 0.2%, from the \$3,694 million reported for the nine months ended September 30, 2011. The increase was primarily due to higher income from mortgage loans driven by higher average assets balances, higher income from unaffiliated common stock dividends and an increase in the amortization of IMR, partially offset by lower distribution income from limited partnerships.

### *Benefit Payments*

New York Life's benefit payments primarily include death benefits, annuity benefits, accident and health benefits, surrender benefits (including scheduled maturities and withdrawals on GP and RPS) and interest on policy claims and deposit funds. Benefit payments of \$9,335 million for the nine months ended September 30, 2012 were \$2,045 million, or 28.1%, higher than the \$7,290 million reported for the nine months ended September 30, 2011. This increase was primarily driven by higher payments on RPS and GP contracts of \$1,968 million, mainly from scheduled maturities on GICs and withdrawals on the SVI product.

### *Additions to Reserves (excluding Net Transfers to/from Separate Accounts)*

Additions to reserves of \$2,024 million for the nine months ended September 30, 2012 were \$316 million, or 13.5%, lower than the \$2,340 million reported for the nine months ended September 30, 2011. This decrease was primarily attributable to a smaller increase in Individual Life reserves of \$357 million mainly due to lower single premiums, and a smaller change in RPS reserves of \$123 million mainly due to lower net cash flows (premiums less scheduled maturities and withdrawals). This decrease is partially offset by an increase of \$154 million in GP reserve additions resulting from higher net cash flows.

### *Net Transfers to/from Separate Accounts*

Net transfers from separate accounts for the nine months ended September 30, 2012 were \$270 million, a \$1,262 million, or 127.2%, decrease as compared to the \$992 million transferred to separate accounts for the nine months ended September 30, 2011. The \$1,262 million change was primarily driven by the liquidation of a SVI product through New York Life's separate accounts, which resulted in a net withdrawal from separate accounts as compared to a net contribution in the prior year.

### *Operating Expenses*

New York Life's operating expenses primarily include general insurance expenses, taxes, licenses, fees and commissions. For the nine months ended September 30, 2012, total operating expenses of \$1,823 million reflected an increase of \$104 million, or 6.1%, from the \$1,719 million reported for the nine months ended September 30, 2011. This increase was primarily driven by one-time costs associated with the restructuring of the organization and an increase in benefit plans expenses.

### *Dividends to Policyholders*

Based on the dividend scale approved by the Board of Directors in November 2011, which factors in investment experience (interest earnings, credit loss experience and equity returns), mortality results and expense levels that develop over a period of time, dividends to policyholders for the nine months ended September 30, 2012 were \$1,000 million, a \$42 million, or 4.0%, decrease from the \$1,042 million reported for the nine months ended September 30, 2011.

### *Federal Income Taxes*

New York Life's federal income tax benefit for the nine months ended September 30, 2012 of \$79 million was \$259 million, or 143.9%, better than the \$180 million federal income tax expense reported for the nine months ended September 30, 2011. The main driver of the improvement was a \$148 million tax benefit resulting from the contributions New York Life made to its qualified defined benefit pension plans in September 2012. The impact of the \$148 million tax benefit from the current pension

contributions was surplus neutral since it was offset by a decrease in admitted deferred tax assets as a direct charge against surplus.

The following table reconciles the tax expense calculated at the statutory rate to the tax expense reflected in New York Life's results of operations:

### Tax Reconciliation

	For the Nine Months Ended September 30,		
	2012	2011	Change
	(in millions)		
<b>Pre-tax gain from operations at 35% .....</b>	<b>\$ 198</b>	<b>\$ 177</b>	<b>\$ 21</b>
Tax credits <sup>1</sup> .....	(93)	(77)	(16)
Tax exempt income .....	(53)	(17)	(36)
Tax basis versus statutory basis reserves adjustment .....	(22)	(9)	(13)
Amortization of IMR .....	(19)	(15)	(4)
Real Estate Investment Mortgage Conduit ("REMIC")			
ordinary loss .....	2	17	(15)
Deferred acquisition costs .....	13	32	(19)
Non-deductible pension and postretirement costs .....	40	44	(4)
Other <sup>2</sup> .....	3	28	(25)
<b>Subtotal before pension contribution .....</b>	<b>69</b>	<b>180</b>	<b>(111)</b>
Current pension contribution credit .....	(148)	-	(148)
<b>Total federal income tax .....</b>	<b>\$ (79)</b>	<b>\$ 180</b>	<b>\$ (259)</b>

<sup>1</sup> Tax credits result primarily from investments in low income housing and alternative energy.

<sup>2</sup> Includes changes in prior years tax returns.

### *Net Realized Capital (Losses) Gains*

New York Life reported net realized capital losses after taxes and transfers to the IMR of \$200 million for the nine months ended September 30, 2012, an increase in losses of \$28 million, or 16.3%, from the \$172 million net realized capital losses reported for the same period in the previous year.

As reflected in the following table, the September 30, 2012 net realized capital losses consisted primarily of \$200 million of other-than-temporary impairment (“**OTTI**”) losses.

**Net Realized Capital (Losses)/Gains**

	<b>For the Nine Months Ended September 30,</b>		<b>Change</b>
	<b>2012</b>	<b>2011</b>	
		(in millions)	
Bonds .....	\$ 288	\$ 224	\$ 64
Unaffiliated common stock .....	18	3	15
Derivatives .....	3	11	(8)
Other <sup>1</sup> .....	8	(82)	90
Total before capital gains tax .....	317	156	161
Capital gains tax (expense)/benefit <sup>2</sup> .....	(143)	21	(164)
<b>Net capital gains from sales after-tax and before transfers to the IMR .....</b>	<b>174</b>	<b>177</b>	<b>(3)</b>
Capital (gains) transferred to the IMR <sup>3</sup> .....	(174)	(133)	(41)
<b>Net capital (losses)/gains from sales after-tax and transfers to the IMR .....</b>	<b>-</b>	<b>44</b>	<b>(44)</b>
OTTI <sup>4</sup> (see table below) .....	(200)	(216)	16
<b>Net capital (losses) after-tax .....</b>	<b><u>\$ (200)</u></b>	<b><u>\$ (172)</u></b>	<b><u>\$ (28)</u></b>

- <sup>1</sup> Primarily realized foreign exchange gains/(losses) on European Guaranteed Interest Contracts (“**EuroGICs**”) of \$4 million and \$(91) million at September 30, 2012 and 2011, respectively. These gains/(losses) were substantially offset by realized (losses)/gains on currency swaps included in Derivatives.
- <sup>2</sup> Includes a \$73 million tax expense on the termination of the REMIC transaction (Madison ResCom Securities Funding Trust 2009) which New York Life entered into in December 2009.
- <sup>3</sup> Capital gains tax expense transferred to the IMR was \$94 million and \$71 million for the nine months ended September 30, 2012 and 2011, respectively.
- <sup>4</sup> OTTI on securities other than residential mortgage-backed securities (“**RMBS**”) are generally not subject to current tax treatment until disposed of by New York Life.

The following table shows the distribution of OTTI and the year-over-year change in OTTI by asset type:

### Other-Than-Temporary Impairments

	For the Nine Months Ended September 30,		
	2012	2011	Change
	(in millions)		
Limited Partnerships and other invested assets.....	\$ (135)	(94)	(41)
Bonds .....	(55)	(121)	66
Unaffiliated common stocks .....	(10)	-	(10)
Other .....	-	(1)	1
<b>Total OTTI .....</b>	<b>\$ (200)</b>	<b>\$ (216)</b>	<b>\$ 16</b>

### Unaudited Financial Position – At September 30, 2012 compared to December 31, 2011

#### *Assets*

New York Life's total assets at September 30, 2012 were \$134,758 million, which was \$4,072 million, or 3.1%, higher than the \$130,686 million reported at December 31, 2011. The increase was primarily driven by:

- \$2,386 million from the reinvestment of operating cashflow;
- \$897 million increase in separate account assets, primarily due to net contributions (deposits less withdrawals) and market value appreciation due to an improvement in the equity markets;
- \$505 million increase in net deposits on deposit-type contracts primarily associated with funding agreements; and
- \$307 million increase in uncollected premiums, primarily from Federal Employees Group Life Insurance and Service members' Group Life Insurance pools.

#### *Liabilities*

New York Life's total liabilities, including the asset valuation reserve ("AVR"), at September 30, 2012 were \$118,436 million, which was \$2,879 million, or 2.5%, higher than the \$115,557 million reported at December 31, 2011. The increase primarily reflected:

- \$3,032 million higher policyholder liabilities (future policy benefits and deposit-type contracts) mainly due to higher reserves driven by an increase in the aging of the inforce, and an increase in net deposits on deposit-type contracts; and
- \$894 million increase in separate account liabilities (see discussion on separate account assets in "—Assets" above).

This increase was partially offset by a \$1,179 million decrease in borrowed funds primarily attributed to the payment of a portion of the outstanding short-term debt through the New York Life Capital Corporation ("NYLCC") commercial paper facility and the maturity of the Real Estate Mortgage Investment Conduit ("REMIC").



### *Statutory Surplus*

Statutory surplus was \$16,322 million at September 30, 2012, an increase of \$1,193 million, or 7.9%, from the \$15,129 million reported at December 31, 2011. The main drivers of the change in New York Life's statutory surplus are presented in the following table:

### **Surplus and AVR**

	<b>September 30, 2012</b>
	<b>(in millions)</b>
Beginning surplus .....	\$ 15,129
Net income .....	445
Net unrealized capital gains <sup>1</sup> .....	1,124
Change in additional minimum pension liability ("AML") .....	250
Prior period correction .....	135
Change in nonadmitted assets <sup>2</sup> .....	96
Change in accounting principles .....	(46)
Change in AVR .....	(169)
Change in deferred taxes .....	(182)
Nonadmittance of contribution to pension plans .....	(450)
Other .....	(10)
<b>Ending surplus .....</b>	<b>16,322</b>
AVR .....	2,240
<b>Surplus and AVR<sup>3</sup> .....</b>	<b><u>\$ 18,562</u></b>

<sup>1</sup> Excludes deferred tax expense on net unrealized gains of \$88 million reclassified to "Change in deferred taxes."

<sup>2</sup> Excludes the decrease in nonadmitted deferred taxes of \$16 million reclassified to "Change in deferred taxes."

<sup>3</sup> Consolidated statutory surplus and AVR, which includes the AVR of New York Life's wholly owned U.S. insurance subsidiaries (New York Life Insurance and Annuity Corporation ("NYLIAC") and New York Life Insurance Company of Arizona ("NYLAZ")), totaled \$19,299 million at September 30, 2012.

New York Life's net income accounted for \$445 million of the change in surplus during the first nine months of 2012. See "—Unaudited Results of Operations—Nine Months Ended September 30, 2012 Compared to the Nine Months Ended September 30, 2011—Net Income." Other items impacting New York Life's 2012 surplus position included the following:

### *Net Unrealized Capital Gains*

Unrealized capital gains resulted in an increase in surplus of \$1,124 million at September 30, 2012. The increase was primarily due to:

- \$871 million of unrealized gains on affiliated entities primarily attributable to:
  - New York Life Enterprises LLC – \$466 million increase primarily consisting of a \$262 million impact from the sale of operations in India and a \$252 million increase from its Mexico SM operation mainly due to unrealized gains on the Mexico bond portfolio driven by the decline in interest rates and foreign exchange gains on liabilities

denominated in USD due to the strengthening of the Mexican Peso relative to the USD from the end of 2011;

- NYLIAC – \$292 million increase primarily resulting from positive operating results; and
- NYL Investments – \$117 million increase primarily resulting from positive operating results.

- \$368 million of net unrealized gains on other investments (primarily limited partnerships and unaffiliated common stocks).

These increases were partially offset by \$115 million of net unrealized losses on derivatives, primarily driven by losses on currency swaps from the hedge on New York Life's operations in Mexico and losses on hedges that protect against a spike in interest rates as interest rates declined.

#### *Change in Additional Minimum Pension Liability (“AML”)*

The net decrease in AML of \$250 million reflects the following:

- reduction of the AML by \$450 million resulting from the pension contributions made in September 2012; and
- increase in the AML liability of \$200 million reflecting an anticipated lower discount rate at year end.

#### *Prior Period Correction*

In 2009, New York Life entered into a REMIC with a trust known as Madison ResCom Securities Funding Trust 2009 that met the criteria for a qualified special purpose entity. As residual interest holder in the REMIC, New York Life recognized a tax loss on the sale of a regular interest note issued by the REMIC and additional tax losses with respect to the residual interest in the REMIC from 2009 through the first quarter of 2012. In March of 2012, the regular interest note matured and the REMIC was dissolved. During the second quarter of 2012, it was discovered that the accrual of discount on the mortgages held by the REMIC was calculated based on the expected life of the REMIC rather than the expected remaining life of the mortgages. This error understated the tax loss recognized by New York Life for the years 2009 through 2011. To correct this error, New York Life has recorded a prior period correction, increasing statutory surplus by \$135 million.

#### *Change in Nonadmitted Assets*

Certain assets are not allowed as admitted assets under statutory accounting practices (“SAP”). Generally these are assets with economic value, but which cannot readily be used to pay policyholder obligations. A net decrease in nonadmitted assets (exclusive of the impact of the contribution to New York Life's pension plans) increased surplus by \$96 million during the nine months ended September 30, 2012. The increase was primarily driven by a decrease in New York Life's prepaid pension costs of \$111 million (a transaction that is surplus neutral since it offsets a \$79 million expense recorded in Net Gain from Operations and \$32 million recorded in unrealized gains and losses for the pension expense allocated to New York Life's subsidiaries).

### *Change in Accounting Principles*

In November 2011, the NAIC issued SSAP No. 101, “Income Taxes—A Replacement of SSAP No. 10R and SSAP No. 10” that reduces the recognition threshold used in determining a tax contingency related to uncertain tax positions from “probable” to “more likely than not”. The amount of the contingency reserve shall be management’s best estimate of the amount of the original tax benefit that could be reversed upon audit, unless the best estimate is greater than 50% of the original tax benefit, in which case the reserve shall equal the entire tax benefit. In addition, the guidance also places additional restrictions on the admissibility of deferred tax assets (“DTAs”). New York Life’s adoption of this guidance effective January 1, 2012 resulted in a \$46 million reduction to statutory surplus.

### *Change in Deferred Taxes*

The net negative impact on surplus of the change in deferred taxes was \$182 million at September 30, 2012. The following table details the components of the change in deferred taxes:

<b>Change in Deferred Taxes</b>	
	<b>September 30, 2012</b>
	<b>(in millions)</b>
Deferred taxes on operating results.....	\$ (110)
Deferred taxes on change in net unrealized gains .....	(88)
<b>Subtotal .....</b>	<b>(198)</b>
Increase in deferred taxes nonadmitted.....	16
<b>Total change in deferred taxes .....</b>	<b><u>\$ (182)</u></b>

### *Nonadmittance of Contribution to Pension Plans*

The \$450 million decrease in surplus represents the non-admittance of the contributions to the pension plans. The \$450 million contributions made in third quarter of 2012 relate only to the qualified component of the pension plans. Under statutory accounting rules, these contributions are recorded as a nonadmitted pre-paid pension asset and a reduction of the AML. The pre-paid pension expense is a nonadmitted asset, hence this results in a \$450 million reduction in surplus.

## Liquidity Sources and Requirements

### *Liquidity Sources*

New York Life's principal cash inflows from its insurance activities are derived from life insurance premiums, annuity considerations, GICs, and funding agreements. New York Life's principal cash inflows from investments result from proceeds on repayments of principal, maturities of invested assets and investment income. The following table sets forth the total available liquidity of New York Life from liquid assets and other funding sources at the end of the specified periods.

### **New York Life's Available Liquidity at Market Value**

	<b>At September 30, 2012</b>	<b>At December 31, 2011</b>	<b>2010</b>
	<b>(in millions)</b>		
<b>Cash and Short-Terms:</b>			
Cash and Cash Equivalents .....	\$ 1,612	\$ 2,465	\$ 1,391
Short-Term Investments <sup>1</sup> .....	1,300	885	1,559
Less: Securities Lending, Outstanding Commercial Paper and Other Short-Term Liabilities.....	(1,830)	(2,876)	(1,581)
<b>Net Cash and Short-Terms .....</b>	<b>1,082</b>	<b>474</b>	<b>1,369</b>
<b>Bonds:</b>			
Highly Liquid Govt/Agency Bonds/MBS.....	9,116	9,871	10,163
Public Corporate Investment-Grade Bonds & Collateralized Mortgage Obligations ("CMOs") .....	32,867	31,362	28,940
<b>Liquid Bonds .....</b>	<b>41,983</b>	<b>41,233</b>	<b>39,103</b>
<b>Total Liquid Assets .....</b>	<b>43,065</b>	<b>41,707</b>	<b>40,472</b>
<b>Other Funding Sources:</b>			
Bank Facility/Commercial Paper capacity.....	2,000	2,000	2,000
Federal Home Loan Bank available capacity .....	4,975	4,301	3,531
Public Equities portfolio .....	1,891	1,239	270
<b>Total Other Funding Sources .....</b>	<b>8,866</b>	<b>7,540</b>	<b>5,801</b>
<b>Total Available Liquidity .....</b>	<b>\$ 51,931</b>	<b>\$ 49,247</b>	<b>\$ 46,273</b>

<sup>1</sup> Includes NYL STIF of \$1,170 million, \$681 million and \$1,321 million at September 30, 2012, December 31, 2011 and 2010, respectively, which is included in Limited partnerships and other investments within Assets.

New York Life's U.S. insurance subsidiaries (NYLIAC and NYLAZ) are subject to certain insurance department regulatory restrictions as to the payment of dividends to New York Life. In general, a dividend may be paid without prior approval from the domiciliary state insurance department provided that the subsidiary's statutory earned surplus is positive. In addition, dividends paid in any twelve month period cannot exceed the greater of (i) 10% of the subsidiary's surplus, or (ii) the subsidiary's net gain from operations, each based on the preceding December 31st statutory financial statements. These restrictions pose no short-term or long-term liquidity concerns for New York Life, as it does not rely on subsidiary dividends as a primary source of liquidity.

### *Liquidity Uses*

New York Life's principal cash outflows primarily relate to the payment of liabilities associated with its various life insurance, annuity and group pension products, GICs and funding agreements, operating expenses and income taxes. Liabilities arising from New York Life's insurance activities primarily relate to benefit payments, policy surrenders, withdrawals from GICs and funding agreements, and loans and dividends to policyholders.

A primary liquidity concern with respect to life insurance and annuity products is the risk of early policyholder and contractholder withdrawals. New York Life includes provisions in certain of its contracts that are designed to limit withdrawals from general account institutional pension products (group annuities, GICs and certain deposit fund liabilities) sold to employee benefit plan sponsors. Such provisions include surrender charges and prohibitions or restrictions on withdrawals. New York Life closely monitors its liquidity requirements in order to match cash inflows with expected cash outflows, and employs an asset/liability management approach tailored to the specific requirements of each product line based upon the return objectives, risk tolerance, liquidity, tax and regulatory requirements of the underlying products. It also regularly conducts liquidity stress tests and monitors early warning indicators of potential liquidity issues.

New York Life participates in a securities lending program for its general account whereby fixed income securities are loaned to third parties, primarily major brokerage firms and commercial banks. The borrowers of its securities provide New York Life with collateral, typically in cash. New York Life separately manages this collateral and invests such cash collateral in other securities, primarily U.S. Treasuries, U.S. government agency securities, mortgage-backed securities and highly rated corporate fixed income securities with short maturities. Securities on loan under the program could be returned to New York Life by the borrowers, or New York Life could call such securities, at any time. Returns of loaned securities would require New York Life to return the cash collateral associated with such loaned securities. New York Life was liable for cash collateral under its control of \$510 million at September 30, 2012 and \$513 million at December 31, 2011.

New York Life is committed to maintaining adequate capitalization for its insurance and non-insurance subsidiaries to fund growth opportunities and support new products, and, with respect to its U.S. insurance subsidiaries, to maintain targeted Risk Based Capital ("**RBC**") levels. New York Life made capital contributions of \$26 million to its non-insurance subsidiaries during the nine months ended September 30, 2012. New York Life made capital contributions of \$334 million (including a \$300 million capital contribution to NYLIAC) to its insurance and non-insurance subsidiaries for the year ended December 31, 2011.

## **CERTAIN FINANCIAL AND ACCOUNTING MATTERS**

### **Accounting Policies and Principles**

#### *Statutory Accounting Practices*

The financial statements of New York Life have been prepared on the basis of SAP prescribed or permitted by insurance regulatory authorities. SAP differs from accounting practices generally accepted in the United States (“GAAP”) in that SAP is primarily designed to reflect the ability of the insurer to satisfy its obligations to policyholders, contractholders and beneficiaries, whereas under GAAP, revenues are recorded in financial reporting periods to match expenses and reflect the ongoing financial results of the insurer. For example, under SAP, commissions and other costs incurred in connection with acquiring new business are charged to operations in the year incurred; whereas under GAAP, expenses are accrued on a basis to match them against appropriate revenues.

Under SAP, New York Life’s financial statements are not consolidated and investments in subsidiaries are generally shown at net equity value. Accordingly, the assets, liabilities and results of operations of New York Life’s subsidiaries are not consolidated with the assets, liabilities and results of operations, respectively, of New York Life. However, New York Life’s financial statements do reflect, in New York Life’s assets, the net equity value of New York Life’s subsidiaries and, in New York Life’s surplus, the current year change in net equity value, less dividends paid and contributions from New York Life, of subsidiaries as an unrealized gain or loss on investments. Dividends paid by subsidiaries to New York Life are included in New York Life’s net investment income.

### **Discussion of Certain Differences between SAP and GAAP**

The financial information of New York Life is presented in accordance with SAP. Statutory accounting is used by state insurance regulators to monitor the operations of insurance companies. Financial statements prepared under SAP as determined under New York State Insurance Law vary from those prepared under GAAP in certain material respects, primarily as follows:

- non-public majority owned subsidiaries are generally carried at net equity value with earnings of such subsidiaries recognized in net investment income only when dividends are declared whereas under GAAP, subsidiary earnings would be consolidated with net income and recognized when earned, and dividends from such subsidiaries would be eliminated in consolidation;
- the costs related to acquiring business, principally commissions, certain policy issue expenses and sales inducements, are charged to income in the year incurred, whereas under GAAP, they would be deferred for successful sales and amortized over the periods benefited;
- life insurance reserves are based on different assumptions than they are under GAAP and dividends on participating policies are recognized for the full year when approved by the Board of Directors, whereas under GAAP, they would be accrued when earned by policyholders;
- life insurance companies are required to establish an AVR by a direct charge to surplus to offset potential investment losses, whereas under GAAP, the AVR would not be recognized;
- investments in bonds are generally carried at amortized cost or values as prescribed by the NYSDFS, whereas under GAAP, investments in bonds that are classified as available for sale or trading would be carried at fair value, with changes in fair value of bonds classified as available for sale charged or credited to equity, and changes in fair value of bonds classified as trading reflected in earnings;

- realized gains and losses resulting from changes in interest rates on fixed income investments are deferred in the IMR and amortized into investment income over the remaining life of the investment sold, whereas under GAAP, the gains and losses would be recognized in income at the time of sale;
- deferred income taxes exclude state income taxes and are admitted to the extent they can be realized within three years subject to a 15% limitation of capital and surplus with changes in the net deferred tax reflected as a component of surplus, whereas under GAAP, deferred income taxes include federal and state income taxes and changes in the deferred tax are reflected in either earnings or other comprehensive income;
- New York Life is required to establish a tax loss contingency if it is *more likely than not* that a tax position will not be sustained. If a loss contingency is greater than 50 percent of the tax benefit associated with a tax position, the loss contingency is increased to 100 percent, whereas under GAAP, a tax position must be more-likely-than-not to be sustained upon examination by tax authorities before any tax benefit would be recorded in the financial statements and the amount of the benefit for any uncertain tax position would be the largest amount that is greater than 50 percent likely of being realized upon settlement;
- certain reinsurance transactions are accounted for using deposit accounting and assets and liabilities are reported net of reinsurance, whereas under GAAP, these transactions qualify for reinsurance accounting and assets and liabilities would be reported gross of reinsurance;
- certain assets, such as intangible assets, furniture and equipment, deferred taxes that are not realizable within three years and unsecured receivables are considered nonadmitted and excluded from assets, whereas they would be included under GAAP, subject to a valuation allowance, as appropriate;
- contracts that have any mortality and morbidity risk, regardless of significance, and contracts with life contingent annuity purchase rate guarantees are classified as insurance contracts, whereas under GAAP, contracts that do not subject New York Life to significant risks arising from policyholder mortality or morbidity would be accounted for in a manner consistent with the accounting for interest bearing or other financial instruments;
- goodwill held in an insurance company is admitted subject to a 10% limitation on surplus and amortized over the useful life of the goodwill, not to exceed 10 years and goodwill held by non-insurance subsidiaries is assessed in accordance with GAAP, subject to certain limitations for holding companies and foreign insurance subsidiaries, whereas under GAAP, goodwill, which is considered to have an indefinite useful life, is tested for impairment and losses are recorded, only when goodwill is deemed impaired;
- pension and other postretirement obligations are measured for only vested employees and agents, whereas under GAAP, these costs would be measured for both vested and non-vested employees and agents<sup>1</sup>;
- an additional minimum liability (“**AML**”) is required for pensions only when the accumulated benefit obligation (“**ABO**”) exceeds the fair value of the plan assets (for qualified plans) or the ABO liability exceeds the accrued for cumulative expenses (non-qualified plans), and changes in the AML are recorded as a direct impact to surplus, whereas under GAAP, the overfunded or underfunded status of defined benefit pension and postretirement plans would be recognized as an asset or liability in the

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<sup>1</sup> The NAIC has adopted modifications to statutory accounting guidance that have effectively eliminated these differences. The financial impact of these changes will reduce New York Life’s reported surplus. The guidance is effective beginning January 1, 2013.

statement of financial position, and changes in the funded status would be recognized through other comprehensive income<sup>1</sup>;

- surplus notes are included as a component of surplus, whereas under GAAP, they would be presented as a liability;
- GAAP requires that for certain reinsurance arrangements whereby assets are retained by the ceding insurer (such as funds withheld or modified coinsurance) and a return is paid based on the performance of underlying investments, then the liabilities for these reinsurance arrangements must be adjusted to reflect the fair value of the invested assets; SAP does not contain a similar requirement;
- contracts that contain an embedded derivative are not bifurcated between components and are accounted for consistent with the host contract, whereas under GAAP the embedded derivative would be bifurcated from the host contract and accounted for separately;
- all other-than-temporarily impaired corporate securities are written down to fair value and, if certain conditions are met, the non-credit portion of OTTI on a loan-backed or structured security is not recognized; whereas under GAAP, if certain conditions are met, the non-credit portion of OTTI on a debt security is recorded through other comprehensive income. A non-credit loss exists when the fair value of a security is less than the present value of projected future cash flows expected to be collected;
- undistributed income and capital gains and losses for limited partnerships and limited liability companies are reported in surplus as unrealized gains or losses, whereas under GAAP, in many cases, under specialized accounting treatment for investment companies, unrealized gains and losses would be included in net income;
- certain derivative instruments are carried at amortized cost, whereas under GAAP, all derivative instruments would be carried at fair value;
- changes in the fair value of derivative financial instruments not carried at amortized cost are recorded as unrealized capital gains or losses and reported as changes in surplus, whereas under GAAP, these changes would generally be reported through earnings unless deemed an effective hedge; and
- certain group annuity policies which do not pass through all investment gains to policyholders are maintained in separate accounts, whereas GAAP reports these policies in the general account assets and liabilities of New York Life.

The effects on the financial statements of the variances between SAP and GAAP are material to New York Life.



### *Adjustments for Impaired Investments*

The cost basis of bonds and equity securities are adjusted for impairments in value deemed to be other-than-temporary, with the associated realized loss reported in net income.

### *Statutory Investment Reserves*

SAP requires a life insurance company to maintain both an AVR and an IMR to absorb both realized and unrealized gains and losses on a portion of New York Life's investments. The AVR is a statutory reserve for fixed maturity securities, equity securities, mortgage loans, equity real estate and other invested assets. The AVR is designed to capture all realized and unrealized gains and losses on such assets, other than those resulting from changes in interest rates. The level of the AVR is based on both the type of investment and its credit rating. In addition, the reserves required for similar investments, for example fixed maturity securities, differ according to the credit ratings of the investments, which are based upon rating rules established by the Securities Valuation Office of the NAIC. Under SAP, this reserve is included in total adjusted capital ("TAC") for RBC purposes. Changes in the AVR are accounted for as direct increases or decreases in surplus.

The IMR applies to all types of fixed maturity investments, including bonds, preferred stocks, mortgage-backed securities, asset-backed securities and mortgage loans. The IMR is designed to capture the after-tax capital gains or losses which are realized upon the sale of such investments and which result from changes in the overall level of interest rates. The captured after-tax net realized gains or losses are then amortized into income over the remaining period to the stated maturity of the investment sold. The IMR is not treated under SAP as part of TAC for RBC purposes.

### **Dividends**

New York Life annually determines the amount of dividends payable to eligible policyholders. These dividends have the effect of reducing the cost of insurance to policyholders and should be distinguished from the dividends paid on shares of capital stock by other types of business corporations or by stock life insurance companies. Policies on which such dividends may be payable are referred to as participating policies; policies on which such dividends are not payable are referred to as non-participating policies. As of September 30, 2012, New York Life's dividend liability, which relates to dividends to be paid to policyholders over the next 12 months, was \$1,321 million.

Annually, the Board of Directors approves the divisible surplus of New York Life, which is paid out to eligible policyholders in accordance with an actuarially determined dividend scale. New York Life has discretion, subject to statutory requirements as to the source of dividends, to vary the amount of dividends payable to policyholders, even many years after the issuance of a particular policy. In determining the policyholder dividends payable in any year, the Board of Directors considers, among other things, the amounts necessary to meet New York Life's future policy obligations, maintain reserves and operate the business. To the extent authorized by New York Life's Board of Directors, New York Life has the right to continue to declare policyholder dividends and to make dividend payments on its participating policies, which dividends are paid out of surplus funds.

## **Policy Reserves**

Life insurance companies price their insurance products based upon assumptions regarding certain future events, including investment income, expenses incurred and mortality. SAP prescribes methods for providing for future benefits to be paid on a conservative basis, primarily by charging current operations with amounts necessary to establish appropriate reserves for anticipated future claims. Thus, under applicable state law, New York Life must maintain reserves in amounts which are actuarially calculated to be sufficient to meet its various policy and contract obligations as they become due. Such reserves appear as liabilities on New York Life's financial statements.

New York Life is required under the New York Insurance Law to conduct annually an analysis of the sufficiency of all life insurance and annuity statutory reserves.

## **Reinsurance**

New York Life uses a variety of reinsurance agreements with insurers to control its loss exposure and improve the competitiveness of its life insurance products. Generally, these agreements are structured either on an automatic basis, where all risks meeting prescribed criteria are automatically covered, or on a facultative basis, where the reinsurer must accept the specific reinsurance risk before becoming liable for that risk. The amount of each risk retained by New York Life on a facultative basis depends on its evaluation of the specific risk, its maximum retention limits, and the amount of reinsurance available.

Under the terms of the reinsurance agreements, the reinsurers will be liable to reimburse New York Life for the ceded amount in the event a claim on a reinsured policy is paid. New York Life remains primarily liable for all claims payable on reinsured policies, even if the reinsurer fails to meet its obligations under the reinsurance agreement. New York Life routinely collects amounts due from its reinsurers on a timely basis.

## **Separate Accounts**

Under state insurance laws, insurers are permitted to establish separate investment accounts in which assets backing certain policies, including certain group annuity contracts, are held. The investments in each separate account (which may be pooled or customer specific) are maintained separately from those in other separate accounts and the general account. The investment results of the assets of each separate account pass directly to policyholders and contractholders of that separate account, so that an insurer derives management and other fees from, but bears no investment risk on these assets, except the risk on certain products that the investment results of the separate account assets will not meet the minimum rate guaranteed on these products. Under the terms of the contracts of certain guaranteed separate accounts, New York Life will share in the excess investment performance of the separate account over an established benchmark.

## STATUTORY CAPITALIZATION OF NEW YORK LIFE

New York Life is a mutual insurance company incorporated under the laws of the State of New York, United States. New York Life was incorporated on May 21, 1841 under the name Nautilus Insurance Company, was licensed to transact business in the State of New York on April 17, 1845 and changed its name to New York Life Insurance Company on April 5, 1849. The U.S. federal employer identification number of New York Life is 13-5582869. The registered office of New York Life is 51 Madison Avenue New York, New York 10010. The telephone number of New York Life is +1 (800) 692-3086.

As a mutual company, New York Life has no capital stock and no shareholders. New York Life's participating policyholders generally have certain rights to receive policy dividends, and they and certain other policyholders may have rights to receive distributions in a proceeding for its rehabilitation, liquidation or dissolution. Policyholders also have certain rights to vote in the election of directors as provided by New York law.

New York Life's balance sheet includes its surplus and an AVR. The amount by which the admitted assets of New York Life exceed its liabilities is referred to as surplus. The AVR stabilizes surplus from fluctuations in the value of the investment portfolio (other than fluctuations in the value of certain fixed income investments due to interest rate changes) of New York Life. See "Certain Financial and Accounting Matters—Statutory Investment Reserves."

The following table sets forth debt and the capitalization of New York Life at September 30, 2012. The AVR is included in the following table even though such reserve is shown as a liability on New York Life's balance sheet. This treatment is consistent with the general view of the insurance industry. In addition, such reserve is included as part of TAC for RBC purposes.

	<b>At September 30, 2012</b>
	<b>(in millions)</b>
<b>Debt</b>	
Short-Term Debt (less than 1 year).....	\$ 611
Medium-Term Debt (1 – 10 years) .....	5
Long-Term Debt (greater than 10 years) .....	-
Total Debt .....	<u>\$ 616</u>
<b>Asset Valuation Reserve</b> .....	2,240
<b>Surplus:</b>	
Surplus notes .....	1,991
Unassigned funds .....	<u>14,331</u>
<b>Surplus and Asset Valuation Reserve</b> .....	<u><b>\$ 18,562</b></u>

## SELECTED HISTORICAL STATUTORY FINANCIAL INFORMATION OF NEW YORK LIFE

The table presented below sets forth selected financial information for New York Life. Prospective investors should read it in conjunction with “Certain Financial and Accounting Matters”, “Summary of Certain Third Quarter Financial Information” and New York Life’s financial statements. The selected financial information for New York Life at and for each of the years ended December 31, 2011, 2010, and 2009 has been derived from the annual audited statutory financial statements. The selected financial information for New York Life at and for the nine months ended September 30, 2012 and 2011 has been derived from the quarterly unaudited statutory financial statements.

The preparation of financial statements requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities at the date of the financial statements. Actual results may differ from estimates. Historical results are not necessarily indicative of results for any future period.

	For the Nine Months Ended September 30,		At Years Ended December 31,		
	2012	2011	2011	2010	2009
	(Unaudited)		(Audited)		
	(in millions)				
Statement Of Operations					
Data:					
Total income <sup>1</sup> .....	\$ 14,478	\$ 13,890	\$ 19,511	\$ 18,082	\$ 16,812
Dividends to policyholders <sup>2</sup> .....	1,000	1,042	1,279	1,377	1,333
Net gain from operations .....	645	327	509	765	794
Net income .....	445	155	263	526	455
Balance Sheet Data:					
Total assets .....	<u>\$ 134,758</u>	<u>\$ 129,143</u>	<u>\$ 130,686</u>	<u>\$ 122,008</u>	<u>\$ 117,835</u>
Total liabilities.....	<u>\$ 118,436</u>	<u>\$ 113,666</u>	<u>\$ 115,557</u>	<u>\$ 107,291</u>	<u>\$ 104,149</u>
Surplus:					
Surplus notes .....	1,991	1,991	1,991	1,990	1,990
Special surplus funds.....	-	537	701	530	514
Unassigned funds .....	<u>14,331</u>	<u>12,949</u>	<u>12,437</u>	<u>12,197</u>	<u>11,182</u>
Surplus.....	<u>16,322</u>	<u>15,477</u>	<u>15,129</u>	<u>14,717</u>	<u>13,686</u>
Asset Valuation Reserve <sup>3</sup> .....	<u>2,240</u>	<u>1,992</u>	<u>2,070</u>	<u>1,477</u>	<u>832</u>
Surplus and Asset Valuation Reserve.....	<u>\$ 18,562</u>	<u>\$ 17,469</u>	<u>\$ 17,199</u>	<u>\$ 16,194</u>	<u>\$ 14,518</u>
Other Data:					
Equity investment in subsidiaries <sup>4</sup> .....	\$ 8,325	\$ 7,203	\$ 7,720	\$ 7,333	\$ 6,648

<sup>1</sup> Primarily consists of premiums, annuity considerations and net investment income.

<sup>2</sup> Dividends to policyholders are discretionary and subject to the approval of New York Life’s Board of Directors.

<sup>3</sup> These amounts are included in total liabilities but are treated as part of adjusted capital in the calculation of risk-based capital.

<sup>4</sup> Included in total assets above.



QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2012

OF THE CONDITION AND AFFAIRS OF THE

New York Life Insurance Company

NAIC Group Code 0826 , 0826 NAIC Company Code 66915 Employer's ID No.13-5582869  
(Current Period) (Prior Period)

Organized under the Laws of New York, State of Domicile or Port of Entry  
Country of Domicile United States of America

INCORPORATED/ORGANIZED MAY 21, 1841	COMMENCED BUSINESS APRIL 12, 1845*
Statutory Home Office.....	51 Madison Avenue, New York, N.Y. 10010.....
Main Administrative Office.....	51 Madison Avenue, New York, N.Y. 10010.....
	212-576-7000.....
Mail Address.....	51 Madison Avenue, New York, N.Y. 10010.....
Primary Location of Books and Records.....	51 Madison Avenue, New York, N.Y. 10010.....
	212-576-7000.....
Internet Website address.....	www.newyorklife.com.....
Statutory Statement Contact Person and Phone Number...	John Thomas Fleurant..... 212-576-4410.....
Statutory Statement Contact E-Mail Address.....	John_Fleurant@newyorklife.com.....
Statutory Statement Contact Fax Number.....	212-576-7532.....

EXECUTIVE OFFICERS

THEODORE ALEXANDER MATHAS  
Chairman of the Board, President,  
and Chief Executive Officer

CHRISTOPHER OWSLEY BLUNT  
Executive Vice President  
and President, Insurance Group

FRANK MICHAEL BOCCIO  
Executive Vice President  
and Chief Administrative Officer

SHEILA KEARNEY DAVIDSON  
Executive Vice President,  
Chief Legal Officer, and General Counsel

JOHN YONG KIM  
Executive Vice President & President,  
Investments Group and Chief Investment  
Officer; Chairman and Chief Executive Officer  
of New York Life Investment Management LLC

MARK WILLIAM PFAFF  
Executive Vice President  
and Head of Agency

MICHAEL EDWARD SPROULE  
Executive Vice President  
and Chief Financial Officer

PATRICIA BARBARI#  
Senior Vice President  
and General Auditor

SUSAN BARBARA ERICKSEN  
Senior Vice President  
and Chief Information Officer

JOHN THOMAS FLEURANT#  
Senior Vice President Finance,  
Deputy Chief Financial Officer, and  
Controller

SOLOMON GOLDFINGER  
Senior Vice President  
and Senior Advisor to the  
Chief Executive Officer

THOMAS ALEXANDER HENDRY#  
Senior Vice President  
and Treasurer

GEORGE NICHOLS III  
Senior Vice President  
in charge of the Office of  
Governmental Affairs

BARRY ALAN SCHUB  
Senior Vice President  
and Chief Human Resources Officer

JOEL MARTIN STEINBERG#  
Senior Vice President,  
Chief Risk Officer, and Chief Actuary

SUSAN ANN THROPE  
Senior Vice President,  
Deputy General Counsel, and Secretary

DIRECTORS

BETTY CARRAWAY ALEWINE  
RALPH DE LA VEGA  
MARK LAWRENCE FEIDLER

KENT BENARD FOSTER  
CHRISTINA ALBEHDINA GOLD  
CONRAD KENNETH HARPER

THEODORE ALEXANDER MATHAS  
SIDNEY THOMAS MOSER  
JOSEPH WILSON PRUEHER

THOMAS CLAYTON SCHIEVELBEIN  
WILLIAM GERALD WALTER

State of New York } SS  
County of New York

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) 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.

THOMAS ALEXANDER HENDRY#  
Senior Vice President  
and Treasurer

JOEL MARTIN STEINBERG#  
Senior Vice President, Chief Risk Officer,  
and Chief Actuary

JOHN THOMAS FLEURANT#  
Senior Vice President Finance,  
Deputy Chief Financial Officer, and Controller

STEPHANIE ALICIA MATHIES

NOTARY PUBLIC-STATE OF NEW YORK

No. 01MA6222807

Qualified in New York County

My Commission Expires June 01, 2014

Subscribed and sworn to before me this  
7th day of November 2012

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 ...

\*The Company became licensed to sell life insurance in the state of New York on April 17, 1845.

# Officers and Directors who did not occupy the indicated position in the previous annual statement.

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	68,661,842,641		68,661,842,641	68,137,821,522
2. Stocks:				
2.1 Preferred stocks .....	78,922,180		78,922,180	65,916,658
2.2 Common stocks .....	10,245,632,004		10,245,632,004	9,014,913,640
3. Mortgage loans on real estate:				
3.1 First liens .....	10,590,100,069		10,590,100,069	9,841,745,274
3.2 Other than first liens.....	204,112,892		204,112,892	260,024,999
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....	267,644,797		267,644,797	270,343,667
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....	250,277,438		250,277,438	139,763,416
4.3 Properties held for sale (less \$ encumbrances) .....	237		237	237
5. Cash (\$ .....(42,273,115) ), cash equivalents (\$ .....1,654,308,171 ) and short-term investments (\$ .....80,085,077 ) .....	1,692,120,133		1,692,120,133	2,594,753,338
6. Contract loans (including \$ ..... premium notes) .....	8,331,742,266	2,050,136	8,329,692,130	8,191,053,093
7. Derivatives .....	935,415,177		935,415,177	1,019,262,547
8. Other invested assets .....	9,516,063,364	113,329,600	9,402,733,764	8,320,698,467
9. Receivables for securities .....	9,698,102		9,698,102	1,185,907
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....				3,674,326
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	110,783,571,300	115,379,736	110,668,191,564	107,861,157,091
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	1,111,694,876	131,685	1,111,563,191	1,034,695,354
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	558,518,895	4,380,664	554,138,231	246,925,014
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	1,394,289,744		1,394,289,744	1,324,174,273
15.3 Accrued retrospective premiums .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	22,039,001		22,039,001	24,213,335
16.2 Funds held by or deposited with reinsured companies .....	4,647,271,499		4,647,271,499	4,748,657,223
16.3 Other amounts receivable under reinsurance contracts .....	22,738,348		22,738,348	30,221,814
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....	84,599,701		84,599,701	86,757,135
18.2 Net deferred tax asset .....	1,536,792,849	249,646,806	1,287,146,043	1,446,480,143
19. Guaranty funds receivable or on deposit .....	26,145,063		26,145,063	26,231,109
20. Electronic data processing equipment and software .....	233,617,053	183,639,994	49,977,059	57,759,374
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....	75,220,980	75,220,980		
22. Net adjustment in assets and liabilities due to foreign exchange rates .....	1,421,223		1,421,223	
23. Receivables from parent, subsidiaries and affiliates .....	296,564,813		296,564,813	208,468,520
24. Health care (\$ ..... ) and other amounts receivable .....	38,211,909	38,211,909		
25. Aggregate write-ins for other than invested assets .....	5,186,501,133	1,434,836,183	3,751,664,950	3,646,883,238
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	126,019,198,387	2,101,447,957	123,917,750,430	120,742,623,623
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	10,839,775,699		10,839,775,699	9,943,149,646
28. Total (Lines 26 and 27) .....	136,858,974,086	2,101,447,957	134,757,526,129	130,685,773,269
DETAILS OF WRITE-INS				
1101. Derivative receivable .....				3,674,326
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....				3,674,326
2501. Amounts receivable on corporate owned life insurance .....	3,416,383,831		3,416,383,831	3,282,097,810
2502. Interest in annuity contracts .....	150,976,706		150,976,706	150,312,612
2503. Collateral assignments .....	79,070,650		79,070,650	79,390,974
2598. Summary of remaining write-ins for Line 25 from overflow page .....	1,540,069,946	1,434,836,183	105,233,763	135,081,842
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	5,186,501,133	1,434,836,183	3,751,664,950	3,646,883,238

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

		1	2
		Current Statement Date	December 31 Prior Year
1.	Aggregate reserve for life contracts \$ .....78,883,532,027 less \$ ..... included in Line 6.3 (including \$ .....450,673,834 Modco Reserve) .....	78,883,532,027	77,049,363,456
2.	Aggregate reserve for accident and health contracts (including \$ .....704,643,191 Modco Reserve) .....	2,590,145,660	2,495,565,264
3.	Liability for deposit-type contracts (including \$ ..... Modco Reserve).....	14,157,383,439	13,304,990,578
4.	Contract claims:		
4.1	Life .....	894,344,360	639,442,083
4.2	Accident and health .....	65,198,602	66,935,768
5.	Policyholders' dividends \$ .....52,958,923 and coupons \$ ..... due and unpaid .....	52,958,923	15,595,223
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1	Dividends apportioned for payment (including \$ .....189,000 Modco) .....	1,268,002,076	1,229,592,856
6.2	Dividends not yet apportioned (including \$ ..... Modco) .....		
6.3	Coupons and similar benefits (including \$ ..... Modco) .....		
7.	Amount provisionally held for deferred dividend policies not included in Line 6 .....		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less \$ .....224,815 discount; including \$ .....1,712,332 accident and health premiums .....	73,421,790	82,461,542
9.	Contract liabilities not included elsewhere:		
9.1	Surrender values on canceled contracts .....		
9.2	Provision for experience rating refunds, including the liability of \$ ..... accident and health experience rating refunds of which \$ ..... is for medical loss ratio rebate per the Public Health Service Act .....	49,673,943	50,785,372
9.3	Other amounts payable on reinsurance, including \$ .....54,176,232 assumed and \$ .....10,068,223 ceded .....	64,244,455	106,471,430
9.4	Interest Maintenance Reserve .....	493,810,931	373,999,819
10.	Commissions to agents due or accrued-life and annuity contracts \$ .....11,798,023 , accident and health \$ .....3,603,892 and deposit-type contract funds \$ ..... .....	15,401,915	13,789,969
11.	Commissions and expense allowances payable on reinsurance assumed .....	20,975,444	20,145,429
12.	General expenses due or accrued .....	962,299,111	913,450,596
13.	Transfers to Separate Accounts due or accrued (net) (including \$ .....(25,477,353) accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(1,663,095)	6,886,912
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes .....	86,136,040	88,196,382
15.1	Current federal and foreign income taxes, including \$ .....65,523,468 on realized capital gains (losses) .....	132,517,407	10,686,508
15.2	Net deferred tax liability .....		
16.	Unearned investment income .....	1,229,000	1,161,081
17.	Amounts withheld or retained by company as agent or trustee .....	577,787,963	571,342,548
18.	Amounts held for agents' account, including \$ .....19,703,113 agents' credit balances .....	19,703,113	24,580,428
19.	Remittances and items not allocated .....	77,053,112	137,935,769
20.	Net adjustment in assets and liabilities due to foreign exchange rates .....		3,473,627
21.	Liability for benefits for employees and agents if not included above .....	892,116,542	863,794,771
22.	Borrowed money \$ .....567,567,440 and interest thereon \$ .....48,607,234 .....	616,174,674	1,795,410,566
23.	Dividends to stockholders declared and unpaid .....		
24.	Miscellaneous liabilities:		
24.01	Asset valuation reserve .....	2,239,415,665	2,070,301,777
24.02	Reinsurance in unauthorized companies .....	8,631,614	1,465,352
24.03	Funds held under reinsurance treaties with unauthorized reinsurers .....		
24.04	Payable to parent, subsidiaries and affiliates .....	40,112,962	33,081,887
24.05	Drafts outstanding .....		
24.06	Liability for amounts held under uninsured plans .....		
24.07	Funds held under coinsurance .....		
24.08	Derivatives .....	423,724,954	420,318,803
24.09	Payable for securities .....	169,895,216	193,360,448
24.10	Payable for securities lending .....	509,634,029	509,577,553
24.11	Capital notes \$ ..... and interest thereon \$ ..... .....		
25.	Aggregate write-ins for liabilities .....	2,217,516,257	2,522,413,561
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	107,601,378,129	105,616,577,358
27.	From Separate Accounts Statement .....	10,834,010,672	9,940,246,903
28.	Total liabilities (Lines 26 and 27) .....	118,435,388,801	115,556,824,261
29.	Common capital stock .....		
30.	Preferred capital stock .....		
31.	Aggregate write-ins for other than special surplus funds .....		
32.	Surplus notes .....	1,991,219,128	1,990,816,795
33.	Gross paid in and contributed surplus .....		
34.	Aggregate write-ins for special surplus funds .....		700,569,917
35.	Unassigned funds (surplus) .....	14,330,918,200	12,437,562,296
36.	Less treasury stock, at cost:		
36.1	..... shares common (value included in Line 29 \$ ..... ) .....		
36.2	..... shares preferred (value included in Line 30 \$ ..... ) .....		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including \$ .....5,765,027 in Separate Accounts Statement) .....	16,322,137,328	15,128,949,008
38.	Totals of Lines 29, 30 and 37 .....	16,322,137,328	15,128,949,008
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	134,757,526,129	130,685,773,269
DETAILS OF WRITE-INS			
2501.	Minimum pension liability for employees' and agents' benefit plans .....	792,754,766	1,042,754,766
2502.	Derivatives-collateral liability .....	791,561,893	805,284,235
2503.	Special reserves on certain group policies .....	365,192,158	370,341,376
2598.	Summary of remaining write-ins for Line 25 from overflow page .....	268,007,440	304,033,184
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	2,217,516,257	2,522,413,561
3101.	.....		
3102.	.....		
3103.	.....		
3198.	Summary of remaining write-ins for Line 31 from overflow page .....		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....		
3401.	Special surplus funds-deferred tax .....		700,569,917
3402.	.....		
3403.	.....		
3498.	Summary of remaining write-ins for Line 34 from overflow page .....		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....		700,569,917

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts .....	10,261,007,670	9,899,758,115	14,107,160,059
2. Considerations for supplementary contracts with life contingencies .....	486,882	862,257	931,176
3. Net investment income .....	3,645,505,473	3,651,259,600	4,865,404,191
4. Amortization of Interest Maintenance Reserve (IMR) .....	54,029,205	42,516,522	68,094,199
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....		(179,346)	(179,346)
6. Commissions and expense allowances on reinsurance ceded .....	10,123,744	13,987,001	20,187,698
7. Reserve adjustments on reinsurance ceded .....	(80,362,473)	(59,939,607)	(73,696,704)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....	7,539,721	7,961,761	10,464,482
8.2 Charges and fees for deposit-type contracts .....	41,519,147	28,825,567	40,416,423
8.3 Aggregate write-ins for miscellaneous income .....	458,062,142	245,159,451	398,879,836
9. Totals (Lines 1 to 8.3) .....	14,397,911,511	13,830,211,321	19,437,662,014
10. Death benefits .....	2,201,524,689	2,141,401,508	2,864,824,676
11. Matured endowments (excluding guaranteed annual pure endowments) .....	6,713,927	6,975,891	9,069,881
12. Annuity benefits .....	843,414,132	827,899,656	1,104,181,621
13. Disability benefits and benefits under accident and health contracts .....	279,809,623	262,427,722	354,932,074
14. Coupons, guaranteed annual pure endowments and similar benefits .....			
15. Surrender benefits and withdrawals for life contracts .....	5,683,185,555	3,715,414,020	5,379,572,277
16. Group conversions .....	10,900,578	11,842,560	16,174,465
17. Interest and adjustments on contract or deposit-type contract funds .....	318,684,243	331,643,781	461,918,653
18. Payments on supplementary contracts with life contingencies .....	1,957,759	3,880,008	2,746,221
19. Increase in aggregate reserves for life and accident and health contracts .....	1,928,748,967	2,247,493,880	3,318,987,542
20. Totals (Lines 10 to 19) .....	11,274,939,473	9,548,979,026	13,512,407,410
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) .....	265,341,412	265,082,586	361,042,081
22. Commissions and expense allowances on reinsurance assumed .....	63,490,299	52,580,973	73,300,683
23. General insurance expenses .....	1,318,472,311	1,228,849,553	1,689,283,400
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	145,079,438	156,975,081	198,504,317
25. Increase in loading on deferred and uncollected premiums .....	13,396,298	3,705,650	(15,815,493)
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	(270,248,259)	992,479,274	1,620,608,779
27. Aggregate write-ins for deductions .....	21,199,397	31,946,468	39,616,875
28. Totals (Lines 20 to 27) .....	12,831,670,369	12,280,598,611	17,478,948,052
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) .....	1,566,241,142	1,549,612,710	1,958,713,962
30. Dividends to policyholders .....	1,000,001,325	1,042,331,956	1,279,532,756
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) .....	566,239,817	507,280,754	679,181,206
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	(79,199,217)	180,496,497	169,988,959
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) .....	645,439,034	326,784,257	509,192,247
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....49,343,208 (excluding taxes of \$ .....93,606,325 transferred to the IMR) .....	(200,320,248)	(171,467,075)	(246,578,811)
35. Net income (Line 33 plus Line 34) .....	445,118,786	155,317,182	262,613,436
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year .....	15,128,949,008	14,716,846,435	14,716,846,435
37. Net income (Line 35) .....	445,118,786	155,317,182	262,613,436
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....88,439,781	1,085,925,325	753,420,735	980,919,940
39. Change in net unrealized foreign exchange capital gain (loss) .....	(50,316,978)	90,970,506	71,506,478
40. Change in net deferred income tax .....	(109,669,674)	40,089,923	337,467,099
41. Change in nonadmitted assets .....	(338,457,320)	239,683,279	5,192,576
42. Change in liability for reinsurance in unauthorized companies .....	(7,166,262)	411,957	(598,096)
43. Change in reserve on account of change in valuation basis, (increase) or decrease .....			
44. Change in asset valuation reserve .....	(169,113,887)	(515,299,867)	(592,967,886)
45. Change in treasury stock .....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period .....			
47. Other changes in surplus in Separate Accounts Statement .....	2,862,284	(941,232)	(506,406)
48. Change in surplus notes .....	402,333	402,333	402,333
49. Cumulative effect of changes in accounting principles .....	(46,085,496)		(4,410,873)
50. Capital changes:			
50.1 Paid in .....			
50.2 Transferred from surplus (Stock Dividend) .....			
50.3 Transferred to surplus .....			
51. Surplus adjustment:			
51.1 Paid in .....			
51.2 Transferred to capital (Stock Dividend) .....			
51.3 Transferred from capital .....			
51.4 Change in surplus as a result of reinsurance .....			
52. Dividends to stockholders .....			
53. Aggregate write-ins for gains and losses in surplus .....	379,689,209	(4,136,766)	(647,516,028)
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	1,193,188,320	759,918,050	412,102,573
55. Capital and surplus, as of statement date (Lines 36 + 54) .....	16,322,137,328	15,476,764,485	15,128,949,008
<b>DETAILS OF WRITE-INS</b>			
08.301. Sundries .....	275,097,354	154,244,033	246,336,549
08.302. Adjustment in funds withheld .....	182,964,788	90,915,418	152,543,287
08.303. ....			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) .....	458,062,142	245,159,451	398,879,836
2701. Interest on benefit plans for employees and agents .....	28,874,454	3,064,063	19,095,932
2702. Change in liability for agents' benefit plans .....	1,902,000	12,219,000	31,457,000
2703. Fines and penalties from regulatory authorities .....	119,381	139,524	139,707
2798. Summary of remaining write-ins for Line 27 from overflow page .....	(9,696,438)	16,523,881	(11,075,764)
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) .....	21,199,397	31,946,468	39,616,875
5301. Minimum pension liability adjustment .....	250,000,000		(818,363,256)
5302. Prior period correction .....	134,613,038		
5303. Change in special reserves on certain group policies .....	(678,455)	(5,451,031)	(5,073,340)
5398. Summary of remaining write-ins for Line 53 from overflow page .....	(4,245,374)	1,314,265	175,920,568
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) .....	379,689,209	(4,136,766)	(647,516,028)



STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	9,861,722,312	9,587,401,236	14,054,910,076
2. Net investment income .....	3,463,500,788	3,475,026,829	4,628,722,379
3. Miscellaneous income .....	289,107,304	195,103,671	322,946,176
4. Total (Lines 1 to 3) .....	13,614,330,404	13,257,531,736	19,006,578,631
5. Benefit and loss related payments .....	8,929,324,958	6,767,636,996	9,724,952,287
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(262,763,004)	1,006,659,091	1,630,659,280
7. Commissions, expenses paid and aggregate write-ins for deductions .....	1,837,557,353	1,754,998,396	2,340,056,498
8. Dividends paid to policyholders .....	924,228,404	957,413,154	1,364,842,741
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	(199,745,815)	83,240,042	172,286,544
10. Total (Lines 5 through 9) .....	11,228,601,896	10,569,947,679	15,232,797,350
11. Net cash from operations (Line 4 minus Line 10) .....	2,385,728,508	2,687,584,057	3,773,781,281
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	8,026,810,632	12,083,623,501	15,483,044,697
12.2 Stocks .....	1,146,920,425	1,088,076,040	1,239,001,115
12.3 Mortgage loans .....	846,186,543	913,751,247	1,037,286,259
12.4 Real estate .....	(44,441)	8,752,280	8,746,414
12.5 Other invested assets .....	13,423,444,673	15,839,231,959	21,416,677,279
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	570,663	(2,054,079)	(2,315,732)
12.7 Miscellaneous proceeds .....	51,258,907	441,610,254	432,470,274
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	23,495,147,402	30,372,991,202	39,614,910,306
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	8,055,824,172	14,184,776,248	17,204,592,543
13.2 Stocks .....	1,353,060,124	1,061,220,477	1,614,790,757
13.3 Mortgage loans .....	1,538,131,634	1,467,223,390	1,707,819,076
13.4 Real estate .....	123,174,453	1,739,840	7,398,385
13.5 Other invested assets .....	14,496,257,334	16,027,870,825	21,723,776,144
13.6 Miscellaneous applications .....	49,323,309	(166,676,619)	(122,209,616)
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	25,615,771,026	32,576,154,161	42,136,167,289
14. Net increase (or decrease) in contract loans and premium notes .....	137,764,469	232,264,008	281,185,707
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(2,258,388,093)	(2,435,426,967)	(2,802,442,690)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....			
16.3 Borrowed funds .....	(1,245,371,767)	946,725,468	775,711,491
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	505,140,344	(136,907,279)	(746,460,997)
16.5 Dividends to stockholders .....			
16.6 Other cash provided (applied) .....	(289,742,197)	9,219,351	(14,270,419)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(1,029,973,620)	819,037,540	14,980,075
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(902,633,205)	1,071,194,630	986,318,666
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	2,594,753,338	1,608,434,672	1,608,434,672
19.2 End of period (Line 18 plus Line 19.1) .....	1,692,120,133	2,679,629,302	2,594,753,338

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

20.0001. Internal transfer of debt investments between investment portfolios .....	114,460,002	7,847,957	1,536,598,562
20.0002. Merger of equity investments .....	88,121,139		
20.0003. Exchange of debt investment to debt investment .....	78,596,495	193,942,485	261,518,295
20.0004. Transfer of debt to affiliated equity investment .....	18,800,000		
20.0005. Conversion of debt investment to equity investment .....	4,861,191	4,671,558	9,489,734
20.0006. Exchange/Conversion of equity investment to equity investment .....	2,118,292	21,103,084	21,219,980
20.0007. Internal transfer of equity investment to equity investment .....	1,527		40,307,607
20.0008. Transfer of affiliated equity investment to debt .....		38,900,000	38,900,000
20.0009. Transfer of receivable and other asset to affiliated equity investment .....		19,895,657	211,366,197

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

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

20.0010. Exchange of equity investment to debt investment .....		18,768,552	18,768,552
20.0011. Transfer of equities held by affiliate to unaffiliated equity in the form of a return of capital, dividend distribution and other liability .....			92,761,625
20.0012. Transfer of mortgage loan to other invested asset .....			7,840,276

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....			
2. Ordinary life insurance .....	4,318,909,325	4,720,773,427	6,288,422,992
3. Ordinary individual annuities .....	322,496,962	339,879,898	414,257,182
4. Credit life (group and individual) .....			
5. Group life insurance .....	1,205,321,259	1,141,572,346	1,449,472,010
6. Group annuities .....	3,844,033,702	3,102,466,255	5,134,687,460
7. A & H - group .....	209,020,734	213,292,399	312,339,263
8. A & H - credit (group and individual) .....			
9. A & H - other .....	209,946,309	196,500,697	267,658,666
10. Aggregate of all other lines of business .....			
11. Subtotal .....	10,109,728,291	9,714,485,022	13,866,837,573
12. Deposit-type contracts .....	3,485,207,425	3,311,092,043	3,312,507,920
13. Total	13,594,935,716	13,025,577,065	17,179,345,493
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

- A. The accompanying financial statements of New York Life Insurance Company (“the Company”) have been prepared using accounting practices prescribed by the New York State Department of Financial Services (“NYSDFS”).

The NYDFS recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial position and results of operations of an insurance company and for determining its solvency under New York State Insurance Law. The National Association of Insurance Commissioners’ (“NAIC”) *Accounting Practices and Procedures Manual* (“NAIC SAP”) has been adopted as a component of prescribed practices by the State of New York. Prescribed statutory accounting practices include state laws and regulations. Permitted statutory accounting practices encompass accounting practices that are not prescribed; such practices differ from state to state, may differ from company to company within a state, and may change in the future. The Company has no permitted practices.

A reconciliation of the Company’s net income at September 30, 2012 and December 31, 2011 between NAIC SAP and practices prescribed by the state of New York is shown below:

	September 30, 2012	December 31, 2011
Statutory Net Income, New York basis	\$ 445,118,786	\$ 262,613,436
State Prescribed Practices:		
1. NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums*	(1,847,993)	3,652,468
2. NYSDFS Seventh Amendment to Regulation No. 172 admitted unearned reinsurance premium**	153,386	(2,133,631)
Statutory Net Income, NAIC SAP	\$ 443,424,179	\$ 264,132,273

A reconciliation of the Company’s surplus at September 30, 2012 and December 31, 2011 between NAIC SAP and practices prescribed by the State of New York is shown below:

	September 30, 2012	December 31, 2011
Statutory Surplus, New York basis	\$ 16,322,137,328	\$ 15,128,949,008
State Prescribed Practices:		
1. NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums*	94,397,775	96,245,768
2. NYSDFS Seventh Amendment to Regulation No. 172 admitted unearned reinsurance premium**	(36,773,470)	(36,926,856)
Statutory Surplus, NAIC SAP	\$ 16,379,761,633	\$ 15,188,267,920

\* NYSDFS Circular Letter No. 11 (2010) clarified the accounting for deferred premium assets when reinsurance is involved.

\*\* NYSDFS Regulation No. 172 was amended to allow for the admission of an unearned reinsurance premium asset.

- B. No change.

- C. (1)-(13) No change.

2. Accounting Changes and Corrections of Errors

Change in Accounting Principles

Accounting changes adopted to conform to the provisions of NAIC SAP or other state prescribed practices are reported as changes in accounting principles. The cumulative effect of changes in accounting principles is generally reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle. Generally, the cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods.

In November 2011, the NAIC issued Statement of Statutory Accounting Principles (“SSAP”) No. 101, “Income Taxes—A Replacement of SSAP No. 10R and SSAP No. 10” that reduces the recognition threshold used in determining a tax contingency related to uncertain tax positions from “probable” to “more likely than not”. The amount of the contingency reserve shall be management’s best estimate of the amount of the original tax benefit that could be reversed upon audit, unless the best estimate is greater than 50% of the original tax benefit, in which case the reserve shall equal the entire tax benefit. In addition, the guidance also places additional restrictions on the admissibility of deferred tax assets (“DTAs”). The Company’s adoption of this guidance effective January 1, 2012 resulted in a \$46,085,496 reduction to statutory surplus.

Prior Period Correction

In 2009, the Company entered into a Real Estate Mortgage Investment Conduit (“REMIC”) with a trust known as Madison ResCom Securities Funding Trust 2009 that met the criteria for a qualified special purpose entity. As residual interest holder in the REMIC, the Company recognized a tax loss on the sale of a regular interest note issued by the REMIC and additional tax losses with respect to the residual interest in the REMIC from 2009 through the first quarter of 2012. In March of 2012, the regular interest note matured and the REMIC was dissolved. During the second quarter of 2012, it was discovered that the accrual of discount on the mortgages held by the REMIC was calculated based on the expected life of the REMIC rather than the expected remaining life of the mortgages. This error understated the tax loss recognized by the Company for the years 2009 through 2011. To correct this error, the Company has reduced current income taxes payable by \$134,613,038 and has recorded a prior period correction that increased statutory surplus by the same amount.

NOTES TO FINANCIAL STATEMENTS

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

(1) In August 2011, the Company entered into contracts to sell its Argentina joint ventures HSBC New York Life Seguros de Retiro (Argentina) S.A., HSBC New York Life Seguros de Vida (Argentina) S.A. and Maxima S.A. AFJP to HSBC Argentina Holdings S.A. and HSBC Participaciones (Argentina) S.A.

On April 12, 2012, the Company announced definitive agreements with its Indian joint venture partner, Max India Limited, and Japanese insurer Mitsui Sumitomo Insurance, Company Limited., to sell the Company's 26 percent ownership stake in Max New York Life Insurance Company Limited ("Max NYL"), the joint venture life insurance company formed between Max India and the Company in 2001.

(2) The closing dates of the sales of the Company's affiliates were as follows: Argentina joint ventures on January 13, 2012; and Max NYL on June 27, 2012.

(3) All the above affiliates of the Company were sold for cash.

(4) None.

(5) The amounts related to Discontinued Operations and the effect on the Company's Balance Sheet is as follows:

<b>Assets</b>		
a. Cash (Line 5)	\$	307,000,000
b. Total Admitted Assets (Line 28)		265,000,000
<b>Liabilities, Surplus and Other Funds</b>		
c. Total Liabilities (Line 28) <sup>1</sup>		37,000,000
d. Total Surplus (Line 37)		228,000,000
e. Total Liabilities, Surplus and Other Funds (Line 39)		265,000,000

<sup>1</sup> This amount represents the asset valuation reserve ("AVR") impact of the sale of the Company's affiliates at September 30, 2012.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

The Company does not have any reverse mortgages.

D. Loan-Backed Securities

(1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from external sources such as Bloomberg, Intex and Blackrock Solutions.

NOTES TO FINANCIAL STATEMENTS

(2) The Company has the following loan-backed and structured securities which are other-than-temporarily impaired where the Company intends to sell, or does not have the intent and ability to hold until recovery.

	Amortized Cost Basis Before OTTI	OTTI Recognized in Loss		Fair Value 1-(2a+2b)
		2a Interest	2b Non-interest	
<b>Other-than-temporary impairments ("OTTI") recognized 1st Quarter</b>				
a. Intent to sell	\$ 149,079	\$ -	\$ 51,854	\$ 97,225
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	-	-	-	-
c. Total 1st Quarter	149,079	-	51,854	97,225
<b>OTTI recognized 2nd Quarter</b>				
d. Intent to sell	12,891,360	-	1,710,345	11,181,015
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	12,891,360	-	1,710,345	11,181,015
<b>OTTI recognized 3rd Quarter</b>				
g. Intent to sell	9,078,704	-	1,455,523	7,623,181
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-
i. Total 3rd Quarter	9,078,704	-	1,455,523	7,623,181
<b>OTTI recognized 4th Quarter</b>				
j. Intent to sell	-	-	-	-
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-
l. Total 4th Quarter	-	-	-	-
m. Annual Aggregate Total	\$ 22,119,143	\$ -	\$ 3,217,722	\$ 18,901,421

(3) The following table lists each security at a CUSIP level where the present value of cash flows expected to be collected is less than the amortized cost basis as of September 30, 2012.

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than-Temporary Impairment	Amortized Cost After Other-than-Temporary Impairment	Fair Value	Financial Statement Reporting Period
<b>General Account</b>						
000112AA0	3,027,840	3,047,802	2	3,027,838	1,264,183	9/30/2012
004421VE0	527,805	528,280	1	527,804	383,829	9/30/2012
01448QAC4	2,029,600	1,486,800	542,800	1,486,800	670,000	9/30/2012
02147GAC8	9,215,613	8,926,989	190,550	9,025,063	8,437,682	9/30/2012
02147QAF9	4,594,995	4,506,973	61,483	4,533,512	3,926,829	9/30/2012
02147XAS6	1,585,019	1,583,380	2,878	1,582,141	1,449,021	9/30/2012
02149DAE9	6,293,967	6,310,774	1	6,293,966	6,770,383	9/30/2012
02660TGA5	5,285,406	5,292,630	1	5,285,405	4,666,032	9/30/2012
02660YAA0	749,580	539,507	210,274	539,306	170,024	9/30/2012
059469AF3	5,632,687	5,540,700	96,520	5,536,168	4,928,985	9/30/2012
05946XHV8	728,399	703,340	25,421	702,979	706,061	9/30/2012
05949CPD2	3,985,210	3,960,463	26,610	3,958,600	3,503,692	9/30/2012
059515AE6	174,010	170,434	3,075	170,935	147,933	9/30/2012
05951FAK0	314,675	307,548	5,796	308,879	269,129	9/30/2012
05951KAZ6	274,631	269,761	4,288	270,343	227,153	9/30/2012
05951KBA0	6,548,532	6,436,126	99,853	6,448,680	5,670,310	9/30/2012
05953YAA9	974,689	962,046	9,720	964,969	828,323	9/30/2012
07386HXZ9	2,770,145	2,761,248	8,806	2,761,339	2,632,784	9/30/2012
07387ADY8	1,013,548	804,834	210,710	802,839	791,776	9/30/2012
12328MAU5	2,961,257	2,961,454	1	2,961,256	2,192,161	9/30/2012
1248MBAJ4	3,749,482	3,676,639	73,361	3,676,120	2,658,368	9/30/2012
12544TAH7	6,843,364	6,773,659	61,248	6,782,116	6,806,593	9/30/2012
12627HAK6	3,409,153	3,364,982	46,492	3,362,661	2,938,576	9/30/2012
12628KAF9	1,460,444	1,462,873	1	1,460,443	1,210,831	9/30/2012
12628LAJ9	2,351,004	2,308,762	44,194	2,306,810	1,859,718	9/30/2012
12629EAD7	153,806	148,805	5,248	148,557	129,433	9/30/2012
12638PAE9	1,206,224	1,202,854	5,080	1,201,143	968,736	9/30/2012
126670LF3	140,896	108,051	19,064	121,832	112,269	9/30/2012

# NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
12668AG25	13,047,759	12,850,889	125,029	12,922,730	12,437,072	9/30/2012
12668AMN2	2,163,357	2,148,463	5,423	2,157,934	1,952,432	9/30/2012
12668AQ65	3,956,130	3,898,171	32,548	3,923,582	3,896,450	9/30/2012
12668AY25	4,981,803	4,893,237	70,539	4,911,264	4,566,823	9/30/2012
12668AYL3	13,642,530	13,420,203	142,792	13,499,738	12,722,694	9/30/2012
12668AYU3	7,295,599	7,180,843	94,456	7,201,143	6,784,280	9/30/2012
12668BFB4	1,663,378	1,222,179	366,113	1,297,264	593,714	9/30/2012
12668BFL2	2,604,203	2,542,677	42,552	2,561,651	2,236,747	9/30/2012
12668BKG7	14,409,597	14,158,217	158,664	14,250,933	12,781,781	9/30/2012
12668BKH5	5,423,305	5,327,425	60,239	5,363,066	4,739,157	9/30/2012
16163HAG6	12,481,559	12,384,136	59,276	12,422,283	12,461,061	9/30/2012
170356AA7	4,119,847	3,786,140	858,988	3,260,859	3,197,002	9/30/2012
170356AB5	27,819,658	23,674,538	6,020,176	21,799,492	21,309,847	9/30/2012
17309BAB3	134,621	133,141	1,661	132,960	108,420	9/30/2012
17309YAF4	4,026,601	3,973,941	54,801	3,971,800	3,569,207	9/30/2012
17311FAH7	2,980,825	2,984,886	1	2,980,824	2,734,484	9/30/2012
17311LAH4	2,166,279	2,097,385	56,352	2,109,927	2,093,984	9/30/2012
18976GAV8	7,648,331	7,538,811	95,632	7,552,699	7,038,212	9/30/2012
225470A86	5,678,109	5,533,163	77,108	5,601,000	4,745,157	9/30/2012
2254W0MD4	4,717,346	4,706,993	14,600	4,702,745	4,300,120	9/30/2012
251510GQ0	238,791	152,375	58,592	180,200	68,447	9/30/2012
251511AC5	3,560,904	3,476,368	62,964	3,497,940	3,189,457	9/30/2012
251511AF8	5,721,433	5,582,551	103,751	5,617,682	5,023,723	9/30/2012
251513AV9	522,398	514,528	5,502	516,896	422,292	9/30/2012
251513BC0	2,451,600	2,412,514	27,879	2,423,720	1,981,793	9/30/2012
25157FAL8	1,625,679	1,627,232	1	1,625,679	884,786	9/30/2012
32051GZR9	19,579,126	19,401,403	95,977	19,483,149	18,188,667	9/30/2012
3622E8AC9	672,257	661,766	11,254	661,004	523,294	9/30/2012
3622ELAG1	3,068,716	3,021,052	52,459	3,016,257	2,418,166	9/30/2012
3622EUAC0	2,057,782	2,063,394	1	2,057,781	1,808,864	9/30/2012
3622EUAF3	1,722,179	1,691,041	34,180	1,687,998	1,423,639	9/30/2012
362375AF4	16,305,711	16,078,316	251,658	16,054,053	14,020,135	9/30/2012
36244SAF5	1,134,964	1,128,537	8,219	1,126,746	1,053,596	9/30/2012
40430FAC6	18,998,914	15,408,487	3,591,513	15,407,401	10,210,676	9/30/2012
45254NQG5	2,785,360	2,781,658	3,728	2,781,632	1,992,298	9/30/2012
45660LGQ6	3,019,383	2,987,856	32,928	2,986,455	2,492,324	9/30/2012
45660LS75	2,545,350	2,537,495	2	2,545,348	2,455,372	9/30/2012
45660LSY6	7,578,281	7,577,275	4,815	7,573,466	7,029,863	9/30/2012
456673AB8	409,331	249,129	165,563	243,768	323,980	9/30/2012
46412RAA3	7,088,188	6,867,434	221,998	6,866,191	4,935,262	9/30/2012
46630MAG7	630,544	620,355	10,483	620,061	413,827	9/30/2012
52521GAD7	1,044,179	1,045,138	1	1,044,178	1,040,790	9/30/2012
57643MGJ7	64,256	62,675	1,621	62,635	59,645	9/30/2012
57644DAR4	465,359	466,661	1	465,358	391,518	9/30/2012
61748HLF6	3,961,406	3,819,773	145,779	3,815,627	3,327,600	9/30/2012
61748HPB1	4,254,115	4,237,900	19,708	4,234,407	4,132,080	9/30/2012
61749EAH0	2,334,293	2,300,527	37,043	2,297,250	1,835,907	9/30/2012
61750YAE9	1,188,062	1,191,375	1	1,188,061	1,234,186	9/30/2012
61752RAH5	748,575	732,364	17,028	731,547	651,823	9/30/2012
61752RAJ1	1,118,160	1,094,168	25,273	1,092,888	987,711	9/30/2012
61752RAM4	2,966,739	2,973,085	2	2,966,737	2,838,826	9/30/2012
69336RAK6	431,377	428,032	3,377	427,999	357,196	9/30/2012
69336RDR8	283,867	29,659	255,456	28,411	19,254	9/30/2012
69337NAJ7	290,965	130,262	160,328	130,637	20,598	9/30/2012
73316PDT4	160,468	117,482	43,067	117,402	59,343	9/30/2012
76110WMW3	356,624	350,998	5,245	351,379	229,384	9/30/2012
76111XVE0	1,817,497	1,810,145	8,515	1,808,982	1,708,170	9/30/2012

# NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
76114CAD8	6,356,982	6,273,296	81,430	6,275,552	6,230,930	9/30/2012
76114QAC9	10,300,689	10,189,798	125,855	10,174,834	10,391,692	9/30/2012
78476YAA4	5,272,490	4,680,866	591,624	4,680,866	3,654,276	9/30/2012
78477AAA5	3,864,405	3,335,472	528,934	3,335,472	2,605,960	9/30/2012
81378KAB5	1,578,254	1,578,917	2	1,578,252	1,973,987	9/30/2012
863579B49	3,793,200	3,635,395	133,224	3,659,976	3,650,822	9/30/2012
92925CDU3	904	132	436	468	282	9/30/2012
933637AJ9	4,520,797	4,507,696	17,533	4,503,264	4,753,147	9/30/2012
93363PAA8	935,095	922,672	7,439	927,656	966,320	9/30/2012
93934FEM0	7,727,567	7,701,280	31,196	7,696,370	7,765,702	9/30/2012
93934FLW0	2,570,566	2,507,178	54,914	2,515,652	2,370,722	9/30/2012
93935HAD9	6,187,778	6,189,651	3	6,187,774	5,034,380	9/30/2012
93935WAC8	1,623,237	1,623,825	1	1,623,236	1,495,882	9/30/2012
93935YAA8	1,707,290	1,707,483	1	1,707,289	1,486,095	9/30/2012
9497EBAD1	3,905,448	3,907,720	3	3,905,445	779,500	9/30/2012
000112AA0	1,764,294	1,775,492	1	1,764,293	718,797	6/30/2012
00442KAB7	4,153,310	4,154,803	3	4,153,308	2,136,993	6/30/2012
02147GAC8	9,498,554	9,425,904	26,085	9,472,469	7,630,495	6/30/2012
02147QAF9	4,788,101	4,714,069	40,930	4,747,171	3,785,216	6/30/2012
02147XAS6	1,639,271	1,631,221	9,332	1,629,938	1,285,612	6/30/2012
02149DAE9	6,345,633	6,303,823	5	6,345,628	5,757,863	6/30/2012
02151HAA3	8,995,346	8,943,940	27,328	8,968,018	8,018,242	6/30/2012
02660TGR8	603,437	603,880	1	603,436	353,159	6/30/2012
059469AF3	5,830,663	5,818,052	16,889	5,813,774	4,337,688	6/30/2012
05951FAK0	324,315	321,846	2,195	322,121	231,315	6/30/2012
05951KAZ6	287,540	279,690	6,338	281,202	207,161	6/30/2012
05951KBA0	6,853,453	6,673,289	145,514	6,707,939	5,178,831	6/30/2012
05953YAA9	1,013,567	1,002,649	6,504	1,007,063	787,450	6/30/2012
07386HXZ9	2,870,235	2,851,679	20,716	2,849,520	2,327,282	6/30/2012
12328MAU5	3,089,225	3,089,398	2	3,089,223	2,285,530	6/30/2012
12489WNN0	19,287	18,175	1,134	18,153	18,479	6/30/2012
12566VAN2	13,526,813	13,347,364	132,060	13,394,753	11,071,755	6/30/2012
12627HAK6	3,541,238	3,494,297	49,083	3,492,155	2,671,200	6/30/2012
12628KAD4	105,035	81,234	24,398	80,636	99,330	6/30/2012
12628LAJ9	2,430,273	2,414,948	17,176	2,413,097	1,730,578	6/30/2012
12638PAE9	1,234,045	1,224,380	11,612	1,222,433	894,973	6/30/2012
126670LF3	167,018	139,855	18,234	148,783	86,630	6/30/2012
12667G7X5	13,450,102	13,390,582	44,357	13,405,745	11,693,432	6/30/2012
12668AY25	5,132,884	5,107,310	11,707	5,121,177	4,409,120	6/30/2012
12668AYL3	14,005,271	13,848,466	86,822	13,918,448	12,035,205	6/30/2012
12668AYU3	7,560,915	7,455,646	59,467	7,501,448	6,367,784	6/30/2012
12668BFB4	2,082,543	1,670,042	315,910	1,766,633	791,815	6/30/2012
12668BFL2	2,708,917	2,680,531	30,657	2,678,260	2,168,590	6/30/2012
12668BKG7	15,018,662	14,777,470	164,331	14,854,331	12,298,274	6/30/2012
12668BKH5	5,641,325	5,591,856	53,274	5,588,051	4,564,137	6/30/2012
126694FW3	2,574,925	2,553,074	23,772	2,551,153	2,167,111	6/30/2012
12669GA50	1,462,534	1,282,724	180,320	1,282,213	1,052,555	6/30/2012
17309BAB3	143,487	138,142	5,526	137,962	102,958	6/30/2012
17309YAF4	4,199,635	4,095,856	105,757	4,093,878	3,308,878	6/30/2012
17311FAH7	3,068,529	3,072,697	1	3,068,528	2,661,653	6/30/2012
18976GAV8	8,064,234	7,800,940	237,424	7,826,809	6,473,521	6/30/2012
225470A86	5,924,223	5,845,268	55,173	5,869,050	4,381,776	6/30/2012
225470VG5	4,293,798	4,095,491	200,485	4,093,314	3,908,227	6/30/2012
2254W0MD4	4,951,221	4,753,082	202,193	4,749,029	3,961,504	6/30/2012
251510GQ0	338,796	262,690	82,112	256,684	127,036	6/30/2012
251510LM3	1,694,790	1,654,212	42,377	1,652,413	1,568,741	6/30/2012
251511AC5	3,675,305	3,627,844	42,233	3,633,072	2,913,952	6/30/2012



## NOTES TO FINANCIAL STATEMENTS

### IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
251511AE1	1,144,362	1,128,791	13,897	1,130,465	908,735	6/30/2012
251511AF8	5,904,857	5,827,055	68,909	5,835,948	4,588,502	6/30/2012
251513AV9	539,006	531,048	6,017	532,989	380,425	6/30/2012
251513BC0	2,530,775	2,490,463	29,409	2,501,366	1,785,600	6/30/2012
294751DY5	1,359,091	718,714	643,410	715,681	180,901	6/30/2012
32051GZR9	20,347,363	20,141,140	137,105	20,210,257	17,528,317	6/30/2012
3622E8AC9	698,939	687,584	12,083	686,856	489,429	6/30/2012
3622ELAG1	3,149,292	3,119,812	34,418	3,114,875	2,114,619	6/30/2012
3622EUAF3	1,797,289	1,752,817	47,289	1,750,001	1,355,450	6/30/2012
362375AF4	17,025,200	16,671,424	379,180	16,646,020	12,183,857	6/30/2012
36244SAF5	1,175,406	1,163,594	13,571	1,161,835	886,997	6/30/2012
43709KAA7	1,051,865	1,052,381	1	1,051,864	453,151	6/30/2012
45660LGQ6	3,093,919	3,073,589	22,011	3,071,908	2,179,478	6/30/2012
45660LLQ0	496,233	420,646	75,978	420,255	375,418	6/30/2012
46412RAA3	8,160,708	7,893,712	268,056	7,892,652	5,501,319	6/30/2012
466247ZQ9	7,824,802	7,493,624	333,604	7,491,198	6,859,312	6/30/2012
46630MAG7	645,129	642,050	3,330	641,799	411,711	6/30/2012
576434V84	21,677,599	21,386,535	306,505	21,371,094	18,547,588	6/30/2012
61748HLF6	4,139,791	4,098,750	44,474	4,095,317	3,376,839	6/30/2012
61748HYC9	581,372	582,032	1	581,371	424,513	6/30/2012
61749EAH0	2,419,725	2,381,604	41,409	2,378,316	1,682,921	6/30/2012
61751JAH4	1,719,654	1,690,904	29,822	1,689,833	1,119,494	6/30/2012
61751JAJ0	1,708,105	1,679,851	29,375	1,678,730	1,119,352	6/30/2012
61751PAA5	2,558,751	2,561,585	1	2,558,750	2,287,780	6/30/2012
61752RAH5	787,135	763,844	24,016	763,118	532,506	6/30/2012
61752RAJ1	1,175,721	1,141,198	35,663	1,140,058	807,684	6/30/2012
65106AAP8	5,777,892	5,780,100	4	5,777,888	3,490,920	6/30/2012
69121PCK7	2,801,956	2,773,161	33,746	2,768,210	1,921,186	6/30/2012
69336RAK6	462,567	462,117	469	462,098	379,345	6/30/2012
69337NAJ7	616,996	160,200	326,014	290,982	19,497	6/30/2012
76110WB21	3,464,326	3,459,196	5,980	3,458,346	2,678,766	6/30/2012
76110WMW3	358,185	356,982	1,283	356,901	200,290	6/30/2012
76111XVE0	1,954,933	1,936,689	19,321	1,935,612	1,589,324	6/30/2012
76114CAD8	6,737,235	6,567,577	150,991	6,586,244	5,365,796	6/30/2012
76114QAC9	10,932,866	10,634,931	312,352	10,620,515	9,657,780	6/30/2012
78476YAA4	5,961,101	5,810,774	150,326	5,810,774	4,266,061	6/30/2012
78477AAA5	4,176,699	3,965,513	211,186	3,965,513	2,862,181	6/30/2012
81378KAB5	3,921,855	1,617,981	2,304,578	1,617,277	1,356,735	6/30/2012
863579G85	21,651	19,024	5,069	16,581	20,745	6/30/2012
863579VS4	7,494,060	6,115,830	1,384,170	6,109,890	4,913,220	6/30/2012
881561P24	1,198,133	1,200,455	1	1,198,132	971,013	6/30/2012
933634AF4	3,769,552	3,712,748	60,249	3,709,303	3,701,584	6/30/2012
933637AJ9	4,788,889	4,651,074	142,355	4,646,533	4,008,302	6/30/2012
93363NAM7	16,763,207	16,613,563	166,862	16,596,345	15,830,020	6/30/2012
93363PAA8	978,865	978,577	872	977,992	910,498	6/30/2012
93934FCS9	8,391,153	7,915,001	480,483	7,910,670	6,718,919	6/30/2012
93935WAC8	1,678,781	1,679,417	1	1,678,781	1,366,701	6/30/2012
93935YAA8	1,738,514	1,738,715	1	1,738,513	1,302,502	6/30/2012
9497EBAD1	3,912,788	3,915,230	5	3,912,783	793,110	6/30/2012
00442KAB7	4,203,589	4,204,975	1	4,203,588	2,205,689	3/31/2012
004448AA4	5,490,245	5,490,241	3	5,490,241	4,227,410	3/31/2012
02147GAC8	9,831,642	9,683,698	106,286	9,725,355	7,939,764	3/31/2012
02147QAF9	4,950,050	4,891,964	27,403	4,922,647	4,002,819	3/31/2012
02147XAS6	1,698,790	1,683,397	16,605	1,682,185	1,310,637	3/31/2012
02149DAE9	6,400,081	6,378,995	1	6,400,081	5,834,680	3/31/2012
02151HAA3	9,466,364	9,373,433	100,947	9,365,417	8,571,518	3/31/2012
02660YAA0	1,319,114	840,911	478,352	840,763	191,977	3/31/2012

## NOTES TO FINANCIAL STATEMENTS

### IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
059469AF3	6,102,101	5,986,317	120,066	5,982,035	4,568,770	3/31/2012
059515AE6	188,813	186,111	2,698	186,115	147,013	3/31/2012
05951FAK0	337,575	332,562	4,611	332,964	237,118	3/31/2012
05953YAA9	1,064,710	1,047,894	13,975	1,050,735	808,881	3/31/2012
07386HXZ9	2,910,575	2,895,391	17,272	2,893,303	2,319,016	3/31/2012
12328MAJ0	630,855	568,771	62,145	568,709	409,869	3/31/2012
12489WNN0	19,533	19,414	133	19,400	18,573	3/31/2012
12544ABN4	12,429,156	12,212,091	226,962	12,202,194	11,936,983	3/31/2012
12544TAH7	7,204,136	7,186,769	21,033	7,183,103	6,767,163	3/31/2012
12566VAN2	13,992,610	13,769,125	188,798	13,803,813	10,891,366	3/31/2012
12627HAK6	3,683,577	3,648,243	37,252	3,646,325	2,841,302	3/31/2012
12628LAJ9	2,568,459	2,533,202	37,004	2,531,455	1,666,742	3/31/2012
12629EAD7	165,654	165,840	33	165,621	114,130	3/31/2012
12638PAE9	1,286,690	1,258,870	29,591	1,257,099	875,468	3/31/2012
126670LF3	181,328	172,827	5,114	176,214	115,572	3/31/2012
12667G7X5	13,871,881	13,838,751	43,124	13,828,757	12,093,872	3/31/2012
12667GPU1	11,853,751	11,830,862	30,573	11,823,178	10,826,919	3/31/2012
12668AG25	13,923,355	13,852,594	78,901	13,844,454	12,586,231	3/31/2012
12668AMN2	2,314,636	2,300,327	15,582	2,299,054	1,943,208	3/31/2012
12668AY25	5,301,375	5,300,514	4,100	5,297,275	4,439,448	3/31/2012
12668AYL3	14,506,763	14,267,162	184,661	14,322,102	12,333,626	3/31/2012
12668BFB4	2,454,470	2,146,722	243,266	2,211,204	1,169,775	3/31/2012
12668BFL2	2,819,505	2,795,775	25,826	2,793,679	2,307,349	3/31/2012
12668BKG7	15,615,246	15,348,859	151,989	15,463,257	12,876,996	3/31/2012
12668BKH5	5,871,426	5,807,805	67,384	5,804,041	4,778,116	3/31/2012
126694FW3	2,628,647	2,629,909	544	2,628,103	2,228,777	3/31/2012
12669GZP9	1,692,876	1,476,093	217,379	1,475,497	1,203,737	3/31/2012
15132ELG1	349,437	196,124	154,064	195,373	257,060	3/31/2012
15132ELH9	186,787	41,823	145,712	41,075	133,078	3/31/2012
16163HAG6	13,667,646	13,349,809	328,588	13,339,058	12,894,636	3/31/2012
17309BAB3	169,477	167,315	2,436	167,041	128,977	3/31/2012
17309YAF4	4,351,579	4,301,632	51,584	4,299,994	3,063,945	3/31/2012
17311LAH4	2,318,740	2,231,330	89,545	2,229,195	1,933,574	3/31/2012
18976GAV8	8,220,872	8,196,084	1,469	8,219,403	6,709,532	3/31/2012
225470A86	6,355,378	6,098,840	121,451	6,233,927	4,697,659	3/31/2012
251510GQ0	516,376	348,617	158,992	357,384	159,070	3/31/2012
251510LM3	1,741,146	1,703,717	39,002	1,702,144	1,583,355	3/31/2012
251511AC5	3,803,545	3,751,726	40,986	3,762,559	2,721,251	3/31/2012
251511AE1	1,184,984	1,167,713	13,801	1,171,183	825,593	3/31/2012
251511AF8	6,111,858	6,025,565	68,338	6,043,520	4,273,080	3/31/2012
251513AV9	556,873	544,556	7,933	548,940	383,630	3/31/2012
251513BC0	2,615,779	2,556,159	38,291	2,577,488	1,802,359	3/31/2012
3622E8AC9	728,414	717,890	11,222	717,192	519,699	3/31/2012
3622ELAG1	3,240,751	3,201,744	43,928	3,196,823	2,232,478	3/31/2012
3622EUAF3	1,857,495	1,846,503	13,494	1,844,001	1,435,344	3/31/2012
362375AF4	17,717,279	17,487,109	254,974	17,462,305	13,101,546	3/31/2012
36244SAF5	1,225,244	1,205,731	21,321	1,203,922	919,102	3/31/2012
38011AAC8	1,582,276	1,544,269	33,069	1,549,208	1,150,469	3/31/2012
45254NQG5	2,934,236	2,925,128	9,126	2,925,110	1,865,413	3/31/2012
45660LGQ6	3,221,182	3,109,302	113,513	3,107,669	2,172,980	3/31/2012
45660LSY6	12,241,838	12,093,952	154,190	12,087,648	10,317,278	3/31/2012
46412RAA3	8,517,015	8,280,996	236,957	8,280,058	5,780,696	3/31/2012
46629BAF6	3,868,734	3,782,420	90,541	3,778,193	3,018,584	3/31/2012
46630MAG7	659,276	653,229	6,276	653,000	430,072	3/31/2012
576433XW1	1,133,289	1,125,539	8,090	1,125,199	874,967	3/31/2012
61748HLF6	4,254,574	4,242,779	14,827	4,239,747	3,600,059	3/31/2012
61748HPB1	4,293,851	4,277,700	19,461	4,274,389	4,012,015	3/31/2012

# NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
61749EAH0	2,494,567	2,470,298	27,401	2,467,166	1,735,542	3/31/2012
61751JAH4	1,958,628	1,761,835	197,667	1,760,961	1,119,991	3/31/2012
61751JAJ0	1,958,580	1,750,223	209,279	1,749,301	1,119,799	3/31/2012
61752RAH5	803,236	801,636	2,208	801,027	504,060	3/31/2012
61752RAJ1	1,199,841	1,197,598	3,205	1,196,636	764,042	3/31/2012
69121PCK7	3,238,058	2,856,432	386,611	2,851,446	2,116,691	3/31/2012
69335VAL6	2,155,265	1,750,349	407,002	1,748,263	1,837,584	3/31/2012
69336RCY4	305,759	214,269	91,490	214,269	157,517	3/31/2012
76110WB21	3,796,412	3,758,144	38,989	3,757,423	2,704,872	3/31/2012
78477AAA5	4,221,706	3,927,238	294,468	3,927,238	2,621,110	3/31/2012
863579B49	4,048,268	3,970,952	78,352	3,969,916	3,445,016	3/31/2012
863579G85	52,711	26,635	22,529	30,182	26,025	3/31/2012
86361JAY6	9,825,143	9,522,895	315,354	9,509,790	8,382,506	3/31/2012
92925CDU3	3,036	1,186	1,648	1,388	2,354	3/31/2012
933634AF4	4,139,157	3,899,378	243,268	3,895,889	3,815,946	3/31/2012
93363NAB1	3,680,516	3,651,698	31,587	3,648,929	3,428,359	3/31/2012
93363NAF2	1,527,671	1,502,948	26,962	1,500,709	1,518,895	3/31/2012
93363NAM7	17,194,890	16,828,988	381,941	16,812,948	15,944,620	3/31/2012
93363PAA8	1,040,747	999,621	41,731	999,017	920,672	3/31/2012
93934FEM0	8,236,758	8,219,826	21,983	8,214,775	7,328,397	3/31/2012
93934FLW0	2,703,902	2,672,432	17,427	2,686,475	2,389,805	3/31/2012
00011#AA1	5,464,001	4,258,643	1,205,359	4,258,643	1,366,000	12/31/2011
004421VE0	592,851	576,115	16,736	576,115	304,140	12/31/2011
00442KAB7	4,448,812	4,255,697	193,116	4,255,697	2,256,760	12/31/2011
01448QAC4	2,806,806	2,029,600	777,206	2,029,600	669,640	12/31/2011
02147GAC8	10,146,348	10,044,644	101,704	10,044,644	8,038,832	12/31/2011
02147QAF9	5,162,530	5,111,264	51,266	5,111,264	3,877,633	12/31/2011
02147XAS6	1,749,788	1,744,046	5,742	1,744,046	1,396,335	12/31/2011
02149DAE9	13,661,403	11,467,622	2,193,781	11,467,622	9,041,855	12/31/2011
02151HAA3	9,886,425	9,820,483	65,942	9,820,483	8,576,149	12/31/2011
02660TGR8	987,879	642,017	345,862	642,017	403,727	12/31/2011
040104TF8	234,245	225,968	8,276	225,968	174,547	12/31/2011
059469AF3	6,266,849	6,252,936	13,914	6,252,936	4,324,310	12/31/2011
05949CPD2	5,074,411	4,255,962	818,450	4,255,962	3,728,166	12/31/2011
059515AE6	197,679	194,371	3,308	194,371	140,315	12/31/2011
05951FAK0	349,303	344,024	5,279	344,024	232,804	12/31/2011
05951KAZ6	304,065	297,595	6,470	297,595	202,724	12/31/2011
05951KBA0	7,246,282	7,101,934	144,348	7,101,934	5,049,779	12/31/2011
05953YAA9	1,103,228	1,091,712	11,515	1,091,712	807,505	12/31/2011
07384M2A9	888,129	885,281	2,848	885,281	868,880	12/31/2011
07386HXZ9	2,995,861	2,989,022	6,839	2,989,022	2,139,157	12/31/2011
07387ADY8	1,223,664	1,133,403	90,262	1,133,403	771,834	12/31/2011
12489WNN0	19,983	19,852	130	19,852	18,658	12/31/2011
12544ABN4	12,614,994	12,591,926	23,068	12,591,926	11,088,355	12/31/2011
12544TAH7	7,229,591	7,214,889	14,702	7,214,889	6,368,898	12/31/2011
12566VAN2	14,862,253	14,324,061	538,192	14,324,061	10,805,249	12/31/2011
12627HAK6	3,831,055	3,788,669	42,386	3,788,669	2,606,773	12/31/2011
12628KAF9	1,666,788	1,575,498	91,290	1,575,498	1,021,428	12/31/2011
12628LAJ9	2,697,946	2,652,961	44,985	2,652,961	1,662,316	12/31/2011
12629EAD7	174,675	169,310	5,365	169,310	111,115	12/31/2011
12638PAE9	1,348,355	1,317,181	31,174	1,317,181	862,087	12/31/2011
126670LF3	222,321	191,073	31,248	191,073	134,594	12/31/2011
12667G7X5	14,012,663	13,901,182	111,481	13,901,182	10,861,040	12/31/2011
12667GPU1	11,897,456	11,876,463	20,993	11,876,463	9,554,747	12/31/2011
126686AB0	1,916,445	1,804,268	112,178	1,804,268	1,527,784	12/31/2011
12668AQ65	4,162,702	4,152,991	9,711	4,152,991	3,309,014	12/31/2011
12668AY25	5,370,754	5,310,984	59,770	5,310,984	4,265,298	12/31/2011

## NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
12668AYL3	15,231,016	14,954,720	276,296	14,954,720	11,181,393	12/31/2011
12668BFB4	2,993,964	2,597,356	396,607	2,597,356	1,595,042	12/31/2011
12668BFL2	2,937,498	2,902,951	34,548	2,902,951	2,250,520	12/31/2011
12668BKG7	16,024,698	16,019,057	5,640	16,019,057	12,073,397	12/31/2011
12668BKH5	6,025,026	6,016,698	8,328	6,016,698	4,438,570	12/31/2011
12668WAC1	168,307	168,253	54	168,253	98,398	12/31/2011
126694FW3	2,701,841	2,646,561	55,281	2,646,561	1,969,327	12/31/2011
126694UJ5	4,211,620	4,058,369	153,251	4,058,369	3,009,993	12/31/2011
12669FN74	299,517	291,162	8,355	291,162	169,145	12/31/2011
15132ELG1	365,259	365,229	30	365,229	307,967	12/31/2011
17311FAH7	4,551,512	3,840,921	710,591	3,840,921	2,544,406	12/31/2011
225470A86	6,963,823	6,682,508	281,315	6,682,508	4,530,782	12/31/2011
251510GQ0	612,903	546,383	66,520	546,383	244,531	12/31/2011
251510HN6	430,412	394,062	36,349	394,062	393,534	12/31/2011
251510LM3	1,970,680	1,888,112	82,569	1,888,112	1,629,139	12/31/2011
251511AC5	3,884,404	3,861,595	22,810	3,861,595	2,893,110	12/31/2011
251511AE1	1,209,006	1,202,670	6,336	1,202,670	880,183	12/31/2011
251511AF8	6,269,004	6,203,457	65,546	6,203,457	4,556,620	12/31/2011
251513AV9	574,263	568,680	5,583	568,680	371,936	12/31/2011
251513BC0	2,721,958	2,671,326	50,632	2,671,326	1,670,311	12/31/2011
25157FAL8	3,657,290	3,226,308	430,982	3,226,308	1,519,108	12/31/2011
32029HAB8	2,450,648	1,913,557	537,091	1,913,557	2,155,257	12/31/2011
32051GX91	24,004	19,637	4,367	19,637	9,593	12/31/2011
32051GZR9	21,647,566	21,477,502	170,064	21,477,502	17,079,481	12/31/2011
32113JAB1	834,544	817,247	17,297	817,247	459,025	12/31/2011
3622E8AC9	751,486	738,816	12,669	738,816	516,197	12/31/2011
3622E8AF2	5,519,746	4,438,068	1,081,677	4,438,068	3,388,412	12/31/2011
3622ELAG1	3,366,717	3,296,430	70,287	3,296,430	2,223,195	12/31/2011
3622EUAB2	476,059	412,443	63,616	412,443	305,683	12/31/2011
3622EUAC0	2,546,327	2,210,786	335,542	2,210,786	1,650,225	12/31/2011
3622EUAF3	1,957,406	1,906,839	50,567	1,906,839	1,424,647	12/31/2011
362334MD3	172,559	131,761	40,797	131,761	121,348	12/31/2011
362341N39	1,256,187	1,242,379	13,808	1,242,379	1,112,313	12/31/2011
362341RU5	1,878,027	1,767,355	110,672	1,767,355	1,282,235	12/31/2011
362375AF4	18,190,847	17,955,744	235,102	17,955,744	12,347,778	12/31/2011
36244SAF5	1,281,075	1,262,950	18,125	1,262,950	902,201	12/31/2011
38011AAC8	1,685,342	1,678,412	6,930	1,678,412	1,189,914	12/31/2011
43709KAA7	1,097,443	1,091,918	5,525	1,091,918	474,933	12/31/2011
456606MZ2	739,260	366,073	373,188	366,073	233,843	12/31/2011
45660LDD8	121,439	121,190	249	121,190	103,217	12/31/2011
45660LGQ6	3,271,641	3,259,964	11,677	3,259,964	1,919,098	12/31/2011
45660LQY8	1,621,456	1,111,036	510,420	1,111,036	858,414	12/31/2011
45660LS75	11,149,819	9,924,477	1,225,342	9,924,477	6,955,485	12/31/2011
45660LSY6	12,359,020	12,332,186	26,834	12,332,186	10,372,478	12/31/2011
456673AB8	958,394	529,644	428,750	529,644	653,269	12/31/2011
46412RAA3	8,691,555	8,685,297	6,259	8,685,297	5,928,719	12/31/2011
46627MEA1	2,179,802	2,145,938	33,864	2,145,938	1,617,830	12/31/2011
46630MAD4	2,499,965	2,014,135	485,830	2,014,135	1,239,160	12/31/2011
46630MAG7	707,937	665,970	41,967	665,970	413,227	12/31/2011
576434V84	21,249,411	21,075,641	173,770	21,075,641	17,443,275	12/31/2011
57643MGJ7	84,194	83,380	814	83,380	77,936	12/31/2011
61748HLF6	4,974,667	4,302,847	671,820	4,302,847	3,229,003	12/31/2011
61748HPB1	4,312,868	4,303,560	9,308	4,303,560	3,510,210	12/31/2011
61749EAD9	708,455	699,858	8,597	699,858	540,116	12/31/2011
61749EAE7	285,299	281,852	3,447	281,852	220,053	12/31/2011
61749EAH0	2,603,637	2,541,353	62,284	2,541,353	1,683,285	12/31/2011
61750YAD1	2,207,557	1,747,682	459,876	1,747,682	1,345,516	12/31/2011

# NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
61750YAE9	2,733,495	2,168,840	564,655	2,168,840	1,706,787	12/31/2011
61750YAJ8	2,942,229	2,325,037	617,192	2,325,037	1,801,114	12/31/2011
61752RAH5	838,332	817,596	20,736	817,596	494,593	12/31/2011
61752RAJ1	1,252,211	1,221,449	30,762	1,221,449	750,053	12/31/2011
61752RAM4	4,156,406	4,113,876	42,530	4,113,876	2,668,814	12/31/2011
65106AAP8	6,160,714	5,791,150	369,564	5,791,150	3,108,350	12/31/2011
655374AA4	573,729	557,673	16,056	557,673	413,538	12/31/2011
68389FGK4	2,513,478	1,951,251	562,227	1,951,251	1,248,336	12/31/2011
68402VAE2	430,425	421,923	8,503	421,923	228,005	12/31/2011
69121PCK7	3,312,380	3,293,600	18,780	3,293,600	2,151,574	12/31/2011
69336RCX6	7,541,468	6,414,579	1,126,890	6,414,579	5,273,595	12/31/2011
69336RDR8	604,145	316,156	287,989	316,156	305,406	12/31/2011
69337AAM8	1,840,629	1,774,258	66,371	1,774,258	911,574	12/31/2011
69337NAH1	4,711,357	4,341,106	370,251	4,341,106	3,179,909	12/31/2011
73316PDT4	162,788	162,164	624	162,164	65,341	12/31/2011
76110HS34	3,993,862	3,797,834	196,028	3,797,834	2,549,512	12/31/2011
76110WB21	3,989,065	3,950,407	38,658	3,950,408	2,783,994	12/31/2011
76114CAD8	7,205,709	7,146,461	59,248	7,146,461	5,625,660	12/31/2011
76114QAC9	11,861,504	11,531,663	329,841	11,531,663	10,126,885	12/31/2011
78477AAA5	4,367,528	4,233,296	134,231	4,233,296	2,583,048	12/31/2011
863579B49	4,384,556	4,173,078	211,478	4,173,078	3,196,083	12/31/2011
863579G85	142,699	81,858	60,840	81,858	63,624	12/31/2011
86359DQR1	5,909,853	5,751,979	157,874	5,751,979	4,210,152	12/31/2011
86361JAY6	12,316,112	9,861,432	2,454,679	9,861,432	8,357,026	12/31/2011
86362TAF4	1,429,974	1,336,931	93,043	1,336,931	900,426	12/31/2011
881561P24	1,891,210	1,258,383	632,827	1,258,383	816,385	12/31/2011
933634AF4	4,322,441	4,256,300	66,141	4,256,300	3,336,029	12/31/2011
933637AJ9	5,318,609	5,100,324	218,285	5,100,324	4,237,218	12/31/2011
93363NAB1	3,864,333	3,803,800	60,533	3,803,800	3,236,355	12/31/2011
93363NAF2	1,572,041	1,563,468	8,573	1,563,468	1,458,934	12/31/2011
93363PAA8	1,332,364	1,064,147	268,217	1,064,147	947,706	12/31/2011
93934FKQ4	5,040,163	5,035,732	4,431	5,035,732	4,613,143	12/31/2011
93934FLB6	8,936,586	8,831,664	104,922	8,831,664	7,274,194	12/31/2011
93934FLW0	2,845,964	2,787,223	58,741	2,787,223	2,433,665	12/31/2011
93935WAC8	1,763,926	1,737,878	26,048	1,737,878	1,462,910	12/31/2011
93935YAA8	2,141,143	1,833,674	307,469	1,833,674	1,080,540	12/31/2011
9497EBAD1	4,810,216	3,927,560	882,656	3,927,560	797,240	12/31/2011
94983WAJ2	15,485,366	13,982,708	1,502,658	13,982,708	11,574,196	12/31/2011
004421VE0	1,748,358	609,536	1,138,822	609,536	320,023	9/30/2011
00442KAB7	4,714,891	4,507,260	207,630	4,507,260	2,519,669	9/30/2011
00761HBH3	1,865,843	1,848,072	17,771	1,848,072	1,801,283	9/30/2011
01448QAC4	3,172,000	2,823,280	348,720	2,823,280	1,567,320	9/30/2011
02147GAC8	10,386,127	10,306,096	80,031	10,306,096	8,484,975	9/30/2011
02147QAF9	5,356,943	5,283,148	73,795	5,283,148	4,404,210	9/30/2011
02147XAS6	1,773,560	1,768,826	4,734	1,768,826	1,452,080	9/30/2011
02151HAA3	10,234,943	10,136,606	98,337	10,136,606	9,072,046	9/30/2011
02660THT3	1,302,423	942,186	360,237	942,186	919,486	9/30/2011
040104TF8	246,396	235,535	10,861	235,535	181,744	9/30/2011
059469AF3	6,473,236	6,409,831	63,406	6,409,831	4,633,095	9/30/2011
059515AE6	206,253	203,054	3,199	203,054	151,304	9/30/2011
05951FAK0	361,331	355,060	6,271	355,060	258,409	9/30/2011
05951KAZ6	317,782	309,789	7,993	309,789	226,634	9/30/2011
05951KBA0	7,569,773	7,387,306	182,467	7,387,306	5,644,090	9/30/2011
05953YAA9	1,130,102	1,124,352	5,750	1,124,352	797,162	9/30/2011
07387ADY8	1,305,929	1,275,762	30,167	1,275,762	870,847	9/30/2011
12328MAU5	3,971,911	3,503,348	468,562	3,503,348	2,613,887	9/30/2011
12489WNN0	20,481	20,288	194	20,288	18,973	9/30/2011

# NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
12544TAH7	7,626,129	7,239,846	386,283	7,239,846	6,451,079	9/30/2011
12544VAB5	8,529,257	8,382,405	146,852	8,382,405	7,897,647	9/30/2011
12566VAN2	15,110,290	15,083,837	26,453	15,083,837	11,703,237	9/30/2011
12627HAK6	3,981,216	3,922,242	58,974	3,922,242	2,929,320	9/30/2011
12628KAF9	1,760,576	1,715,751	44,825	1,715,751	1,128,022	9/30/2011
12628LAJ9	2,833,393	2,780,311	53,082	2,780,311	1,774,214	9/30/2011
12629EAD7	185,609	179,478	6,131	179,478	119,736	9/30/2011
12638PAE9	1,381,442	1,370,488	10,954	1,370,488	891,212	9/30/2011
12667OLF3	309,206	232,672	76,533	232,672	152,410	9/30/2011
12667G7X5	14,093,366	14,039,700	53,666	14,039,700	11,207,264	9/30/2011
12667GRG0	7,480,720	7,455,657	25,064	7,455,657	6,786,783	9/30/2011
12668AG25	14,079,660	13,969,730	109,930	13,969,730	11,305,094	9/30/2011
12668AMN2	2,461,812	2,321,829	139,984	2,321,829	1,831,551	9/30/2011
12668AQ65	4,201,774	4,173,313	28,461	4,173,313	3,565,709	9/30/2011
12668AY25	5,950,917	5,379,372	571,545	5,379,372	4,349,340	9/30/2011
12668AYL3	15,876,991	15,710,662	166,329	15,710,662	12,531,338	9/30/2011
12668AYU3	8,081,506	8,014,599	66,907	8,014,599	6,913,458	9/30/2011
12668BFB4	3,490,186	3,158,166	332,019	3,158,166	2,020,564	9/30/2011
12668BFL2	3,039,055	3,027,131	11,923	3,027,131	2,407,923	9/30/2011
12668BKG7	16,610,703	16,367,588	243,115	16,367,588	13,715,793	9/30/2011
12668BKH5	6,681,530	6,154,244	527,286	6,154,244	5,129,144	9/30/2011
12668WAC1	220,462	169,463	50,999	169,463	104,522	9/30/2011
12668WAF4	214,729	213,786	943	213,786	151,731	9/30/2011
126694UJ5	4,510,000	4,452,538	57,462	4,452,538	3,563,483	9/30/2011
15132EKT4	354,768	329,598	25,170	329,598	302,619	9/30/2011
15132ELG1	373,375	372,441	934	372,441	313,640	9/30/2011
15132ELH9	205,529	199,742	5,787	199,742	166,523	9/30/2011
172973S75	11,876,876	11,685,307	191,569	11,685,307	11,605,212	9/30/2011
17309YAF4	4,552,415	4,499,892	52,523	4,499,892	3,026,348	9/30/2011
17311FAH7	4,655,396	4,648,330	7,066	4,648,330	2,845,195	9/30/2011
2254W0MD4	6,084,131	6,040,451	43,680	6,040,451	4,386,262	9/30/2011
251510GQ0	775,679	640,237	135,442	640,237	299,738	9/30/2011
251511AC5	3,962,195	3,919,192	43,003	3,919,192	2,783,681	9/30/2011
251511AE1	1,245,899	1,223,337	22,562	1,223,337	852,661	9/30/2011
251511AF8	6,420,843	6,343,010	77,833	6,343,010	4,414,129	9/30/2011
251513AV9	601,565	585,360	16,205	585,360	397,299	9/30/2011
251513BC0	2,848,430	2,774,241	74,189	2,774,241	1,919,508	9/30/2011
25157FAL8	3,795,913	3,660,788	135,125	3,660,788	1,488,857	9/30/2011
32051GD28	1,388,508	1,370,525	17,983	1,370,525	1,176,219	9/30/2011
32051GZR9	22,247,930	22,136,778	111,152	22,136,778	18,757,682	9/30/2011
32113JAB1	1,067,945	848,034	219,911	848,034	484,449	9/30/2011
3622E8AC9	777,625	769,813	7,812	769,813	547,095	9/30/2011
3622E8AF2	5,714,332	5,645,887	68,445	5,645,887	3,826,776	9/30/2011
3622ELAG1	3,522,984	3,424,368	98,616	3,424,368	2,393,407	9/30/2011
3622EUAB2	502,581	488,252	14,329	488,252	344,544	9/30/2011
3622EUAC0	2,688,407	2,611,765	76,642	2,611,765	1,859,024	9/30/2011
3622EUAF3	2,064,068	2,010,525	53,543	2,010,525	1,478,326	9/30/2011
362334MD3	178,141	175,032	3,110	175,032	132,919	9/30/2011
362341N39	1,455,260	1,307,909	147,351	1,307,909	1,149,998	9/30/2011
362375AF4	18,990,367	18,554,453	435,913	18,554,453	13,236,120	9/30/2011
36244SAF5	1,342,977	1,309,778	33,199	1,309,778	924,116	9/30/2011
45660LDD8	122,500	122,347	153	122,347	106,000	9/30/2011
45660LQY8	1,675,736	1,634,325	41,411	1,634,325	900,541	9/30/2011
45660LS75	8,416,337	8,415,969	368	8,415,969	5,562,862	9/30/2011
45660LSY6	12,554,200	12,439,826	114,374	12,439,826	10,626,553	9/30/2011
45661HAR8	8,324,461	6,351,671	1,972,790	6,351,671	4,801,218	9/30/2011
46412RAA3	8,865,785	8,755,018	110,767	8,755,018	5,970,133	9/30/2011

# NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
46627MEA1	2,251,266	2,195,257	56,009	2,195,257	1,766,660	9/30/2011
46629BAG4	60,314	32,962	27,353	32,962	36,223	9/30/2011
52521GAD7	2,151,626	2,110,730	40,896	2,110,730	1,974,666	9/30/2011
576434V84	21,147,649	20,958,392	189,257	20,958,392	17,281,770	9/30/2011
57643MGJ7	89,162	88,678	484	88,678	81,819	9/30/2011
61748HPB1	4,342,792	4,322,230	20,562	4,322,230	3,558,055	9/30/2011
61749EAD9	906,570	723,176	183,394	723,176	452,793	9/30/2011
61749EAE7	363,982	291,272	72,710	291,272	184,783	9/30/2011
61749EAH0	2,727,426	2,648,934	78,492	2,648,934	1,805,845	9/30/2011
61750YAD1	2,322,173	2,250,180	71,993	2,250,180	1,382,914	9/30/2011
61750YAE9	2,875,433	2,787,110	88,323	2,787,110	1,756,814	9/30/2011
61750YAJ8	3,094,337	2,999,435	94,903	2,999,435	1,850,637	9/30/2011
61752RAH5	873,914	860,101	13,813	860,101	526,943	9/30/2011
61752RAJ1	1,305,475	1,284,879	20,596	1,284,879	800,781	9/30/2011
61752RAM4	5,113,218	4,270,540	842,677	4,270,540	2,914,204	9/30/2011
65106AAP8	6,360,658	6,166,750	193,908	6,166,750	2,361,020	9/30/2011
65536VAC1	151,861	149,353	2,508	149,353	112,906	9/30/2011
655374AA4	601,302	594,390	6,912	594,390	438,916	9/30/2011
68389BAD5	1,077,106	24,746	1,052,360	24,746	32,871	9/30/2011
68402VAE2	433,288	431,070	2,219	431,070	229,676	9/30/2011
69121PCK7	3,452,524	3,348,967	103,557	3,348,967	2,175,784	9/30/2011
69337AAM8	1,867,131	1,848,456	18,676	1,848,456	1,127,859	9/30/2011
76110H7A1	619,310	613,701	5,609	613,701	473,396	9/30/2011
76110HS34	4,448,922	4,086,587	362,334	4,086,587	2,696,493	9/30/2011
76110WB21	4,445,858	4,410,540	35,319	4,410,540	3,078,044	9/30/2011
76110WMW3	360,173	358,837	1,336	358,837	194,294	9/30/2011
76114CAD8	7,508,440	7,399,829	108,610	7,399,829	6,049,717	9/30/2011
78476YAA4	6,637,727	6,122,227	515,499	6,122,227	5,298,771	9/30/2011
78477AAA5	4,533,452	4,367,528	165,924	4,367,528	3,348,584	9/30/2011
863579B49	4,590,445	4,520,629	69,816	4,520,629	3,466,812	9/30/2011
863579G85	218,421	166,822	51,600	166,822	164,760	9/30/2011
86359DQR1	6,176,007	6,052,254	123,753	6,052,254	3,606,976	9/30/2011
87222PAD5	1,709,950	1,667,490	42,461	1,667,490	1,446,176	9/30/2011
92925CDU3	27,462	9,335	18,127	9,335	23,597	9/30/2011
933634AF4	4,939,699	4,508,565	431,134	4,508,565	3,633,053	9/30/2011
933637AJ9	5,987,813	5,327,316	660,497	5,327,316	4,760,838	9/30/2011
93363BAG6	3,978,898	3,403,208	575,690	3,403,208	3,193,376	9/30/2011
93934FEM0	9,480,248	8,754,797	725,451	8,754,797	8,369,124	9/30/2011
93934FKQ4	5,245,595	5,143,109	102,487	5,143,109	4,795,702	9/30/2011
93934FLB6	9,169,503	9,128,691	40,812	9,128,691	7,382,522	9/30/2011
93934FLW0	3,030,058	3,000,868	29,190	3,000,868	2,678,775	9/30/2011
93935HAD9	6,559,714	6,531,624	28,090	6,531,624	5,387,842	9/30/2011
93935YAA8	2,202,646	2,190,139	12,507	2,190,139	1,268,165	9/30/2011
9497EBAD1	5,169,072	4,816,510	352,562	4,816,510	819,610	9/30/2011
94983JAJ1	86,076	63,208	22,868	63,208	66,785	9/30/2011
94983WAJ2	17,690,891	16,035,551	1,655,340	16,035,551	13,366,187	9/30/2011
94983XAM3	1,379,796	1,252,792	127,004	1,252,792	1,016,444	9/30/2011
004421VE0	1,785,883	1,785,069	814	1,785,069	369,360	6/30/2011
00442KAB7	8,155,591	4,780,888	3,374,703	4,780,888	3,307,496	6/30/2011
007036TJ5	982,371	76,138	906,233	76,138	103,812	6/30/2011
02147GAC8	10,477,164	10,454,905	22,259	10,454,905	8,782,199	6/30/2011
02147QAF9	5,522,685	5,489,751	32,934	5,489,751	4,667,398	6/30/2011
02147XAS6	1,794,374	1,774,598	19,776	1,774,598	1,490,748	6/30/2011
02149DAE9	14,419,403	13,750,637	668,766	13,750,637	11,356,077	6/30/2011
02660TGA5	8,855,156	5,377,599	3,477,557	5,377,599	3,630,654	6/30/2011
040104TF8	634,335	250,086	384,249	250,086	228,733	6/30/2011
059469AF3	6,563,907	6,542,207	21,700	6,542,207	4,995,736	6/30/2011

## NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
05948KP52	7,706,177	7,267,353	438,824	7,267,353	6,680,397	6/30/2011
05951FAK0	368,824	367,564	1,260	367,564	267,941	6/30/2011
05951KAZ6	332,664	328,226	4,438	328,226	232,674	6/30/2011
05951KBA0	7,937,923	7,820,153	117,770	7,820,153	5,812,366	6/30/2011
05953YAA9	1,167,123	1,161,193	5,929	1,161,193	800,633	6/30/2011
07384M2A9	1,072,020	957,767	114,253	957,767	984,092	6/30/2011
07386HXZ9	3,115,011	3,080,009	35,002	3,080,009	2,377,142	6/30/2011
07387ADY8	1,909,756	1,358,811	550,945	1,358,811	991,485	6/30/2011
12489WNN0	22,128	21,733	395	21,733	21,340	6/30/2011
12544ABN4	13,783,327	12,647,810	1,135,517	12,647,810	11,991,371	6/30/2011
12544VAB5	9,078,177	8,534,557	543,621	8,534,557	7,878,482	6/30/2011
12566VAN2	15,481,347	15,428,276	53,071	15,428,276	12,535,837	6/30/2011
12627HAK6	4,134,453	4,115,494	18,959	4,115,494	3,044,081	6/30/2011
12628KAF9	1,845,680	1,810,766	34,914	1,810,766	1,243,734	6/30/2011
12628LAJ9	2,952,594	2,912,129	40,464	2,912,129	1,877,764	6/30/2011
12638PAE9	1,422,234	1,397,976	24,257	1,397,976	933,841	6/30/2011
12667OLF3	362,251	322,868	39,383	322,868	227,609	6/30/2011
12667G7X5	14,146,395	14,102,079	44,316	14,102,079	11,425,520	6/30/2011
12667GRG0	8,200,423	7,589,470	610,953	7,589,470	6,981,994	6/30/2011
12668AG25	14,917,566	14,086,694	830,872	14,086,694	11,536,664	6/30/2011
12668AQ65	4,299,990	4,205,145	94,844	4,205,145	3,799,994	6/30/2011
12668AYL3	16,191,256	16,070,273	120,983	16,070,273	12,884,090	6/30/2011
12668AYU3	8,241,344	8,175,013	66,330	8,175,013	7,378,427	6/30/2011
12668BFB4	3,982,712	3,592,285	390,427	3,592,285	3,237,001	6/30/2011
12668BFL2	3,153,451	3,106,032	47,419	3,106,032	2,547,441	6/30/2011
12668BKG7	11,158,498	11,050,065	108,433	11,050,065	9,628,021	6/30/2011
12668WAC1	221,947	220,602	1,346	220,602	117,652	6/30/2011
126694FW3	2,804,528	2,770,994	33,535	2,770,994	2,278,000	6/30/2011
12669FN74	632,857	330,490	302,368	330,490	202,209	6/30/2011
15132EKT4	362,248	362,150	97	362,150	306,281	6/30/2011
16163HAG6	13,983,961	13,732,101	251,860	13,732,101	12,854,507	6/30/2011
17307GPS1	1,216,492	1,212,879	3,613	1,212,879	1,088,851	6/30/2011
17309BAB3	343,848	338,051	5,798	338,051	263,847	6/30/2011
17309YAF4	4,619,104	4,581,596	37,508	4,581,596	3,027,188	6/30/2011
17311LAH4	2,980,445	2,551,481	428,965	2,551,481	2,140,308	6/30/2011
18976GAV8	9,083,238	8,848,929	234,309	8,848,929	7,310,231	6/30/2011
225470A86	7,302,503	7,232,690	69,813	7,232,690	5,431,941	6/30/2011
2254W0MD4	6,396,752	6,305,508	91,244	6,305,508	4,853,558	6/30/2011
251510GQ0	924,075	794,883	129,192	794,883	404,913	6/30/2011
251510LM3	2,127,047	2,103,027	24,020	2,103,027	1,881,128	6/30/2011
251511AC5	4,009,119	3,965,818	43,301	3,965,818	3,106,462	6/30/2011
251511AE1	1,286,804	1,269,198	17,607	1,269,198	956,992	6/30/2011
251511AF8	6,644,445	6,540,661	103,784	6,540,661	5,023,378	6/30/2011
251513AV9	617,581	614,136	3,446	614,136	429,062	6/30/2011
251513BC0	2,940,043	2,907,706	32,337	2,907,706	2,072,315	6/30/2011
294751DY5	1,366,029	1,363,162	2,867	1,363,162	299,193	6/30/2011
32051GD28	1,980,649	1,394,474	586,175	1,394,474	1,226,222	6/30/2011
32051GZR9	22,774,934	22,709,010	65,923	22,709,010	19,948,056	6/30/2011
3622E8AC9	808,404	792,474	15,930	792,474	570,080	6/30/2011
3622E8AF2	5,949,348	5,813,543	135,804	5,813,543	4,149,254	6/30/2011
3622ELAG1	3,701,793	3,623,066	78,727	3,623,066	2,507,783	6/30/2011
3622EUAB2	522,255	512,335	9,920	512,335	385,729	6/30/2011
3622EUAC0	2,794,231	2,740,645	53,586	2,740,645	2,081,618	6/30/2011
3622EUAF3	2,147,747	2,108,185	39,561	2,108,185	1,631,054	6/30/2011
362334MD3	182,246	180,059	2,187	180,059	160,933	6/30/2011
362341N39	2,835,532	1,513,770	1,321,762	1,513,770	1,453,203	6/30/2011
362375AF4	19,781,549	19,374,299	407,250	19,374,299	14,066,438	6/30/2011



## NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
36244SAF5	1,387,222	1,377,887	9,335	1,377,887	1,238,580	6/30/2011
45254NMC8	606,536	344,469	262,067	344,469	262,433	6/30/2011
45254NMD6	727,843	305,348	422,496	305,348	282,806	6/30/2011
45660MZ2	778,170	776,684	1,485	776,684	291,069	6/30/2011
45660LDD8	130,271	130,124	146	130,124	117,856	6/30/2011
45660LGQ6	3,376,705	3,365,888	10,818	3,365,888	2,236,009	6/30/2011
45660LQY8	1,866,649	1,726,081	140,568	1,726,081	971,634	6/30/2011
45660LS75	11,966,128	11,932,360	33,768	11,932,360	8,662,804	6/30/2011
46412RAA3	9,446,030	8,962,492	483,538	8,962,492	6,176,036	6/30/2011
55265K4Z9	67,853	56,106	11,747	56,106	58,198	6/30/2011
576433XW1	1,220,213	1,208,862	11,351	1,208,862	873,948	6/30/2011
57644DAR4	1,683,776	521,838	1,161,937	521,838	479,854	6/30/2011
61748HPB1	4,488,890	4,345,790	143,100	4,345,790	3,735,725	6/30/2011
61748HYC9	1,531,582	648,674	882,909	648,674	526,767	6/30/2011
61749EAD9	932,600	925,594	7,006	925,594	596,399	6/30/2011
61749EAE7	374,493	371,630	2,864	371,630	243,322	6/30/2011
61749EAH0	2,808,276	2,790,517	17,758	2,790,517	1,865,028	6/30/2011
61750YAD1	2,403,639	2,367,481	36,158	2,367,481	1,758,913	6/30/2011
61750YAE9	2,977,165	2,931,814	45,351	2,931,814	2,226,276	6/30/2011
61750YAJ8	3,202,831	3,154,858	47,972	3,154,858	2,357,062	6/30/2011
61751PAA5	4,495,725	2,767,303	1,728,421	2,767,303	2,221,356	6/30/2011
61752RAH5	904,185	895,384	8,801	895,384	599,403	6/30/2011
61752RAJ1	1,351,649	1,337,595	14,054	1,337,595	910,450	6/30/2011
61752RAM4	5,287,629	5,227,572	60,058	5,227,572	3,119,501	6/30/2011
65106AAP8	10,000,000	6,362,560	3,637,440	6,362,560	3,406,280	6/30/2011
65536VAC1	203,510	154,537	48,973	154,537	121,512	6/30/2011
65537AAA4	1,694,755	617,734	1,077,021	617,734	500,343	6/30/2011
69121PCK7	3,513,011	3,510,917	2,094	3,510,917	2,766,167	6/30/2011
69336RAK6	543,311	543,017	294	543,017	442,887	6/30/2011
69337AAM8	1,881,319	1,873,291	8,028	1,873,291	1,108,724	6/30/2011
69337GAL7	3,590,163	2,963,260	626,903	2,963,260	2,105,698	6/30/2011
73316PDT4	195,149	163,614	31,535	163,614	77,901	6/30/2011
76110H7A1	750,251	627,427	122,824	627,427	506,464	6/30/2011
76110HS34	4,636,800	4,487,316	149,484	4,487,316	2,968,122	6/30/2011
76110WTU0	217,802	132,273	85,528	132,273	73,947	6/30/2011
76111XVE0	2,460,942	2,054,158	406,784	2,054,158	1,642,693	6/30/2011
76114QAC9	12,842,993	12,705,760	137,233	12,705,760	10,900,164	6/30/2011
785778MK4	1,526,098	580,449	945,649	580,449	568,121	6/30/2011
83743SAA4	787,456	775,337	12,119	775,337	419,544	6/30/2011
863579G85	261,853	231,606	30,247	231,606	237,198	6/30/2011
86359DQR1	6,807,474	6,241,135	566,339	6,241,135	3,666,948	6/30/2011
87222PAD5	1,805,048	1,763,326	41,722	1,763,326	1,573,102	6/30/2011
881561P24	2,186,216	1,992,666	193,550	1,992,666	770,056	6/30/2011
93362FAB9	8,865,339	8,751,682	113,657	8,751,682	7,376,961	6/30/2011
93363NAB1	3,896,540	3,886,025	10,515	3,886,025	3,691,305	6/30/2011
93363NAF2	1,729,063	1,660,359	68,704	1,660,359	1,724,729	6/30/2011
93363PAK6	2,447,265	2,406,414	40,851	2,406,414	2,152,167	6/30/2011
939344AM9	125,670	83,070	42,601	83,070	78,031	6/30/2011
93934FLB6	9,445,931	9,415,359	30,572	9,415,359	7,772,143	6/30/2011
93934FLW0	3,407,026	3,361,505	45,522	3,361,505	2,863,436	6/30/2011
93935HAD9	9,499,341	6,712,219	2,787,121	6,712,219	6,270,116	6/30/2011
93935WAC8	3,111,531	1,832,272	1,279,258	1,832,272	1,758,269	6/30/2011
93935YAA8	2,287,973	2,272,096	15,877	2,272,096	1,436,289	6/30/2011
9497EBAD1	10,000,000	5,170,990	4,829,010	5,170,990	1,811,630	6/30/2011
94983JAJ1	615,655	90,514	525,141	90,514	84,729	6/30/2011
94983XAM3	1,546,890	1,393,803	153,088	1,393,803	1,204,360	6/30/2011
94984AAR1	10,442,013	10,393,785	48,227	10,393,785	9,716,350	6/30/2011

# NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
00442KAB7	8,334,321	8,269,925	64,397	8,269,925	3,486,743	3/31/2011
01448QAC4	3,440,000	3,172,000	268,000	3,172,000	1,200,000	3/31/2011
02147GAC8	10,558,009	10,477,164	80,845	10,477,164	8,980,841	3/31/2011
02147QAF9	5,676,431	5,554,517	121,914	5,554,517	4,911,784	3/31/2011
02147XAS6	1,808,626	1,794,374	14,252	1,794,374	1,539,784	3/31/2011
02151HAA3	10,422,782	10,336,924	85,857	10,336,924	8,605,938	3/31/2011
02660TGR8	1,447,138	1,096,347	350,790	1,096,347	590,296	3/31/2011
040104TF8	708,766	642,927	65,839	642,927	260,149	3/31/2011
059469AF3	6,687,755	6,622,651	65,104	6,622,651	4,958,773	3/31/2011
07386HXZ9	3,212,449	3,158,469	53,981	3,158,469	2,561,730	3/31/2011
12489WNN0	23,518	23,268	250	23,268	23,456	3/31/2011
12627HAK6	4,267,728	4,252,891	14,837	4,252,891	3,185,532	3/31/2011
12628KAF9	1,920,654	1,890,199	30,455	1,890,199	1,249,510	3/31/2011
12628LAJ9	3,118,161	3,078,283	39,878	3,078,283	2,057,227	3/31/2011
12629EAD7	197,347	196,314	1,033	196,314	142,392	3/31/2011
12638PAE9	1,459,797	1,443,908	15,889	1,443,908	1,143,864	3/31/2011
126670LF3	398,479	371,764	26,715	371,764	289,808	3/31/2011
12667G7X5	14,301,780	14,146,395	155,385	14,146,395	11,819,248	3/31/2011
12667GPU1	11,940,200	11,926,542	13,659	11,926,542	10,945,490	3/31/2011
12668AYL3	16,652,096	16,191,256	460,840	16,191,256	13,212,087	3/31/2011
12668AYU3	8,416,273	8,241,344	174,930	8,241,344	7,539,761	3/31/2011
12668BFB4	4,397,825	4,018,348	379,477	4,018,348	3,856,989	3/31/2011
12668BFL2	3,427,307	3,166,639	260,668	3,166,639	2,697,303	3/31/2011
12668BKG7	11,182,574	11,158,498	24,076	11,158,498	9,899,942	3/31/2011
12668WAC1	227,175	221,947	5,228	221,947	132,379	3/31/2011
12668WAF4	220,699	216,578	4,121	216,578	176,511	3/31/2011
12669F3F8	569,013	456,316	112,698	456,316	438,747	3/31/2011
16163HAG6	15,121,081	13,983,961	1,137,120	13,983,961	12,982,800	3/31/2011
17307GPS1	1,259,947	1,240,677	19,271	1,240,677	1,110,586	3/31/2011
17309YAF4	4,767,513	4,683,311	84,203	4,683,311	3,221,083	3/31/2011
225470A86	7,670,780	7,580,357	90,423	7,580,357	6,336,290	3/31/2011
2254W0MD4	6,988,293	6,619,110	369,183	6,619,110	5,421,662	3/31/2011
251510GQ0	979,443	933,527	45,916	933,527	488,504	3/31/2011
251510LM3	2,241,145	2,189,944	51,201	2,189,944	2,020,223	3/31/2011
251511AC5	4,076,483	4,009,119	67,365	4,009,119	3,233,525	3/31/2011
251511AE1	1,316,667	1,304,300	12,367	1,304,300	1,014,629	3/31/2011
251511AF8	6,861,301	6,734,784	126,517	6,734,784	5,321,127	3/31/2011
251513BC0	3,028,468	3,001,728	26,740	3,001,728	2,241,762	3/31/2011
32051GD28	2,584,607	1,980,649	603,958	1,980,649	1,232,653	3/31/2011
32051GXC4	3,597,834	3,597,430	404	3,597,430	3,522,913	3/31/2011
32051GZ73	4,563,799	4,503,574	60,225	4,503,574	2,420,990	3/31/2011
32051GZR9	6,279,861	6,205,507	74,354	6,205,507	5,500,887	3/31/2011
35907WAJ8	23,688	-	23,688	-	15,680	3/31/2011
3622E8AC9	831,576	823,140	8,436	823,140	629,288	3/31/2011
3622E8AF2	6,119,058	6,046,084	72,973	6,046,084	4,550,810	3/31/2011
3622ELAG1	3,835,974	3,772,608	63,366	3,772,608	2,601,658	3/31/2011
3622EUAB2	548,686	533,974	14,713	533,974	411,542	3/31/2011
3622EUAC0	2,935,827	2,856,929	78,897	2,856,929	2,219,649	3/31/2011
3622EUAF3	2,250,396	2,202,092	48,303	2,202,092	1,624,560	3/31/2011
362334MD3	188,794	184,914	3,880	184,914	173,032	3/31/2011
362341N39	3,321,563	2,941,787	379,776	2,941,787	1,596,428	3/31/2011
362375AF4	20,419,897	20,009,068	410,828	20,009,068	14,994,653	3/31/2011
36244SAF5	1,471,105	1,428,020	43,084	1,428,020	1,313,227	3/31/2011
456606MZ2	831,556	795,694	35,863	795,694	314,144	3/31/2011
45660LDD8	145,164	145,161	2	145,161	137,773	3/31/2011
45660LS75	12,309,347	12,240,043	69,304	12,240,043	9,681,667	3/31/2011
45660LSY6	12,907,389	12,700,216	207,173	12,700,216	11,235,915	3/31/2011

# NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
456673AB8	1,310,869	1,163,846	147,022	1,163,846	543,398	3/31/2011
46627MEA1	2,314,543	2,286,704	27,839	2,286,704	1,894,750	3/31/2011
52521GAD7	2,496,620	2,153,250	343,370	2,153,250	1,918,750	3/31/2011
57643MGK4	86,107	80,843	5,264	80,843	72,929	3/31/2011
61748HPB1	4,561,808	4,488,890	72,918	4,488,890	4,186,620	3/31/2011
61748HYC9	1,883,067	1,573,058	310,009	1,573,058	558,793	3/31/2011
61749EAD9	959,644	942,240	17,405	942,240	652,953	3/31/2011
61749EAE7	385,348	378,364	6,984	378,364	265,938	3/31/2011
61749EAH0	2,887,455	2,840,876	46,579	2,840,876	2,016,211	3/31/2011
61750YAD1	2,555,899	2,440,073	115,826	2,440,073	1,856,809	3/31/2011
61750YAE9	3,131,753	3,022,292	109,460	3,022,292	2,355,024	3/31/2011
61750YAJ8	3,372,705	3,251,378	121,326	3,251,378	2,486,307	3/31/2011
61752RAH5	920,279	913,122	7,157	913,122	643,624	3/31/2011
61752RAJ1	1,375,467	1,365,010	10,458	1,365,010	974,205	3/31/2011
61752RAM4	5,393,699	5,334,598	59,100	5,334,598	3,398,997	3/31/2011
65536VAC1	214,559	206,633	7,926	206,633	132,654	3/31/2011
655374AA4	1,735,218	1,734,639	580	1,734,639	535,096	3/31/2011
68389BAD5	4,776,850	1,079,267	3,697,584	1,079,267	89,421	3/31/2011
68402VAE2	436,480	433,502	2,978	433,502	266,794	3/31/2011
76110HS34	4,795,457	4,636,800	158,657	4,636,800	3,971,994	3/31/2011
76110WB21	4,808,981	4,808,448	532	4,808,448	3,502,031	3/31/2011
76114CAD8	8,068,852	7,944,172	124,680	7,944,172	6,914,464	3/31/2011
76114QAC9	13,296,127	13,157,621	138,506	13,157,621	11,679,357	3/31/2011
78476YAA4	6,892,107	6,815,604	76,502	6,815,604	5,767,012	3/31/2011
863579B49	4,728,156	4,708,048	20,107	4,708,048	3,769,243	3/31/2011
863579G85	293,262	266,165	27,096	266,165	248,398	3/31/2011
86362TAF4	1,446,752	1,441,054	5,698	1,441,054	1,096,764	3/31/2011
87222PAD5	1,882,877	1,839,745	43,131	1,839,745	1,684,673	3/31/2011
93362FAB9	9,184,732	8,865,339	319,394	8,865,339	7,951,065	3/31/2011
93363NAF2	2,142,230	1,787,290	354,940	1,787,290	1,846,828	3/31/2011
93363NAM7	20,291,080	17,294,373	2,996,707	17,294,373	16,259,760	3/31/2011
939344AM9	159,071	128,034	31,037	128,034	86,312	3/31/2011
93934FLB6	9,463,508	9,379,144	84,364	9,379,144	8,542,382	3/31/2011
93934FLW0	4,024,885	3,686,611	338,274	3,686,611	3,428,128	3/31/2011
93935HAD9	10,029,537	9,731,357	298,181	9,731,357	7,036,220	3/31/2011
93935WAC8	3,474,134	3,274,486	199,649	3,274,486	3,165,264	3/31/2011
93935YAA8	2,409,980	2,358,982	50,998	2,358,982	1,610,250	3/31/2011
94983JAJ1	698,807	616,361	82,446	616,361	114,178	3/31/2011
00442KAB7	8,680,996	8,426,241	254,756	8,426,241	3,644,242	12/31/2010
02147GAC8	10,702,442	10,558,009	144,433	10,558,009	7,393,269	12/31/2010
02147XAS6	1,887,681	1,808,626	79,055	1,808,626	1,144,234	12/31/2010
02149DAE9	14,438,336	14,419,403	18,933	14,419,403	11,929,302	12/31/2010
02660TGR8	1,647,577	1,497,943	149,634	1,497,943	691,069	12/31/2010
040104TF8	751,010	722,542	28,469	722,542	270,256	12/31/2010
059469AF3	7,345,039	6,749,084	595,955	6,749,084	5,344,459	12/31/2010
07386HXZ9	3,324,601	3,288,029	36,572	3,288,029	2,494,979	12/31/2010
12489WNN0	24,656	24,475	181	24,475	24,168	12/31/2010
12627HAK6	4,642,820	4,423,012	219,809	4,423,012	3,326,360	12/31/2010
12628KAD4	111,374	110,987	386	110,987	89,580	12/31/2010
12628KAF9	1,983,631	1,963,338	20,293	1,963,338	1,155,353	12/31/2010
12628LAJ9	3,365,983	3,214,113	151,870	3,214,113	2,183,274	12/31/2010
12638PAE9	1,505,886	1,483,713	22,173	1,483,713	1,148,409	12/31/2010
126670LF3	411,139	404,045	7,094	404,045	286,055	12/31/2010
126673HC9	156,099	154,403	1,696	154,403	147,483	12/31/2010
12667GPU1	2,314,805	2,278,460	36,345	2,278,460	1,983,423	12/31/2010
12668AQ65	4,310,314	4,299,990	10,324	4,299,990	3,154,559	12/31/2010
12668AYU3	8,462,698	8,416,273	46,424	8,416,273	5,997,890	12/31/2010

## NOTES TO FINANCIAL STATEMENTS

### IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
12668BFB4	4,507,010	4,421,270	85,740	4,421,270	4,351,250	12/31/2010
12668WAC1	229,544	227,175	2,370	227,175	132,562	12/31/2010
12668WAF4	224,077	222,025	2,052	222,025	178,567	12/31/2010
15132EKT4	403,960	402,807	1,153	402,807	246,163	12/31/2010
172973S75	954,410	945,367	9,043	945,367	946,759	12/31/2010
17309BAB3	468,556	463,278	5,278	463,278	348,228	12/31/2010
17309YAF4	4,828,426	4,821,390	7,035	4,821,390	3,306,766	12/31/2010
251511AC5	4,134,134	4,076,483	57,651	4,076,483	3,024,620	12/31/2010
251511AF8	7,031,147	6,916,315	114,832	6,916,315	5,046,385	12/31/2010
251513BC0	3,125,728	3,082,549	43,178	3,082,549	2,261,499	12/31/2010
251563EP3	1,448,959	1,446,859	2,100	1,446,859	1,286,539	12/31/2010
32029HAB8	3,013,849	2,787,378	226,471	2,787,378	2,549,765	12/31/2010
32051GXC4	3,751,309	3,669,590	81,718	3,669,590	3,602,748	12/31/2010
3622E8AC9	864,537	851,536	13,001	851,536	627,577	12/31/2010
3622E8AF2	6,354,441	6,250,328	104,113	6,250,328	3,912,066	12/31/2010
3622ELAG1	3,937,954	3,905,135	32,818	3,905,135	2,851,976	12/31/2010
3622EUAB2	571,110	566,790	4,320	566,790	400,528	12/31/2010
3622EUAC0	3,055,090	3,032,692	22,398	3,032,692	2,063,155	12/31/2010
3622EUAF3	2,349,050	2,333,893	15,157	2,333,893	1,638,236	12/31/2010
362334MD3	196,716	191,554	5,161	191,554	177,915	12/31/2010
362341N39	3,640,304	3,428,389	211,915	3,428,389	1,692,632	12/31/2010
362375AF4	20,914,993	20,785,323	129,670	20,785,323	16,215,087	12/31/2010
456606MZ2	879,312	850,037	29,275	850,037	281,629	12/31/2010
45660LDD8	147,520	147,475	45	147,475	139,269	12/31/2010
45660LGQ6	3,577,925	3,552,140	25,785	3,552,140	2,576,870	12/31/2010
45660LSY6	13,033,744	12,973,352	60,392	12,973,352	11,193,226	12/31/2010
45661HAR8	8,651,249	8,348,121	303,128	8,348,121	7,676,985	12/31/2010
456673AB8	1,663,343	1,365,986	297,357	1,365,986	699,471	12/31/2010
46412RAA3	10,841,001	9,878,074	962,928	9,878,074	3,820,715	12/31/2010
46627MEA1	2,473,079	2,316,688	156,391	2,316,688	1,937,288	12/31/2010
46629BAF6	4,175,685	4,094,416	81,269	4,094,416	3,731,089	12/31/2010
576433XW1	1,331,064	1,329,523	1,541	1,329,523	990,256	12/31/2010
576434V84	20,566,199	20,092,768	473,432	20,092,768	16,520,977	12/31/2010
57644DAR4	1,929,496	1,745,130	184,366	1,745,130	548,190	12/31/2010
59020UXH3	5,725,091	5,695,014	30,077	5,695,014	4,510,740	12/31/2010
59020UYW9	989,942	836,573	153,368	836,573	778,200	12/31/2010
61748HYC9	2,049,340	1,935,856	113,484	1,935,856	615,338	12/31/2010
61749EAD9	981,245	974,067	7,178	974,067	681,338	12/31/2010
61749EAE7	394,102	391,140	2,962	391,140	277,028	12/31/2010
61749EAH0	2,955,135	2,936,133	19,002	2,936,133	1,981,052	12/31/2010
61750YAD1	2,975,631	2,622,299	353,332	2,622,299	2,116,430	12/31/2010
61752RAH5	936,200	924,545	11,655	924,545	661,733	12/31/2010
61752RAJ1	1,398,900	1,381,844	17,057	1,381,844	1,008,800	12/31/2010
61752RAM4	5,562,781	5,470,846	91,936	5,470,846	3,933,711	12/31/2010
65536VAC1	221,239	217,174	4,066	217,174	151,347	12/31/2010
68402VAE2	437,324	436,480	844	436,480	226,317	12/31/2010
69121PCK7	4,091,018	3,679,523	411,495	3,679,523	3,140,001	12/31/2010
69336RCY4	323,249	313,284	9,965	313,284	217,304	12/31/2010
69336RDR8	657,695	653,495	4,201	653,495	226,068	12/31/2010
69337NAJ7	733,237	622,800	110,437	622,800	49,491	12/31/2010
73316PDT4	200,782	195,149	5,633	195,149	48,358	12/31/2010
76110WMW3	361,152	360,234	917	360,234	210,023	12/31/2010
76114CAD8	9,102,327	8,377,995	724,333	8,377,995	7,181,551	12/31/2010
76114QAC9	13,684,965	13,617,866	67,099	13,617,866	11,639,204	12/31/2010
785778MK4	1,688,788	1,657,888	30,900	1,657,888	619,274	12/31/2010
83743SAA4	979,889	871,454	108,435	871,454	342,683	12/31/2010
863579B49	5,760,607	4,842,665	917,941	4,842,665	3,947,556	12/31/2010

# NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
863579G85	320,732	307,524	13,207	307,524	308,913	12/31/2010
86362TAF4	1,476,590	1,446,752	29,838	1,446,752	927,616	12/31/2010
87222PAD5	1,957,210	1,922,760	34,450	1,922,760	1,883,185	12/31/2010
93362FAB9	11,749,016	9,184,732	2,564,284	9,184,732	7,713,135	12/31/2010
93363PAK6	3,009,241	2,447,265	561,976	2,447,265	2,196,897	12/31/2010
939344AM9	185,615	161,977	23,638	161,977	180,974	12/31/2010
93934FLB6	9,351,050	9,243,128	107,922	9,243,128	8,444,224	12/31/2010
93935YAA8	2,558,133	2,507,291	50,841	2,507,291	1,671,051	12/31/2010
94983JAJ1	953,397	699,605	253,791	699,605	137,052	12/31/2010
00442KAB7	9,090,562	8,845,844	244,717	8,845,844	3,532,754	9/30/2010
02147GAC8	10,808,359	10,702,442	105,917	10,702,442	7,108,617	9/30/2010
02147QAF9	5,714,033	5,676,431	37,603	5,676,431	3,969,433	9/30/2010
02149DAE9	18,653,000	14,438,336	4,214,664	14,438,336	12,298,949	9/30/2010
02151HAA3	11,129,491	10,422,782	706,709	10,422,782	8,499,336	9/30/2010
02660TGR8	1,772,643	1,701,387	71,255	1,701,387	707,754	9/30/2010
040104TF8	765,129	764,498	630	764,498	281,865	9/30/2010
05946XHV8	875,719	869,797	5,922	869,797	706,106	9/30/2010
07386HXZ9	3,404,645	3,375,454	29,192	3,375,454	2,727,039	9/30/2010
12489WNN0	1,696,646	1,695,304	1,342	1,695,304	1,569,576	9/30/2010
12566VAN2	17,807,991	16,644,822	1,163,169	16,644,822	12,789,539	9/30/2010
12628KAD4	121,470	111,374	10,096	111,374	71,099	9/30/2010
12628KAF9	2,068,106	2,041,905	26,201	2,041,905	1,198,867	9/30/2010
12629EAD7	207,694	206,020	1,674	206,020	141,160	9/30/2010
12638PAE9	1,548,901	1,538,454	10,447	1,538,454	1,228,223	9/30/2010
126670LF3	474,751	415,345	59,406	415,345	313,387	9/30/2010
126673HC9	179,807	159,756	20,050	159,756	145,669	9/30/2010
12667GX5	10,229,130	9,817,335	411,795	9,817,335	7,320,555	9/30/2010
12667GPU1	12,249,906	11,976,545	273,361	11,976,545	10,644,372	9/30/2010
12668AQ65	4,360,800	4,310,314	50,486	4,310,314	3,097,580	9/30/2010
12668AYL3	16,791,064	16,652,096	138,968	16,652,096	11,303,955	9/30/2010
12668AYU3	8,541,326	8,462,698	78,629	8,462,698	5,743,532	9/30/2010
12668BFB4	4,894,770	4,507,010	387,760	4,507,010	4,420,580	9/30/2010
12668BKG7	6,081,247	5,574,086	507,161	5,574,086	4,683,344	9/30/2010
12668WAC1	249,998	229,544	20,453	229,544	134,858	9/30/2010
12668WAF4	226,157	225,457	700	225,457	179,433	9/30/2010
126694FW3	3,031,808	3,010,393	21,416	3,010,393	2,702,537	9/30/2010
126694UJ5	6,153,075	5,309,516	843,558	5,309,516	5,093,197	9/30/2010
15132EKT4	425,667	425,232	435	425,232	262,092	9/30/2010
172973S75	12,111,033	11,888,466	222,568	11,888,466	11,717,936	9/30/2010
17307GPS1	1,326,271	1,292,045	34,226	1,292,045	1,004,482	9/30/2010
17309BAB3	546,044	531,783	14,261	531,783	369,163	9/30/2010
225470A86	8,089,744	7,955,960	133,785	7,955,960	5,655,736	9/30/2010
251510GQ0	1,086,193	994,240	91,953	994,240	586,925	9/30/2010
251510LM3	2,492,861	2,452,022	40,839	2,452,022	1,784,095	9/30/2010
251511AC5	4,197,143	4,134,134	63,009	4,134,134	3,175,470	9/30/2010
251511AE1	1,392,263	1,379,975	12,288	1,379,975	913,852	9/30/2010
251511AF8	7,431,189	7,091,909	339,280	7,091,909	4,350,645	9/30/2010
251513BC0	3,229,349	3,199,172	30,177	3,199,172	2,257,023	9/30/2010
32051GXC4	3,949,903	3,788,516	161,387	3,788,516	3,803,962	9/30/2010
32051GZR9	24,165,298	22,984,356	1,180,943	22,984,356	17,402,056	9/30/2010
3622E8AC9	983,708	888,651	95,057	888,651	646,723	9/30/2010
3622E8AF2	6,644,764	6,513,242	131,522	6,513,242	4,008,683	9/30/2010
3622ELAG1	4,053,742	3,981,872	71,871	3,981,872	2,926,964	9/30/2010
3622EUAB2	587,718	585,764	1,954	585,764	415,166	9/30/2010
3622EUAC0	3,144,703	3,133,483	11,220	3,133,483	2,132,200	9/30/2010
3622EUAF3	2,425,448	2,416,564	8,884	2,416,564	1,698,920	9/30/2010
362334MD3	252,283	199,080	53,203	199,080	173,191	9/30/2010

# NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
362341N39	3,872,482	3,741,249	131,233	3,741,249	1,370,270	9/30/2010
362375AF4	21,575,867	21,299,932	275,935	21,299,932	16,836,621	9/30/2010
36244SAF5	1,577,915	1,560,114	17,801	1,560,114	1,135,175	9/30/2010
45660LDD8	258,175	255,252	2,924	255,252	239,849	9/30/2010
45660LGQ6	3,824,186	3,652,733	171,454	3,652,733	2,721,290	9/30/2010
45660LS75	13,355,615	13,234,976	120,639	13,234,976	10,151,658	9/30/2010
45660LSY6	13,368,456	13,108,544	259,912	13,108,544	11,005,224	9/30/2010
45661HAR8	9,219,479	8,651,249	568,230	8,651,249	7,511,082	9/30/2010
46412RAA3	9,937,430	9,761,797	175,634	9,761,797	3,400,034	9/30/2010
55265K4Z9	92,594	87,080	5,514	87,080	83,029	9/30/2010
576433XW1	1,494,775	1,368,194	126,581	1,368,194	1,122,358	9/30/2010
59020UXH3	6,487,870	5,857,870	630,000	5,857,870	4,616,623	9/30/2010
59020UYW9	4,879,626	996,727	3,882,899	996,727	761,036	9/30/2010
61748HFC0	733,584	725,186	8,398	725,186	671,934	9/30/2010
61749EAD9	1,010,591	1,001,245	9,346	1,001,245	703,629	9/30/2010
61749EAE7	405,892	402,134	3,758	402,134	286,211	9/30/2010
61749EAH0	3,054,168	3,022,577	31,592	3,022,577	2,044,716	9/30/2010
61750YAB5	176,276	137,173	39,103	137,173	143,999	9/30/2010
61750YAE9	3,332,783	3,239,426	93,356	3,239,426	2,672,359	9/30/2010
61750YAJ8	3,617,624	3,511,561	106,063	3,511,561	3,046,950	9/30/2010
68402VAE2	441,400	437,324	4,076	437,324	209,669	9/30/2010
69336RCY4	898,939	325,032	573,908	325,032	212,829	9/30/2010
69336RDR8	701,296	661,887	39,409	661,887	221,851	9/30/2010
73316PDT4	202,536	200,782	1,754	200,782	49,615	9/30/2010
76110HS34	4,921,464	4,910,200	11,264	4,910,200	3,922,776	9/30/2010
76114QAC9	14,223,471	14,047,119	176,352	14,047,119	7,222,853	9/30/2010
78577MK4	1,980,307	1,760,138	220,169	1,760,138	645,920	9/30/2010
83743SAA4	1,409,227	1,012,727	396,500	1,012,727	343,485	9/30/2010
863579KZ0	1,041,098	1,023,426	17,672	1,023,426	729,292	9/30/2010
86359AF57	115,030	114,715	315	114,715	98,278	9/30/2010
86359DQR1	8,669,452	7,010,788	1,658,665	7,010,788	2,947,722	9/30/2010
86362TAF4	1,513,758	1,476,590	37,168	1,476,590	958,808	9/30/2010
87222PAD5	1,985,076	1,957,210	27,866	1,957,210	1,910,546	9/30/2010
93363NAB1	4,154,530	3,896,540	257,990	3,896,540	3,887,035	9/30/2010
93935HAD9	14,482,507	10,557,382	3,925,125	10,557,382	5,798,718	9/30/2010
93935YAA8	2,644,293	2,619,064	25,229	2,619,064	1,588,783	9/30/2010
93936HAP1	15,848,803	13,537,263	2,311,540	13,537,263	10,117,146	9/30/2010
94983JAJ1	1,105,927	954,487	151,440	954,487	61,431	9/30/2010
94984AAR1	10,950,198	10,442,013	508,185	10,442,013	6,840,482	9/30/2010
02147GAC8	10,818,076	10,808,359	9,716	10,808,359	6,429,421	6/30/2010
02147QAF9	5,759,000	5,714,033	44,967	5,714,033	3,590,308	6/30/2010
02660TGR8	1,898,328	1,829,133	69,195	1,829,133	766,316	6/30/2010
05953YAA9	1,219,906	1,195,075	24,832	1,195,075	716,444	6/30/2010
07384MZ54	214,261	198,951	15,310	198,951	211,855	6/30/2010
12628KAF9	2,136,244	2,118,312	17,931	2,118,312	1,141,713	6/30/2010
12629EAD7	214,975	210,611	4,364	210,611	133,234	6/30/2010
12638PAE9	1,597,175	1,582,214	14,961	1,582,214	1,043,267	6/30/2010
126670LF3	609,215	483,973	125,243	483,973	344,733	6/30/2010
126673HC9	209,095	187,177	21,917	187,177	148,786	6/30/2010
12667G7X5	4,521,500	4,484,445	37,055	4,484,445	3,079,565	6/30/2010
126686AB0	2,193,841	2,158,131	35,710	2,158,131	1,608,160	6/30/2010
12668AYL3	16,948,400	16,791,064	157,336	16,791,064	10,509,147	6/30/2010
12668AYU3	8,563,134	8,541,326	21,808	8,541,326	5,250,489	6/30/2010
12668BFB4	5,064,000	4,894,770	169,230	4,894,770	4,151,900	6/30/2010
12668BKG7	11,234,600	11,182,574	52,026	11,182,574	8,688,563	6/30/2010
149837AA4	3,384,088	2,380,444	1,003,644	2,380,444	1,795,476	6/30/2010
15132ELH9	253,042	249,211	3,831	249,211	97,476	6/30/2010

## NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
17307GPS1	1,411,003	1,362,817	48,185	1,362,817	1,019,519	6/30/2010
17307GW61	4,276,317	3,246,915	1,029,402	3,246,915	2,060,045	6/30/2010
18976GAV8	9,817,518	9,805,623	11,895	9,805,623	5,800,332	6/30/2010
22541NSQ3	363,986	300,472	63,515	300,472	350,302	6/30/2010
251510GQ0	1,247,877	1,098,726	149,151	1,098,726	642,827	6/30/2010
251510LM3	2,803,085	2,792,196	10,890	2,792,196	1,982,534	6/30/2010
251511AC5	4,256,000	4,197,143	58,857	4,197,143	2,854,973	6/30/2010
251511AE1	1,446,194	1,420,261	25,933	1,420,261	870,389	6/30/2010
251511AF8	5,324,841	5,244,061	80,780	5,244,061	3,122,649	6/30/2010
251513BC0	3,341,762	3,294,006	47,756	3,294,006	2,153,832	6/30/2010
32051GZR9	6,370,700	6,331,514	39,186	6,331,514	4,342,695	6/30/2010
35907WAJ8	39,022	31,706	7,316	31,706	36,330	6/30/2010
3622E8AF2	6,846,724	6,765,908	80,817	6,765,908	3,876,650	6/30/2010
3622EUAB2	614,925	604,480	10,445	604,480	401,624	6/30/2010
3622EUAC0	3,289,600	3,234,392	55,208	3,234,392	2,047,204	6/30/2010
3622EUAF3	2,548,341	2,502,699	45,642	2,502,699	1,638,393	6/30/2010
362334MD3	291,393	257,393	34,000	257,393	251,270	6/30/2010
362375AF4	21,897,422	21,869,505	27,917	21,869,505	16,265,350	6/30/2010
36244SAF5	1,633,857	1,620,914	12,943	1,620,914	1,086,763	6/30/2010
45660LDD8	163,319	163,151	168	163,151	154,931	6/30/2010
456673AB8	2,536,693	1,738,135	798,558	1,738,135	1,066,817	6/30/2010
46629BAF6	4,295,759	4,235,558	60,201	4,235,558	3,817,540	6/30/2010
55265K4Z9	104,195	96,534	7,661	96,534	8,634	6/30/2010
57643MGK4	102,731	101,415	1,315	101,415	83,797	6/30/2010
61749EAD9	1,040,375	1,017,096	23,279	1,017,096	778,559	6/30/2010
61749EAE7	417,950	408,505	9,445	408,505	322,313	6/30/2010
61749EAH0	3,177,572	3,105,217	72,354	3,105,217	2,122,173	6/30/2010
61750YAE9	3,347,625	3,332,783	14,843	3,332,783	2,528,104	6/30/2010
61750YAJ8	3,677,317	3,650,846	26,471	3,650,846	2,912,941	6/30/2010
61751PAA5	5,584,210	4,850,290	733,920	4,850,290	3,340,717	6/30/2010
61752RAM4	5,665,406	5,664,933	473	5,664,933	3,925,331	6/30/2010
65536VAC1	225,612	224,839	773	224,839	147,104	6/30/2010
69336RCY4	912,627	903,857	8,771	903,857	207,397	6/30/2010
76114QAC9	14,393,268	14,223,471	169,797	14,223,471	6,643,554	6/30/2010
863579G85	378,848	336,208	42,640	336,208	293,680	6/30/2010
86359AF57	128,355	125,907	2,448	125,907	105,711	6/30/2010
86362TAF4	1,567,136	1,513,758	53,378	1,513,758	912,120	6/30/2010
87222PAD5	1,988,774	1,985,076	3,698	1,985,076	1,804,439	6/30/2010
92925CDU3	58,600	29,289	29,310	29,289	54,322	6/30/2010
93934FLB6	9,132,504	9,081,443	51,061	9,081,443	7,177,351	6/30/2010
94984AAR1	16,766,559	16,630,690	135,870	16,630,690	10,189,541	6/30/2010
01448QAC4	4,000,000	3,440,000	560,000	3,440,000	679,400	3/31/2010
02147GAC8	11,098,188	10,818,076	280,112	10,818,076	6,282,735	3/31/2010
02147QAF9	6,375,499	5,759,000	616,499	5,759,000	2,357,045	3/31/2010
02660TAX1	1,047,977	980,838	67,139	980,838	944,243	3/31/2010
02660TGR8	2,370,059	1,948,391	421,668	1,948,391	818,751	3/31/2010
040104TF8	808,557	801,685	6,873	801,685	277,406	3/31/2010
05946XHV8	943,148	935,324	7,823	935,324	828,197	3/31/2010
05951FAK0	428,601	424,381	4,221	424,381	260,648	3/31/2010
05951KAZ6	422,606	409,550	13,056	409,550	312,550	3/31/2010
05951KBA0	10,191,794	9,772,050	419,744	9,772,050	7,020,567	3/31/2010
05953YAA9	1,257,468	1,219,906	37,562	1,219,906	544,464	3/31/2010
07384MZ54	250,047	213,161	34,432	215,615	215,615	3/31/2010
07386HRW3	142,827	131,476	11,351	131,476	55,303	3/31/2010
07386HXZ9	3,595,783	3,507,091	88,692	3,507,091	2,721,643	3/31/2010
12628KAD4	126,884	121,470	5,414	121,470	78,259	3/31/2010
12629EAD7	216,435	214,975	1,460	214,975	129,577	3/31/2010

## NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
12638PAE9	1,642,865	1,618,040	24,825	1,618,040	1,083,025	3/31/2010
126670LF3	803,174	625,135	178,039	625,135	503,394	3/31/2010
126673HC9	306,105	214,090	92,015	214,090	151,151	3/31/2010
12667G7X5	4,586,290	4,521,500	64,790	4,521,500	2,950,055	3/31/2010
12667GPU1	2,343,095	2,330,750	12,345	2,330,750	1,566,806	3/31/2010
126686AB0	2,477,891	2,228,142	249,749	2,228,142	1,932,543	3/31/2010
12668AQ65	4,661,517	4,360,800	300,717	4,360,800	2,689,499	3/31/2010
12668AYL3	18,156,808	16,948,400	1,208,408	16,948,400	10,175,908	3/31/2010
12668AYU3	9,144,617	8,563,134	581,483	8,563,134	4,980,124	3/31/2010
12668BFB4	5,861,330	5,064,000	797,330	5,064,000	4,288,360	3/31/2010
12668BKG7	11,378,159	11,234,600	143,559	11,234,600	6,634,468	3/31/2010
12668WAF4	249,994	228,875	21,119	228,875	175,698	3/31/2010
126694FW3	3,197,945	3,168,183	29,762	3,168,183	2,350,096	3/31/2010
126694UJ5	2,084,334	2,049,742	34,592	2,049,742	1,471,719	3/31/2010
149837AA4	3,995,259	3,437,760	557,498	3,437,760	2,409,341	3/31/2010
17309BAB3	703,874	676,588	27,286	676,588	487,106	3/31/2010
17309YAF4	5,036,007	5,018,079	17,928	5,018,079	2,658,923	3/31/2010
18976GAV8	10,928,356	9,930,430	997,927	9,930,430	5,806,416	3/31/2010
225470A86	8,833,849	8,639,259	194,589	8,639,259	5,496,517	3/31/2010
2254W0MD4	9,164,739	8,840,876	323,863	8,840,876	6,547,200	3/31/2010
251510LM3	2,888,688	2,870,682	18,006	2,870,682	2,078,995	3/31/2010
251511AC5	4,379,120	4,256,000	123,120	4,256,000	2,776,772	3/31/2010
251511AE1	1,741,933	1,466,698	275,235	1,466,698	872,555	3/31/2010
251511AF8	5,544,209	5,400,336	143,873	5,400,336	3,230,940	3/31/2010
251513AV9	754,606	748,433	6,173	748,433	513,700	3/31/2010
251513BC0	3,522,970	3,436,679	86,291	3,436,679	2,177,618	3/31/2010
32029HAB8	6,248,741	3,292,461	2,956,279	3,292,461	2,294,061	3/31/2010
32051GMV4	544,684	426,339	118,345	426,339	422,890	3/31/2010
32051GXC4	4,346,687	4,087,701	258,986	4,087,701	3,406,194	3/31/2010
32051GZR9	6,537,307	6,370,700	166,607	6,370,700	4,252,460	3/31/2010
3622E8AF2	7,230,695	6,941,871	288,824	6,941,871	3,889,548	3/31/2010
3622ELAG1	4,325,284	4,148,683	176,601	4,148,683	2,391,103	3/31/2010
3622EUAB2	637,943	614,925	23,018	614,925	396,712	3/31/2010
3622EUAC0	3,405,168	3,289,600	115,568	3,289,600	2,022,698	3/31/2010
3622EUAF3	2,671,963	2,588,228	83,734	2,588,228	1,634,145	3/31/2010
362375AF4	22,782,225	22,081,397	700,828	22,081,397	15,995,236	3/31/2010
36244SAF5	1,717,707	1,658,524	59,182	1,658,524	1,070,114	3/31/2010
38011AAC8	2,348,577	2,188,018	160,559	2,188,018	1,072,400	3/31/2010
45660LGQ6	2,779,867	2,739,529	40,338	2,739,529	1,724,317	3/31/2010
45660LS75	14,065,531	13,644,723	420,808	13,644,723	9,638,344	3/31/2010
45660LSY6	4,678,198	4,637,200	40,998	4,637,200	3,609,544	3/31/2010
45661HAR8	9,817,946	9,219,479	598,466	9,219,479	8,122,552	3/31/2010
46412RAA3	12,288,829	11,284,831	1,003,997	11,284,831	3,906,603	3/31/2010
46629BAF6	4,489,016	4,315,657	173,359	4,315,657	3,636,169	3/31/2010
55265K4Z9	132,974	109,022	23,952	109,022	8,737	3/31/2010
57643MGJ7	121,203	119,626	1,577	119,626	90,454	3/31/2010
57643MGK4	119,795	105,708	14,087	105,708	83,402	3/31/2010
59020UXH3	2,058,179	2,019,018	39,162	2,019,018	1,566,259	3/31/2010
61748HFC0	810,331	740,371	69,960	740,371	642,004	3/31/2010
61748HYC9	2,252,809	2,231,711	21,098	2,231,711	621,956	3/31/2010
61749EAD9	1,066,149	1,040,375	25,774	1,040,375	685,160	3/31/2010
61749EAE7	427,235	417,950	9,285	417,950	321,712	3/31/2010
61749EAH0	3,285,441	3,207,757	77,684	3,207,757	2,004,416	3/31/2010
61750YAE9	3,434,640	3,347,625	87,015	3,347,625	2,442,918	3/31/2010
61750YAJ8	3,832,158	3,733,000	99,158	3,733,000	2,880,428	3/31/2010
61752RAH5	966,972	936,200	30,772	936,200	519,120	3/31/2010
61752RAJ1	1,444,454	1,398,900	45,554	1,398,900	786,015	3/31/2010



# NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
61752RAM4	5,832,684	5,737,058	95,626	5,737,058	3,774,156	3/31/2010
65535VDM7	1,132,931	1,089,457	43,474	1,089,457	1,067,580	3/31/2010
65536VAC1	233,722	228,270	5,452	228,270	154,638	3/31/2010
655374AA4	2,351,542	2,241,523	110,019	2,241,523	613,930	3/31/2010
68389BAD5	6,321,858	4,776,850	1,545,008	4,776,850	37,727	3/31/2010
68402VAE2	495,312	441,400	53,912	441,400	181,196	3/31/2010
76110HS34	2,772,143	2,764,959	7,185	2,764,959	2,175,532	3/31/2010
76110WMW3	370,466	361,152	9,315	361,152	181,034	3/31/2010
76114QAC9	15,606,951	14,393,268	1,213,684	14,393,268	6,249,608	3/31/2010
785813AA4	1,248,346	588,470	659,876	588,470	202,163	3/31/2010
863579G85	452,989	388,325	64,664	388,325	338,346	3/31/2010
863579KZ0	1,272,143	1,089,716	182,427	1,089,716	756,812	3/31/2010
881561P24	2,531,101	2,448,536	82,565	2,448,536	454,686	3/31/2010
93934FLB6	9,211,059	8,973,798	237,262	8,973,798	4,821,262	3/31/2010
93935WAC8	9,740,838	7,297,836	1,199,242	8,541,595	8,541,595	3/31/2010
93935YAA8	3,228,514	3,163,582	64,932	3,163,582	1,588,760	3/31/2010
00442KAB7	11,540,836	10,691,592	849,244	10,691,592	4,516,839	12/31/2009
00761HBH3	4,000,000	3,386,900	613,100	3,386,900	2,320,000	12/31/2009
02147GAC8	11,838,005	11,098,188	739,818	11,098,188	6,065,273	12/31/2009
02660TAX1	1,236,614	1,066,810	169,804	1,066,810	926,383	12/31/2009
02660TGR8	2,419,214	2,418,374	839	2,418,374	774,436	12/31/2009
05946XHV8	1,039,218	950,329	88,889	950,329	860,406	12/31/2009
05951KAZ6	430,170	422,606	7,564	422,606	283,840	12/31/2009
05951KBA0	10,233,714	10,191,794	41,920	10,191,794	6,256,953	12/31/2009
05953YAA9	108,374	107,468	907	107,468	46,322	12/31/2009
07386HRW3	172,721	146,868	25,852	146,868	57,542	12/31/2009
07386HXZ9	4,163,617	3,664,657	498,960	3,664,657	2,674,738	12/31/2009
12628KAD4	1,025,186	126,727	898,459	126,727	73,585	12/31/2009
12629EAD7	221,174	216,435	4,739	216,435	123,786	12/31/2009
12638PAE9	1,716,207	1,642,865	73,342	1,642,865	1,086,853	12/31/2009
12667G7X5	4,601,595	4,586,290	15,305	4,586,290	2,466,494	12/31/2009
12667GPU1	2,375,973	2,343,095	32,878	2,343,095	1,521,435	12/31/2009
126686AB0	2,889,267	2,521,011	368,256	2,521,011	1,825,752	12/31/2009
12668BFB4	7,433,690	5,861,330	1,572,360	5,861,330	4,183,161	12/31/2009
12668BKG7	11,629,683	11,378,159	251,524	11,378,159	6,448,209	12/31/2009
126694FW3	3,577,900	3,310,325	267,574	3,310,325	2,322,694	12/31/2009
126694UJ5	2,580,453	2,164,581	415,872	2,164,581	1,483,585	12/31/2009
15132EKT4	451,635	451,004	632	451,004	256,385	12/31/2009
15132ELG1	470,356	470,045	311	470,045	194,254	12/31/2009
17307GPS1	1,762,997	1,581,809	181,188	1,581,809	1,037,655	12/31/2009
17309BAB3	814,134	792,422	21,712	792,422	521,301	12/31/2009
17309YAF4	5,196,866	5,100,744	96,122	5,100,744	2,693,569	12/31/2009
225470A86	10,318,274	9,176,019	1,142,255	9,176,019	5,724,016	12/31/2009
2254W0MD4	10,040,052	9,375,009	665,044	9,375,009	6,729,926	12/31/2009
251510GQ0	1,618,922	1,307,659	311,263	1,307,659	801,943	12/31/2009
251510LM3	3,408,915	3,051,592	357,322	3,051,592	2,173,407	12/31/2009
251511AC5	4,750,000	4,379,120	370,880	4,379,120	2,306,053	12/31/2009
251511AF8	5,768,975	5,595,405	173,569	5,595,405	3,256,489	12/31/2009
251513AV9	802,400	777,662	24,738	777,662	427,707	12/31/2009
251513BC0	3,667,259	3,570,693	96,566	3,570,693	2,171,084	12/31/2009
32051GMV4	594,167	565,478	28,689	565,478	371,611	12/31/2009
32051GXC4	4,851,332	4,356,980	494,352	4,356,980	3,694,065	12/31/2009
32051GZ73	5,507,101	5,505,317	1,784	5,505,317	2,379,669	12/31/2009
32051GZR9	6,613,075	6,537,307	75,768	6,537,307	4,002,753	12/31/2009
36185N6M7	2,164,043	1,961,621	202,422	1,961,621	1,755,214	12/31/2009
3622E8AF2	7,912,982	7,338,864	574,119	7,338,864	3,924,231	12/31/2009
3622ELAG1	4,560,169	4,375,709	184,459	4,375,709	2,531,614	12/31/2009

## NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
3622EUAB2	642,900	637,943	4,957	637,943	392,509	12/31/2009
3622EUAC0	3,439,904	3,405,168	34,736	3,405,168	2,001,566	12/31/2009
3622EUAF3	2,695,752	2,678,334	17,418	2,678,334	1,619,002	12/31/2009
362375AF4	23,758,934	22,985,152	773,782	22,985,152	16,322,808	12/31/2009
36244SAF5	1,780,820	1,741,506	39,314	1,741,506	1,076,208	12/31/2009
38011AAC8	2,587,178	2,394,523	192,654	2,394,523	1,165,010	12/31/2009
456606MZ2	1,047,663	969,495	78,168	969,495	174,780	12/31/2009
45660LDD8	178,380	177,328	1,053	177,328	163,308	12/31/2009
45660LGQ6	3,328,018	2,920,309	407,710	2,920,309	1,764,915	12/31/2009
45660LS75	16,921,253	14,065,531	2,855,722	14,065,531	9,197,987	12/31/2009
45660LSY6	4,703,495	4,678,198	25,297	4,678,198	3,524,929	12/31/2009
45661HAR8	13,736,758	9,817,946	3,918,812	9,817,946	7,957,722	12/31/2009
456673AB8	3,720,302	2,764,814	955,488	2,764,814	1,305,820	12/31/2009
46629BAF6	4,692,081	4,511,482	180,599	4,511,482	3,601,143	12/31/2009
576433XW1	1,881,042	1,691,143	189,899	1,691,143	1,135,155	12/31/2009
59020UXH3	2,404,201	2,135,696	268,505	2,135,696	1,508,987	12/31/2009
61748HFC0	826,773	814,160	12,613	814,160	622,062	12/31/2009
61748HYC9	2,331,400	2,318,719	12,681	2,318,719	390,319	12/31/2009
61749EAD9	1,099,359	1,066,149	33,210	1,066,149	658,768	12/31/2009
61749EAE7	441,668	427,235	14,433	427,235	278,617	12/31/2009
61749EAH0	3,418,037	3,324,205	93,832	3,324,205	1,999,870	12/31/2009
61750YAE9	3,544,785	3,434,640	110,145	3,434,640	1,433,785	12/31/2009
61750YAJ8	4,000,857	3,877,982	122,875	3,877,982	2,042,335	12/31/2009
61752RAH5	1,000,000	966,972	33,028	966,972	553,248	12/31/2009
61752RAJ1	1,500,000	1,444,454	55,547	1,444,454	819,973	12/31/2009
65535VDM7	1,399,339	1,264,858	134,481	1,264,858	1,158,326	12/31/2009
65536VAC1	237,820	233,722	4,097	233,722	154,119	12/31/2009
68389BAD5	6,441,351	6,321,858	119,494	6,321,858	34,654	12/31/2009
73316PJR2	507,467	504,784	2,682	504,784	434,399	12/31/2009
76110HS34	6,409,746	5,452,640	957,107	5,452,640	4,068,493	12/31/2009
76110HT82	1,065,559	936,933	128,626	936,933	737,991	12/31/2009
863579G85	504,966	461,889	43,077	461,889	352,958	12/31/2009
86362TAF4	1,864,226	1,567,136	297,090	1,567,136	870,909	12/31/2009
87222PAD5	2,046,942	1,988,774	58,168	1,988,774	1,715,304	12/31/2009
92925CDU3	76,058	37,954	17,436	58,622	58,622	12/31/2009
93363NAB1	4,933,660	4,154,530	779,130	4,154,530	3,655,206	12/31/2009
93934FKQ4	5,565,058	5,024,296	540,763	5,024,296	2,037,953	12/31/2009
93934FLB6	9,713,496	9,054,653	658,842	9,054,653	4,627,099	12/31/2009
93935YAA8	3,970,281	3,636,463	333,817	3,636,463	1,916,798	12/31/2009
94984AAR1	16,970,526	16,766,559	203,967	16,766,559	8,950,174	12/31/2009
05946XHV8	1,138,301	1,081,380	56,921	1,081,380	843,262	9/30/2009
059515AE6	226,151	223,655	2,496	223,655	83,269	9/30/2009
05951FAK0	436,531	433,014	3,517	433,014	142,102	9/30/2009
05951KAZ6	441,704	430,170	11,534	430,170	291,902	9/30/2009
05951KBA0	10,487,241	10,233,714	253,527	10,233,714	5,887,352	9/30/2009
07386HXZ9	4,490,429	4,266,276	224,153	4,266,276	2,914,734	9/30/2009
12489WNN0	40,479	39,040	1,439	39,040	34,767	9/30/2009
12628KAD4	2,121,001	1,233,789	887,212	1,233,789	1,233,788	9/30/2009
12628KAF9	2,242,288	2,197,755	44,533	2,197,755	1,030,552	9/30/2009
12629EAD7	225,991	221,174	4,818	221,174	124,808	9/30/2009
12638PAE9	1,742,612	1,716,207	26,404	1,716,207	1,087,064	9/30/2009
126670LF3	869,439	856,306	13,133	856,306	602,324	9/30/2009
12667GX5	4,640,113	4,601,595	38,518	4,601,595	2,522,264	9/30/2009
12667GPU1	2,377,073	2,375,973	1,101	2,375,973	1,380,247	9/30/2009
12668BFB4	9,789,713	7,433,690	2,356,023	7,433,690	4,182,515	9/30/2009
12668BKG7	12,173,587	11,629,683	543,904	11,629,683	6,303,045	9/30/2009
126694FW3	4,152,275	3,700,589	451,686	3,700,589	2,689,149	9/30/2009

## NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
126694UJ5	2,671,823	2,590,226	81,598	2,590,226	1,994,915	9/30/2009
17307GPS1	1,887,263	1,775,201	112,062	1,775,201	1,098,225	9/30/2009
17309BAB3	890,071	861,781	28,291	861,781	581,211	9/30/2009
17311FAH7	5,437,914	5,339,934	97,980	5,339,934	3,004,165	9/30/2009
225470A86	11,936,764	10,562,634	1,374,130	10,562,634	5,755,749	9/30/2009
2254W0MD4	10,998,308	10,352,718	645,590	10,352,718	7,244,049	9/30/2009
251510GQ0	1,750,974	1,632,632	118,341	1,632,632	931,594	9/30/2009
251511AF8	6,010,668	5,849,451	161,217	5,849,451	2,823,988	9/30/2009
251513AV9	825,361	802,400	22,961	802,400	430,721	9/30/2009
251513BC0	3,785,564	3,710,180	75,384	3,710,180	2,208,715	9/30/2009
32051GZR9	6,630,770	6,613,075	17,695	6,613,075	3,916,123	9/30/2009
3622ELAG1	4,706,540	4,589,810	116,730	4,589,810	2,531,364	9/30/2009
3622EUAB2	657,120	642,900	14,220	642,900	462,478	9/30/2009
3622EUAC0	3,516,096	3,439,904	76,192	3,439,904	2,026,725	9/30/2009
3622EUAF3	2,748,930	2,695,752	53,178	2,695,752	1,492,873	9/30/2009
362334MD3	715,746	710,490	5,257	710,490	595,284	9/30/2009
362375AF4	24,940,303	24,073,595	866,708	24,073,595	17,248,340	9/30/2009
36244SAF5	1,850,359	1,804,546	45,812	1,804,546	1,116,851	9/30/2009
393505XH0	713,843	699,404	14,439	699,404	685,985	9/30/2009
45660LDD8	199,336	195,830	3,505	195,830	187,680	9/30/2009
45660LGQ6	3,511,402	3,468,812	42,590	3,468,812	1,872,032	9/30/2009
45660LS75	18,195,974	16,921,253	1,274,721	16,921,253	9,246,393	9/30/2009
45660LSY6	4,765,979	4,703,495	62,484	4,703,495	3,612,358	9/30/2009
45661HAR8	14,036,966	13,736,758	300,209	13,736,758	8,340,358	9/30/2009
456673AB8	4,440,371	3,851,652	588,719	3,851,652	1,495,971	9/30/2009
46629BAF6	4,997,403	4,700,827	296,576	4,700,827	2,975,692	9/30/2009
46629BAG4	188,272	126,141	62,131	126,141	126,141	9/30/2009
576433XW1	2,091,826	2,000,100	91,726	2,000,100	1,281,397	9/30/2009
57644DAR4	2,580,717	2,086,147	494,570	2,086,147	575,828	9/30/2009
59020UXH3	2,517,696	2,469,978	47,718	2,469,978	1,581,039	9/30/2009
61749EAD9	1,125,486	1,099,359	26,128	1,099,359	685,511	9/30/2009
61749EAE7	452,153	441,668	10,485	441,668	263,312	9/30/2009
61749EAH0	3,749,999	3,465,450	284,549	3,465,450	2,086,163	9/30/2009
61750YAE9	3,749,999	3,544,785	205,214	3,544,785	1,569,765	9/30/2009
61750YAJ8	4,249,998	4,034,364	215,635	4,034,364	2,094,812	9/30/2009
61752RAM4	5,932,536	5,849,257	83,279	5,849,257	3,665,794	9/30/2009
65535VDM7	1,503,957	1,406,869	97,088	1,406,869	1,097,729	9/30/2009
65536VAC1	242,976	237,820	5,156	237,820	119,694	9/30/2009
69121PCK7	4,998,140	4,530,421	467,718	4,530,421	2,028,467	9/30/2009
73316PJR2	518,763	513,968	4,794	513,968	404,537	9/30/2009
76110HS34	7,456,676	6,784,924	671,752	6,784,924	4,653,164	9/30/2009
76110HT82	1,430,800	1,262,313	168,487	1,262,313	936,624	9/30/2009
863579G85	593,433	517,026	76,407	517,026	505,821	9/30/2009
86362TAF4	2,013,357	1,864,226	149,131	1,864,226	925,334	9/30/2009
87222PAD5	2,496,658	2,046,942	449,716	2,046,942	1,777,848	9/30/2009
92925CDU3	490,079	76,071	414,008	76,071	62,710	9/30/2009
93363NAB1	5,010,937	4,933,660	77,277	4,933,660	3,250,500	9/30/2009
93934FKQ4	6,089,124	5,470,020	619,104	5,470,020	2,058,381	9/30/2009
94984AAR1	17,662,174	16,970,526	691,648	16,970,526	9,232,342	9/30/2009
000112AA0	9,587,810	4,948,302	4,639,507	4,948,302	5,038,683	7/31/2009
000112AB8	486,270	241,140	245,131	241,140	245,427	7/31/2009
02660TAX1	1,376,981	1,319,893	57,088	1,319,893	671,293	7/31/2009
059515AE6	250,000	226,151	23,850	226,151	78,886	7/31/2009
05951FAK0	500,000	436,531	63,469	436,531	138,251	7/31/2009
05951KAZ6	499,102	441,704	57,398	441,704	291,227	7/31/2009
05951KBA0	12,116,122	10,487,241	1,628,881	10,487,241	5,089,650	7/31/2009
07384MZ54	942,515	281,550	660,964	281,550	233,609	7/31/2009

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
07386HRW3	290,496	193,205	97,292	193,205	65,577	7/31/2009
12628KAF9	2,499,940	2,242,288	257,653	2,242,288	842,482	7/31/2009
12629EAD7	249,999	225,991	24,008	225,991	117,529	7/31/2009
12638PAE9	1,899,998	1,742,612	157,386	1,742,612	939,845	7/31/2009
126670LF3	2,314,204	872,115	1,442,089	872,115	458,990	7/31/2009
126686AB0	7,677,077	3,082,231	4,594,846	3,082,231	1,368,265	7/31/2009
15132EKT4	471,944	466,851	5,093	466,851	302,992	7/31/2009
17307GPS1	2,207,742	1,947,310	260,433	1,947,310	1,117,884	7/31/2009
17309BAB3	1,000,000	925,104	74,896	925,104	598,630	7/31/2009
17311FAH7	5,999,760	5,437,914	561,846	5,437,914	2,931,843	7/31/2009
251510GQ0	4,043,371	1,766,662	2,276,709	1,766,662	683,685	7/31/2009
251513AV9	1,000,000	825,361	174,639	825,361	406,404	7/31/2009
251513BC0	3,999,796	3,785,564	214,232	3,785,564	2,155,601	7/31/2009
294751DY5	1,471,855	1,366,029	105,826	1,366,029	191,920	7/31/2009
31364HED5	16,814	1,057	15,757	1,057	1,177	7/31/2009
32051GMV4	1,093,968	620,083	473,885	620,083	433,153	7/31/2009
32051GXC4	6,906,916	5,298,517	1,608,398	5,298,517	3,330,851	7/31/2009
36185N6M7	2,396,312	2,278,523	117,788	2,278,523	1,853,699	7/31/2009
3622ELAG1	4,870,970	4,706,540	164,430	4,706,540	2,452,757	7/31/2009
3622EUAB2	750,000	657,120	92,880	657,120	412,599	7/31/2009
3622EUAC0	4,000,000	3,516,096	483,904	3,516,096	1,829,696	7/31/2009
3622EUAF3	3,000,000	2,748,930	251,070	2,748,930	1,419,682	7/31/2009
362375AF4	27,000,000	25,185,185	1,814,805	25,185,193	17,510,650	7/31/2009
36244SAF5	2,000,000	1,853,546	146,454	1,853,546	794,939	7/31/2009
43709KAA7	4,876,372	1,558,196	3,318,176	1,558,196	1,053,613	7/31/2009
456606MZ2	1,548,116	1,118,020	430,096	1,118,020	408,138	7/31/2009
456673AB8	6,208,863	4,521,927	1,686,936	4,521,927	4,220,925	7/31/2009
46629BAG4	499,988	124,671	375,317	124,671	124,671	7/31/2009
55265K4Y2	312,375	294,193	18,181	294,193	85,626	7/31/2009
55265K4Z9	149,161	140,410	8,751	140,410	8,272	7/31/2009
57643MGJ7	134,117	131,559	2,558	131,559	103,418	7/31/2009
57643MGK4	134,974	128,325	6,649	128,325	54,580	7/31/2009
57644DAR4	4,641,032	2,590,841	2,050,191	2,590,841	621,199	7/31/2009
61748HFC0	955,560	880,353	75,206	880,353	615,312	7/31/2009
61748HYC9	3,110,275	2,430,317	679,958	2,430,317	502,121	7/31/2009
61749EAD9	1,250,000	1,125,486	124,514	1,125,486	492,672	7/31/2009
61749EAE7	500,000	452,153	47,847	452,153	170,309	7/31/2009
61751PAA5	14,929,819	6,113,442	8,816,363	6,113,442	3,803,474	7/31/2009
61752RAM4	6,409,000	5,932,536	476,464	5,932,536	3,186,732	7/31/2009
65536VAC1	299,996	242,976	57,020	242,976	114,716	7/31/2009
655374AA4	6,744,469	2,949,116	3,795,354	2,949,116	1,051,958	7/31/2009
863579G85	2,365,015	603,001	1,762,015	603,001	635,103	7/31/2009
863579KZ0	3,217,774	1,348,082	1,869,692	1,348,082	587,733	7/31/2009
881561P24	3,345,062	2,663,231	681,831	2,663,231	545,840	7/31/2009
Subtotal- General Account NYL	XXX	XXX	307,761,865	XXX	XXX	XXX
Guaranteed Separate Account						
059469AF3	5,084,672	5,001,706	87,072	4,997,600	4,451,986	9/30/2012
05950PAH6	520,348	509,205	11,882	508,466	908,610	9/30/2012
059515AE6	3,480,199	3,408,675	61,503	3,418,696	2,958,655	9/30/2012
05951EAE7	3,135,552	3,045,360	52,661	3,082,891	2,004,728	9/30/2012
059469AF3	5,084,672	5,001,706	87,072	4,997,600	4,451,986	9/30/2012
05950PAH6	520,348	509,205	11,882	508,466	908,610	9/30/2012
059515AE6	3,480,199	3,408,675	61,503	3,418,696	2,958,655	9/30/2012
05951EAE7	3,135,552	3,045,360	52,661	3,082,891	2,004,728	9/30/2012
05951KAZ6	1,373,156	1,348,803	21,440	1,351,716	1,951,028	9/30/2012

## NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
05953YAA9	3,876,720	3,826,293	38,770	3,837,950	3,289,607	9/30/2012
073875AN6	2,246,221	2,212,411	35,833	2,210,388	2,479,624	9/30/2012
07387ADY8	2,206,723	1,752,305	458,762	1,747,961	1,557,302	9/30/2012
073880AG1	4,174,070	4,038,348	62,759	4,111,311	2,039,547	9/30/2012
12627HAK6	3,397,602	3,353,921	46,054	3,351,548	2,938,576	9/30/2012
12628KAF9	3,505,066	3,510,894	2	3,505,064	2,905,994	9/30/2012
12628LAJ9	3,134,672	3,078,350	58,925	3,075,747	2,093,984	9/30/2012
14983CAA3	2,149,187	1,751,572	391,420	1,757,767	4,116,848	9/30/2012
17309BAB3	658,432	651,191	8,124	650,308	530,282	9/30/2012
17309YAF4	2,300,915	2,270,823	31,315	2,269,600	1,046,587	9/30/2012
17311LAH4	2,166,279	2,097,385	56,352	2,109,927	2,782,652	9/30/2012
17313FAE2	4,482,549	4,259,128	183,684	4,298,865	28,519	9/30/2012
251511AC5	2,248,992	2,195,601	39,767	2,209,225	2,014,394	9/30/2012
3622E8AC9	1,344,514	1,323,532	22,507	1,322,007	1,655,309	9/30/2012
3622ELAG1	3,150,179	3,101,156	53,915	3,096,264	2,478,137	9/30/2012
36244SAC2	2,996,032	2,979,102	21,667	2,974,365	979,150	9/30/2012
45660LMZ9	1,065,523	1,062,990	2,783	1,062,740	1,051,422	9/30/2012
456673AB8	512,824	312,117	207,423	305,401	25,532	9/30/2012
46628BBB5	73,595	31,075	39,677	33,918	792,191	9/30/2012
46630MAG7	2,522,175	2,481,418	41,931	2,480,244	1,551,169	9/30/2012
59025GAB7	47,720	15,689	21,300	26,420	405,893	9/30/2012
61749EAH0	1,244,956	1,226,948	19,756	1,225,200	1,877,722	9/30/2012
61750YAJ8	1,499,385	1,503,481	1	1,499,384	9,798	9/30/2012
61751DAE4	322,150	322,008	408	321,742	288,477	9/30/2012
64352VGK1	1,098,395	1,093,646	5,202	1,093,193	635,351	9/30/2012
73316PDT4	1,051,306	766,035	285,772	765,534	379,793	9/30/2012
863579B49	1,896,600	1,817,697	66,612	1,829,988	1,173,576	9/30/2012
86361PAK2	76,178	22,270	17,059	59,119	1,602,953	9/30/2012
92925GAA1	2,902,331	2,882,633	4,962	2,897,369	3,504,652	9/30/2012
933636AH5	629,193	315,479	304,763	324,430	1,825,411	9/30/2012
933637AJ9	753,466	751,283	2,922	750,544	508,149	9/30/2012
94984UAE6	1,580,595	1,570,689	8,735	1,571,860	4,258,554	9/30/2012
02149DAJ8	2,893,381	2,529,411	332,562	2,560,819	2,633,701	6/30/2012
059469AF3	5,263,409	5,252,063	15,223	5,248,186	3,917,911	6/30/2012
05951EAE7	3,319,313	3,294,324	17,265	3,302,048	2,827,650	6/30/2012
05951KAZ6	1,437,700	1,398,452	31,689	1,406,011	1,035,804	6/30/2012
05953YAA9	4,031,422	3,987,803	26,032	4,005,390	3,127,285	6/30/2012
073875AN6	2,282,135	2,280,174	3,782	2,278,353	1,800,684	6/30/2012
073880AG1	4,580,179	4,399,990	181,889	4,398,290	4,098,545	6/30/2012
12627HAK6	3,529,067	3,482,707	48,556	3,480,511	2,671,200	6/30/2012
12628LAJ9	3,240,363	3,219,931	22,901	3,217,462	2,307,438	6/30/2012
12668WAC1	1,658,895	1,662,880	1	1,658,894	1,054,493	6/30/2012
14983CAA3	2,182,359	2,181,935	1	2,182,358	1,538,305	6/30/2012
170256AK7	3,997,116	3,899,655	35,704	3,961,412	3,401,384	6/30/2012
17309BAB3	701,797	675,651	27,027	674,770	503,568	6/30/2012
17309YAF4	2,399,792	2,340,489	60,433	2,339,359	1,890,787	6/30/2012
251510LM3	2,239,781	2,185,925	56,247	2,183,534	2,075,130	6/30/2012
251511AC5	2,321,246	2,291,270	26,674	2,294,572	1,840,390	6/30/2012
3622E8AC9	1,397,878	1,375,168	24,165	1,373,713	978,858	6/30/2012
3622ELAG1	3,232,802	3,202,505	35,333	3,197,469	2,167,062	6/30/2012
362341RU5	2,289,803	2,290,267	1	2,289,802	1,879,821	6/30/2012
36244SAC2	3,102,791	3,071,643	35,802	3,066,989	2,342,644	6/30/2012
45660LLQ0	1,391,441	1,180,028	212,507	1,178,934	1,052,673	6/30/2012
45660LMZ9	1,088,772	1,081,030	7,987	1,080,785	952,294	6/30/2012
46628BBB5	164,956	72,099	76,623	88,333	68,044	6/30/2012
46630MAG7	2,580,517	2,568,201	13,321	2,567,196	1,646,843	6/30/2012
59025GAB7	66,716	43,512	14,672	52,044	32,907	6/30/2012
61749EAD9	1,072,265	1,075,253	1	1,072,264	841,944	6/30/2012

# NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than-Temporary Impairment	Amortized Cost After Other-than-Temporary Impairment	Fair Value	Financial Statement Reporting Period
61749EAH0	1,290,520	1,270,189	22,085	1,268,435	897,558	6/30/2012
61751DAE4	336,045	330,647	5,824	330,221	267,258	6/30/2012
61751JAH4	2,149,568	2,113,630	37,277	2,112,291	1,399,367	6/30/2012
61751JAJ0	2,135,132	2,099,814	36,719	2,098,413	1,399,190	6/30/2012
64352VGK1	1,146,674	1,132,532	14,460	1,132,214	660,338	6/30/2012
68402VAE2	4,202,438	4,204,600	2	4,202,436	2,353,655	6/30/2012
74958XAF1	1,999,148	1,954,335	46,345	1,952,803	1,888,114	6/30/2012
759950GW2	4,313,948	4,317,365	2	4,313,946	2,819,745	6/30/2012
86361PAF3	1,773,367	1,743,362	14,943	1,758,424	1,304,459	6/30/2012
86361PAK2	134,206	85,764	43,632	90,574	77,580	6/30/2012
92925VAM2	437,326	436,440	1,199	436,127	414,338	6/30/2012
933634AF4	3,773,428	3,716,417	60,440	3,712,988	3,701,584	6/30/2012
933636AC6	1,912,806	1,886,870	26,039	1,886,767	1,853,011	6/30/2012
933637AJ9	798,148	775,179	23,726	774,422	668,050	6/30/2012
94984UAE6	1,628,492	1,620,015	5,435	1,623,057	1,441,663	6/30/2012
059469AF3	5,508,654	5,403,984	108,551	5,400,103	4,126,631	3/31/2012
05950PAH6	573,987	566,942	7,725	566,262	495,163	3/31/2012
059515AE6	3,776,251	3,722,225	53,953	3,722,298	2,940,257	3/31/2012
05951EAE7	3,502,695	3,407,189	98,474	3,404,221	2,934,664	3/31/2012
05953YAA9	4,234,948	4,167,829	55,786	4,179,162	3,212,393	3/31/2012
073875AN6	2,333,844	2,325,922	9,842	2,324,002	1,839,255	3/31/2012
12627HAK6	3,670,730	3,635,964	36,742	3,633,988	2,841,302	3/31/2012
12628LAJ9	3,424,611	3,377,602	49,338	3,375,273	2,222,322	3/31/2012
170256AK7	4,223,564	4,086,649	99,588	4,123,976	3,537,508	3/31/2012
17309BAB3	828,913	818,337	11,914	816,999	630,826	3/31/2012
17309YAF4	2,486,617	2,458,075	29,477	2,457,140	1,750,826	3/31/2012
17311LAH4	2,318,740	2,231,330	89,545	2,229,195	1,933,574	3/31/2012
17313FAE2	5,006,039	4,936,196	75,868	4,930,171	4,425,538	3/31/2012
251510LM3	2,300,766	2,251,627	51,229	2,249,537	2,094,461	3/31/2012
251511AC5	2,402,239	2,369,511	25,886	2,376,353	1,718,685	3/31/2012
32051GEP6	951,681	950,698	1,296	950,385	933,057	3/31/2012
32056JAG9	1,911,522	1,898,991	14,985	1,896,537	1,761,591	3/31/2012
3622E8AC9	1,456,827	1,435,779	22,443	1,434,384	1,039,397	3/31/2012
3622ELAG1	3,326,607	3,286,511	45,114	3,281,493	2,287,844	3/31/2012
36244SAC2	3,234,473	3,182,879	56,378	3,178,095	2,427,437	3/31/2012
38011AAC8	3,034,533	2,961,143	63,868	2,970,665	2,199,750	3/31/2012
45660LMZ9	1,152,433	1,111,802	40,802	1,111,631	978,451	3/31/2012
46628BBB5	223,644	177,590	37,351	186,293	142,163	3/31/2012
46630MAG7	2,637,104	2,612,918	25,105	2,611,999	1,720,289	3/31/2012
59025GAB7	102,390	70,806	28,507	73,883	63,052	3/31/2012
61749EAH0	1,330,436	1,317,492	14,614	1,315,822	925,623	3/31/2012
61751DAE4	349,878	345,338	4,950	344,928	276,540	3/31/2012
61751JAH4	2,448,285	2,202,294	247,083	2,201,202	1,399,988	3/31/2012
61751JAJ0	2,448,225	2,187,779	261,598	2,186,627	1,399,748	3/31/2012
64352VGK1	1,183,586	1,182,902	949	1,182,637	672,307	3/31/2012
74958XAF1	2,086,823	2,047,834	39,462	2,047,361	1,930,573	3/31/2012
863579B49	2,024,134	1,985,476	39,176	1,984,958	1,722,508	3/31/2012
86361PAF3	1,850,135	1,833,752	18,426	1,831,709	1,381,758	3/31/2012
86361PAK2	268,472	166,157	108,714	159,758	204,037	3/31/2012
92925GAA1	3,084,727	3,043,988	42,847	3,041,880	2,835,139	3/31/2012
92925VAM2	447,835	447,865	269	447,566	413,383	3/31/2012
933634AF4	4,142,330	3,903,302	242,498	3,899,832	3,815,946	3/31/2012
933636AC6	2,076,856	2,045,627	34,019	2,042,837	2,034,438	3/31/2012
93363NAB1	872,563	865,741	7,471	865,092	810,464	3/31/2012
93363NAF2	4,011,011	3,946,368	70,279	3,940,732	3,949,128	3/31/2012
059469AF3	5,657,029	5,644,868	12,161	5,644,868	3,905,828	12/31/2011
05950PAH6	718,978	599,962	119,017	599,962	515,731	12/31/2011
059515AE6	3,953,580	3,887,423	66,156	3,887,423	2,806,292	12/31/2011

## NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
05951KAZ6	1,520,326	1,487,976	32,350	1,487,976	1,013,620	12/31/2011
05953YAA9	4,388,203	4,342,250	45,953	4,342,250	3,206,930	12/31/2011
073875AN6	2,438,546	2,418,622	19,924	2,418,622	1,746,430	12/31/2011
07387ADY8	2,664,194	2,467,674	196,520	2,467,674	1,680,456	12/31/2011
073880AG1	5,087,090	5,034,082	53,007	5,034,082	4,206,744	12/31/2011
07389NAC9	2,070,165	2,066,789	3,376	2,066,789	1,433,300	12/31/2011
12627HAK6	3,817,636	3,775,658	41,978	3,775,658	2,606,773	12/31/2011
12628KAF9	4,000,292	3,781,196	219,095	3,781,196	2,451,427	12/31/2011
12628LAJ9	3,597,261	3,537,281	59,980	3,537,281	2,216,421	12/31/2011
12668WAC1	1,683,068	1,682,530	538	1,682,530	983,980	12/31/2011
126694VR6	5,425,206	5,242,549	182,657	5,242,549	4,109,298	12/31/2011
170256AK7	4,449,118	4,393,869	55,249	4,393,869	3,355,441	12/31/2011
17313FAE2	5,536,838	5,399,467	137,371	5,399,467	4,636,165	12/31/2011
251510LM3	2,603,784	2,495,013	108,770	2,495,013	2,155,025	12/31/2011
251511AC5	2,453,308	2,438,902	14,406	2,438,902	1,827,227	12/31/2011
32051GEP6	1,101,559	961,771	139,788	961,771	858,275	12/31/2011
32052MAH4	3,485,677	2,517,792	967,885	2,517,792	1,709,979	12/31/2011
3622E8AC9	1,502,971	1,477,633	25,338	1,477,633	1,032,394	12/31/2011
3622E8AF2	1,379,936	1,109,517	270,419	1,109,517	847,103	12/31/2011
3622ELAG1	3,455,925	3,383,660	72,265	3,383,660	2,278,330	12/31/2011
362341RU5	2,682,397	2,523,299	159,097	2,523,299	1,831,765	12/31/2011
36244SAC2	3,381,536	3,334,040	47,496	3,334,040	2,382,752	12/31/2011
38011AAC8	3,235,431	3,218,739	16,693	3,218,739	2,275,170	12/31/2011
45660LMZ9	1,276,564	1,223,213	53,351	1,223,213	988,340	12/31/2011
45660LS75	3,061,400	2,726,272	335,128	2,726,272	1,906,657	12/31/2011
456673AB8	1,200,709	663,556	537,153	663,556	818,438	12/31/2011
45669EAE6	2,008,233	1,791,910	216,324	1,791,910	1,321,029	12/31/2011
45669EAM8	2,208,801	2,051,968	156,833	2,051,968	1,199,600	12/31/2011
46412RAC9	3,191,316	2,309,770	881,546	2,309,770	2,109,505	12/31/2011
46628BBB5	332,518	248,994	83,524	248,994	211,894	12/31/2011
46630KAC0	1,220,302	1,019,624	200,679	1,019,624	738,020	12/31/2011
46630MAG7	2,831,747	2,663,880	167,866	2,663,880	1,652,909	12/31/2011
59025GAB7	183,933	123,937	59,995	123,937	113,362	12/31/2011
61749EAD9	1,133,528	1,119,773	13,755	1,119,773	864,186	12/31/2011
61749EAH0	1,388,607	1,355,388	33,218	1,355,388	897,752	12/31/2011
61750YAD1	2,186,869	1,730,348	456,520	1,730,348	1,345,516	12/31/2011
61750YAJ8	2,076,868	1,641,203	435,665	1,641,203	1,271,375	12/31/2011
61751DAE4	364,264	358,788	5,476	358,788	239,478	12/31/2011
64352VGK1	1,234,732	1,231,920	2,813	1,231,920	690,102	12/31/2011
68402VAE2	4,304,251	4,219,225	85,026	4,219,225	2,280,045	12/31/2011
73316PDT4	1,066,350	1,061,359	4,991	1,061,359	418,183	12/31/2011
759950GW2	4,516,735	4,334,210	182,525	4,334,210	1,958,015	12/31/2011
863579B49	2,192,278	2,086,539	105,739	2,086,539	1,598,041	12/31/2011
863579Y36	2,109,007	1,895,062	213,945	1,895,062	1,416,204	12/31/2011
92925GAA1	3,180,342	3,180,065	277	3,180,065	2,697,871	12/31/2011
933634AF4	4,329,183	4,259,508	69,674	4,259,508	3,336,029	12/31/2011
933636AC6	2,158,905	2,138,490	20,415	2,138,490	1,914,651	12/31/2011
933636AH5	1,452,926	900,585	552,341	900,585	1,327,012	12/31/2011
933637AJ9	886,435	850,054	36,381	850,054	706,203	12/31/2011
93363NAB1	915,911	901,748	14,163	901,748	765,074	12/31/2011
93363NAF2	4,126,621	4,104,269	22,352	4,104,269	3,793,229	12/31/2011
94983WAJ2	3,689,084	3,330,860	358,224	3,330,860	2,755,761	12/31/2011
94984UAE6	1,818,323	1,744,187	74,137	1,744,187	1,330,422	12/31/2011
059469AF3	5,843,278	5,786,153	57,125	5,786,153	4,184,731	9/30/2011
059515AE6	4,125,060	4,061,074	63,986	4,061,074	3,026,074	9/30/2011
05951KAZ6	1,588,912	1,548,946	39,966	1,548,946	1,133,171	9/30/2011
05953YAA9	4,495,113	4,472,122	22,991	4,472,122	3,165,855	9/30/2011
07387ADY8	2,843,303	2,777,623	65,680	2,777,623	1,896,032	9/30/2011

## NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
12627HAK6	3,967,534	3,908,714	58,820	3,908,714	2,929,320	9/30/2011
12628KAF9	4,225,382	4,117,803	107,579	4,117,803	2,707,253	9/30/2011
12628LAJ9	3,777,858	3,707,081	70,777	3,707,081	2,365,619	9/30/2011
12668WAC1	2,204,616	1,694,628	509,988	1,694,628	1,045,218	9/30/2011
12668WAF4	2,147,292	2,137,862	9,430	2,137,862	1,517,313	9/30/2011
17309YAF4	2,601,380	2,571,367	30,013	2,571,367	1,729,342	9/30/2011
251511AC5	2,502,439	2,475,279	27,160	2,475,279	1,758,114	9/30/2011
3622E8AC9	1,555,250	1,539,626	15,624	1,539,626	1,094,190	9/30/2011
3622E8AF2	1,428,583	1,411,472	17,111	1,411,472	956,694	9/30/2011
3622ELAG1	3,616,317	3,515,000	101,317	3,515,000	2,452,764	9/30/2011
36244SAC2	3,544,460	3,457,333	87,127	3,457,333	2,440,684	9/30/2011
45669EAE6	2,107,660	2,022,188	85,472	2,022,188	1,420,025	9/30/2011
46412RAC9	4,999,824	3,218,000	1,781,824	3,218,000	2,213,555	9/30/2011
46628BBB5	371,269	362,558	8,711	362,558	335,997	9/30/2011
46629BAG4	120,629	65,923	54,706	65,923	72,445	9/30/2011
46630KAC0	1,237,044	1,224,072	12,972	1,224,072	767,720	9/30/2011
59025GAB7	275,224	209,810	65,414	209,810	158,689	9/30/2011
61749EAD9	1,450,511	1,157,081	293,430	1,157,081	724,469	9/30/2011
61749EAH0	1,454,628	1,412,765	41,863	1,412,765	963,117	9/30/2011
61750YAD1	2,300,081	2,229,472	70,609	2,229,472	1,382,914	9/30/2011
61750YAJ8	2,184,238	2,117,248	66,990	2,117,248	1,306,332	9/30/2011
61751DAE4	380,797	373,653	7,144	373,653	273,057	9/30/2011
68402VAE2	4,332,884	4,310,695	22,189	4,310,695	2,296,755	9/30/2011
74958XAF1	2,184,060	2,154,089	29,971	2,154,089	1,873,957	9/30/2011
759950GW2	4,942,091	4,523,925	418,166	4,523,925	2,251,545	9/30/2011
863579B49	2,295,222	2,260,314	34,908	2,260,314	1,733,406	9/30/2011
863579Y36	2,655,175	2,137,652	517,523	2,137,652	1,522,573	9/30/2011
86361PAK2	529,072	350,570	178,502	350,570	459,647	9/30/2011
87222PAC7	377,593	280,118	97,475	280,118	222,098	9/30/2011
933634AF4	4,949,219	4,515,488	433,731	4,515,488	3,633,053	9/30/2011
933637AJ9	997,969	887,886	110,083	887,886	793,473	9/30/2011
94983JAG7	4,993,858	4,513,945	479,913	4,513,945	4,472,875	9/30/2011
94983WAJ2	4,215,232	3,820,138	395,094	3,820,138	3,182,426	9/30/2011
007036TJ5	832,068	64,489	767,579	64,489	87,929	6/30/2011
059469AF3	5,926,062	5,905,555	20,507	5,905,555	4,512,277	6/30/2011
05951EAA5	940,205	937,334	2,871	937,334	712,851	6/30/2011
05951KAZ6	1,663,319	1,641,131	22,188	1,641,131	1,163,368	6/30/2011
05953YAA9	4,683,610	4,618,745	64,865	4,618,745	3,179,639	6/30/2011
073875AN6	2,988,980	2,608,271	380,709	2,608,271	1,941,297	6/30/2011
07387ADY8	4,158,140	2,958,440	1,199,700	2,958,440	2,158,686	6/30/2011
073880AG1	5,516,324	5,433,951	82,373	5,433,951	4,875,086	6/30/2011
07389NAC9	2,233,917	2,202,962	30,955	2,202,962	1,710,526	6/30/2011
12627HAK6	4,114,257	4,101,423	12,834	4,101,423	3,044,081	6/30/2011
12628KAF9	4,429,630	4,345,839	83,793	4,345,837	2,984,961	6/30/2011
12628LAJ9	3,936,792	3,882,839	53,953	3,882,839	2,503,685	6/30/2011
12668WAC1	2,219,470	2,206,015	13,455	2,206,015	1,176,520	6/30/2011
126694VR6	5,880,092	5,866,647	13,445	5,866,647	4,835,240	6/30/2011
170256AK7	4,726,325	4,679,495	46,830	4,679,495	4,093,014	6/30/2011
17309BAB3	1,681,762	1,653,406	28,356	1,653,406	1,290,475	6/30/2011
17309YAF4	2,639,488	2,618,055	21,433	2,618,055	1,729,822	6/30/2011
17311LAH4	2,980,446	2,551,481	428,965	2,551,481	2,140,308	6/30/2011
17313FAE2	6,888,756	5,760,331	1,128,424	5,760,331	5,037,464	6/30/2011
251510LM3	2,810,608	2,778,723	31,885	2,778,723	2,488,356	6/30/2011
251511AC5	2,532,075	2,504,727	27,348	2,504,727	1,961,976	6/30/2011
32051GY66	462,185	318,928	143,257	318,928	133,063	6/30/2011
32052MAA9	174,794	89,127	85,667	89,127	95,240	6/30/2011
32056JAG9	2,149,099	1,984,125	164,974	1,984,125	1,811,896	6/30/2011
3622E8AC9	1,616,809	1,584,948	31,861	1,584,948	1,140,160	6/30/2011



# NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than-Temporary Impairment	Amortized Cost After Other-than-Temporary Impairment	Fair Value	Financial Statement Reporting Period
3622E8AF2	1,487,337	1,453,386	33,951	1,453,386	1,037,313	6/30/2011
3622ELAG1	3,799,781	3,719,015	80,766	3,719,015	2,569,976	6/30/2011
36244SAC2	3,659,138	3,636,611	22,527	3,636,611	3,271,117	6/30/2011
45660LS75	3,285,791	3,276,097	9,694	3,276,097	2,374,672	6/30/2011
45669EAE6	2,240,639	2,214,300	26,339	2,214,300	1,636,705	6/30/2011
45669EAM8	3,268,476	2,239,904	1,028,572	2,239,904	1,399,348	6/30/2011
46628BBB5	460,054	399,996	60,058	399,996	443,444	6/30/2011
46628LAA6	371,350	367,653	3,697	367,653	350,120	6/30/2011
59025GAB7	312,531	288,950	23,581	288,950	193,693	6/30/2011
61749EAD9	1,492,161	1,480,950	11,210	1,480,951	954,238	6/30/2011
61749EAH0	1,497,747	1,488,276	9,471	1,488,276	994,681	6/30/2011
61750YAD1	2,381,649	2,345,091	36,558	2,345,091	1,758,913	6/30/2011
61750YAJ8	2,260,822	2,226,959	33,863	2,226,959	1,663,808	6/30/2011
61751DAE4	389,647	387,281	2,366	387,281	292,076	6/30/2011
73316PDT4	1,275,269	1,071,215	204,054	1,071,215	498,567	6/30/2011
86361PAF3	1,954,428	1,950,849	3,579	1,950,849	1,690,863	6/30/2011
86361PAK2	898,934	552,611	346,323	552,611	716,289	6/30/2011
87222PAC7	394,142	388,055	6,087	388,055	241,323	6/30/2011
92925GAA1	3,509,665	3,417,939	91,726	3,417,939	3,288,750	6/30/2011
92925VAM2	494,107	489,644	4,463	489,644	481,714	6/30/2011
933636AC6	2,369,593	2,332,619	36,974	2,332,619	2,299,970	6/30/2011
93363NAB1	939,625	920,993	18,632	920,993	872,625	6/30/2011
93363NAF2	4,558,790	4,357,455	201,335	4,357,455	4,484,294	6/30/2011
93363PAK6	1,347,627	1,325,132	22,495	1,325,132	1,185,127	6/30/2011
94984UAE6	2,117,215	1,949,721	167,494	1,949,721	1,827,666	6/30/2011
059469AF3	6,037,799	5,979,099	58,700	5,979,099	4,478,891	3/31/2011
05951EAA5	947,289	946,401	888	946,401	752,139	3/31/2011
05951EAE7	3,846,055	3,802,115	43,940	3,802,115	3,446,265	3/31/2011
05953YAA9	4,821,960	4,795,780	26,180	4,795,780	3,331,140	3/31/2011
073880AG1	6,602,409	5,520,188	1,082,221	5,520,188	5,108,561	3/31/2011
07389NAC9	2,329,678	2,328,506	1,172	2,328,506	1,640,261	3/31/2011
12628KAF9	4,609,571	4,536,478	73,093	4,536,478	2,998,823	3/31/2011
12628LAJ9	4,157,549	4,104,378	53,171	4,104,378	2,742,970	3/31/2011
12668WAC1	2,271,747	2,219,470	52,277	2,219,470	1,323,793	3/31/2011
12668WAF4	2,206,986	2,165,780	41,206	2,165,780	1,765,107	3/31/2011
126694VR6	6,856,366	5,970,466	885,900	5,970,466	5,259,996	3/31/2011
170256AK7	4,941,551	4,814,580	126,971	4,814,580	4,249,546	3/31/2011
17309YAF4	2,724,294	2,676,178	48,116	2,676,178	1,840,619	3/31/2011
251510LM3	2,961,093	2,893,719	67,374	2,893,719	2,672,351	3/31/2011
251511AC5	2,574,621	2,532,075	42,546	2,532,075	2,042,226	3/31/2011
3622E8AC9	1,663,152	1,646,281	16,871	1,646,281	1,258,575	3/31/2011
3622E8AF2	1,529,764	1,511,521	18,243	1,511,521	1,137,703	3/31/2011
3622ELAG1	3,937,637	3,872,470	65,167	3,872,470	2,666,179	3/31/2011
36244SAC2	3,877,423	3,766,754	110,669	3,766,754	3,518,731	3/31/2011
45660LS75	3,379,513	3,361,006	18,507	3,361,006	2,653,966	3/31/2011
456673AB8	1,642,302	1,458,107	184,195	1,458,107	680,788	3/31/2011
45669EAE6	2,421,230	2,300,808	120,422	2,300,808	1,826,441	3/31/2011
45669EAM8	3,296,124	3,268,476	27,648	3,268,476	1,320,452	3/31/2011
59025GAB7	511,493	327,719	183,774	327,719	254,667	3/31/2011
61749EAD9	1,535,431	1,507,583	27,848	1,507,583	1,044,726	3/31/2011
61749EAH0	1,539,976	1,515,134	24,842	1,515,134	1,075,312	3/31/2011
61750YAD1	2,503,532	2,417,750	85,782	2,417,750	1,856,809	3/31/2011
61750YAJ8	2,380,733	2,295,091	85,642	2,295,091	1,755,040	3/31/2011
61751DAE4	408,963	396,561	12,402	396,561	313,587	3/31/2011
68402VAE2	4,373,240	4,335,020	38,220	4,335,020	2,667,935	3/31/2011
74958XAF1	2,399,913	2,371,797	28,116	2,371,797	2,312,104	3/31/2011
76112BKN9	1,564,146	1,542,715	21,431	1,542,715	1,543,640	3/31/2011
863579B49	2,364,078	2,354,024	10,054	2,354,024	1,884,622	3/31/2011

# NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than-Temporary Impairment	Amortized Cost After Other-than-Temporary Impairment	Fair Value	Financial Statement Reporting Period
86361PAF3	2,142,485	2,026,905	115,580	2,026,905	1,889,404	3/31/2011
86361PAK2	936,080	908,147	27,933	908,147	632,977	3/31/2011
87222PAC7	411,438	401,314	10,124	401,314	274,688	3/31/2011
92925GAA1	3,682,381	3,643,823	38,558	3,643,823	3,660,078	3/31/2011
92925VAM2	517,568	507,790	9,778	507,790	516,190	3/31/2011
933636AC6	2,625,248	2,477,711	147,537	2,477,711	2,474,687	3/31/2011
93363NAB1	949,712	939,625	10,087	939,625	884,502	3/31/2011
93363NAF2	5,608,090	4,712,309	895,781	4,712,309	4,801,753	3/31/2011
059469AF3	6,183,298	6,093,168	90,130	6,093,168	4,827,253	12/31/2010
05951EAE7	3,897,735	3,846,055	51,680	3,846,055	3,524,095	12/31/2010
05953YAA9	5,000,000	4,821,960	178,040	4,821,960	3,238,545	12/31/2010
07389NAC9	2,499,904	2,488,495	11,409	2,488,495	1,770,958	12/31/2010
12628KAF9	4,760,715	4,712,011	48,704	4,712,011	2,772,848	12/31/2010
12628LAJ9	4,487,977	4,285,484	202,493	4,285,484	2,911,032	12/31/2010
12668WAC1	2,295,443	2,271,748	23,695	2,271,748	1,325,618	12/31/2010
12668WAF4	2,240,773	2,220,250	20,523	2,220,250	1,785,666	12/31/2010
170256AK7	5,101,116	5,062,092	39,024	5,062,092	3,894,879	12/31/2010
17309BAB3	2,291,709	2,265,894	25,815	2,265,894	1,703,181	12/31/2010
17309YAF4	2,759,100	2,755,080	4,020	2,755,080	1,889,580	12/31/2010
251511AC5	2,611,032	2,574,621	36,411	2,574,621	1,910,286	12/31/2010
32056JAG9	2,666,573	2,556,925	109,648	2,556,925	2,417,976	12/31/2010
3622E8AC9	1,729,075	1,703,073	26,002	1,703,073	1,255,153	12/31/2010
3622E8AF2	1,588,610	1,562,582	26,028	1,562,582	978,017	12/31/2010
3622ELAG1	4,042,422	4,008,632	33,790	4,008,632	2,922,705	12/31/2010
456673AB8	2,083,893	1,711,354	372,539	1,711,354	876,322	12/31/2010
45669EAE6	2,541,785	2,532,171	9,614	2,532,171	1,929,731	12/31/2010
45669EAM8	3,344,108	3,296,124	47,984	3,296,124	1,301,420	12/31/2010
46628BBB5	979,834	515,503	464,331	515,503	682,602	12/31/2010
46628LAA6	413,529	398,162	15,367	398,162	378,714	12/31/2010
61749EAD9	1,569,991	1,558,507	11,484	1,558,507	1,090,140	12/31/2010
61749EAH0	1,576,073	1,565,938	10,135	1,565,938	1,056,561	12/31/2010
61751DAE4	420,193	415,538	4,655	415,538	310,310	12/31/2010
73316PDT4	1,306,364	1,275,269	31,095	1,275,269	309,492	12/31/2010
74958XAF1	2,438,455	2,408,411	30,044	2,408,411	2,177,664	12/31/2010
76112BKN9	1,575,552	1,573,172	2,380	1,573,172	1,502,878	12/31/2010
863579B49	2,880,304	2,421,333	458,971	2,421,333	1,973,778	12/31/2010
86361PAK2	978,978	967,817	11,161	967,817	823,442	12/31/2010
87222PAC7	499,959	419,695	80,264	419,695	313,770	12/31/2010
92925GAA1	3,783,915	3,780,775	3,140	3,780,775	3,662,483	12/31/2010
933636AC6	2,722,597	2,705,855	16,742	2,705,855	2,308,831	12/31/2010
93363NAB1	1,182,000	949,712	232,288	949,712	906,443	12/31/2010
93363PAK6	1,657,089	1,347,627	309,462	1,347,627	1,209,758	12/31/2010
94984UAE6	2,373,080	2,276,590	96,490	2,276,590	1,768,636	12/31/2010
059469AF3	6,304,034	6,256,991	47,043	6,256,991	4,781,588	9/30/2010
05951EAA5	969,697	958,511	11,186	958,511	767,570	9/30/2010
05951EAE7	4,006,395	3,897,735	108,660	3,897,735	3,560,280	9/30/2010
07389NAC9	2,841,830	2,525,510	316,320	2,525,510	1,800,720	9/30/2010
12628KAF9	4,963,454	4,900,571	62,883	4,900,571	2,877,281	9/30/2010
12668WAC1	2,499,976	2,295,443	204,533	2,295,443	1,348,575	9/30/2010
12668WAF4	2,261,565	2,254,567	6,998	2,254,567	1,794,327	9/30/2010
14983CAA3	2,938,146	2,633,314	304,832	2,633,314	1,942,010	9/30/2010
170256AK7	5,499,697	5,297,111	202,586	5,297,111	4,048,669	9/30/2010
17309BAB3	2,670,703	2,600,951	69,752	2,600,951	1,805,575	9/30/2010
251510LM3	3,294,023	3,239,712	54,311	3,239,712	2,360,000	9/30/2010
251511AC5	2,650,827	2,611,032	39,795	2,611,032	2,005,560	9/30/2010
3622E8AC9	1,967,415	1,777,302	190,113	1,777,302	1,293,446	9/30/2010
3622E8AF2	1,661,191	1,628,310	32,881	1,628,310	1,002,171	9/30/2010

## NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
3622ELAG1	4,161,381	4,087,505	73,876	4,087,505	2,999,553	9/30/2010
36244SAC2	4,146,473	4,112,027	34,446	4,112,027	3,163,023	9/30/2010
45660LS75	3,667,122	3,633,643	33,479	3,633,643	2,782,801	9/30/2010
45669EAE6	2,619,790	2,582,471	37,319	2,582,471	1,964,336	9/30/2010
45669EAM8	3,390,800	3,344,108	46,692	3,344,108	1,312,160	9/30/2010
46628BBB5	2,143,157	1,029,032	1,114,125	1,029,032	624,700	9/30/2010
59025GAB7	818,422	607,416	211,006	607,416	432,447	9/30/2010
61749EAD9	1,616,945	1,601,991	14,954	1,601,991	1,125,807	9/30/2010
61749EAH0	1,628,890	1,612,041	16,849	1,612,041	1,090,515	9/30/2010
61750YAD1	2,665,068	2,589,606	75,462	2,589,606	2,143,647	9/30/2010
61750YAJ8	2,553,617	2,478,749	74,868	2,478,749	2,150,788	9/30/2010
61751DAE4	437,069	431,360	5,709	431,360	320,607	9/30/2010
68402VAE2	4,414,000	4,373,240	40,760	4,373,240	2,096,690	9/30/2010
74958XAF1	2,568,589	2,552,773	15,816	2,552,773	2,155,303	9/30/2010
76112BKN9	1,672,185	1,653,053	19,132	1,653,053	1,634,417	9/30/2010
863579Y36	2,938,540	2,717,185	221,355	2,717,185	1,998,980	9/30/2010
86361PAF3	2,381,663	2,377,983	3,680	2,377,983	1,905,448	9/30/2010
92925GAA1	4,576,081	3,893,519	682,562	3,893,519	3,699,430	9/30/2010
92925VAM2	562,474	547,721	14,753	547,721	514,539	9/30/2010
933636AH5	2,348,090	1,824,378	523,712	1,824,378	1,881,133	9/30/2010
059469AF3	6,418,106	6,371,618	46,488	6,371,618	4,624,766	6/30/2010
05951EAE7	4,021,000	4,006,395	14,605	4,006,395	3,052,990	6/30/2010
12628KAF9	5,126,985	5,083,950	43,035	5,083,950	2,740,111	6/30/2010
170256AK7	5,991,287	5,861,622	129,665	5,861,622	4,249,322	6/30/2010
251510LM3	3,703,853	3,689,559	14,294	3,689,559	2,622,496	6/30/2010
251511AC5	2,688,000	2,650,827	37,173	2,650,827	1,803,141	6/30/2010
32056JAG9	3,533,854	3,070,888	462,966	3,070,888	2,882,204	6/30/2010
3622E8AF2	1,711,681	1,691,477	20,204	1,691,477	969,163	6/30/2010
36244SAC2	4,247,500	4,222,765	24,735	4,222,765	3,044,645	6/30/2010
456673AB8	3,178,056	2,177,596	1,000,460	2,177,596	1,336,546	6/30/2010
45669EAE6	2,806,678	2,702,175	104,503	2,702,175	1,735,832	6/30/2010
59025GAB7	857,717	855,940	1,777	855,940	565,966	6/30/2010
61749EAD9	1,664,600	1,627,354	37,246	1,627,354	1,245,694	6/30/2010
61749EAH0	1,694,705	1,656,116	38,589	1,656,116	1,131,825	6/30/2010
61750YAD1	2,675,700	2,665,068	10,632	2,665,068	1,960,485	6/30/2010
61750YAJ8	2,595,752	2,577,067	18,685	2,577,067	2,056,194	6/30/2010
61751DAE4	446,550	440,913	5,637	440,913	301,702	6/30/2010
64352VGK1	1,458,942	1,450,724	8,218	1,450,724	884,173	6/30/2010
760985RP8	2,246,509	2,245,516	993	2,245,516	1,899,174	6/30/2010
76112BKN9	1,717,330	1,707,357	9,973	1,707,357	1,528,931	6/30/2010
863579Y36	3,005,500	2,938,540	66,960	2,938,540	1,767,355	6/30/2010
86361PAK2	1,238,589	1,069,016	169,573	1,069,016	897,377	6/30/2010
933636AC6	2,985,692	2,945,699	39,993	2,945,699	2,445,769	6/30/2010
933636AH5	2,406,482	2,375,924	30,558	2,375,924	1,883,318	6/30/2010
059469AF3	6,592,423	6,478,867	113,556	6,478,867	4,285,391	3/31/2010
05951EAA5	994,265	979,512	14,753	979,512	737,467	3/31/2010
05951EAE7	5,042,719	4,021,000	1,021,719	4,021,000	3,025,870	3/31/2010
05951KAZ6	2,113,030	2,047,750	65,280	2,047,750	1,562,749	3/31/2010
12668WAF4	2,499,937	2,288,750	211,187	2,288,750	1,756,979	3/31/2010
14983CAA3	3,776,663	3,020,575	756,088	3,020,575	2,041,362	3/31/2010
170256AK7	6,419,845	6,236,994	182,851	6,236,994	4,913,068	3/31/2010
17309BAB3	3,442,647	3,309,193	133,454	3,309,193	2,382,435	3/31/2010
17309YAF4	2,877,718	2,867,474	10,244	2,867,474	1,519,384	3/31/2010
251510LM3	3,816,937	3,793,171	23,766	3,793,171	2,750,094	3/31/2010
251511AC5	2,765,760	2,688,000	77,760	2,688,000	1,753,751	3/31/2010
32052MAA9	226,990	191,388	35,566	191,424	191,424	3/31/2010
3622E8AF2	1,805,302	1,735,468	69,834	1,735,468	972,387	3/31/2010
3622ELAG1	4,440,658	4,258,843	181,815	4,258,843	2,450,403	3/31/2010

## NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than-Temporary Impairment	Amortized Cost After Other-than-Temporary Impairment	Fair Value	Financial Statement Reporting Period
36244SAC2	4,404,285	4,247,500	156,785	4,247,500	3,057,114	3/31/2010
38011AAC8	4,506,495	4,200,050	306,445	4,200,050	2,050,479	3/31/2010
38012TAE2	1,651,724	1,618,534	33,190	1,618,534	947,201	3/31/2010
45660LS75	3,870,669	3,746,503	124,166	3,746,503	2,642,090	3/31/2010
45669EAE6	2,991,185	2,854,874	136,311	2,854,874	1,800,442	3/31/2010
45669EAM8	4,009,126	3,390,800	618,326	3,390,800	1,416,250	3/31/2010
46628LAA6	488,393	465,457	22,936	465,457	424,068	3/31/2010
46630KAC0	1,281,501	1,238,250	43,251	1,238,250	788,822	3/31/2010
59025GAB7	1,560,271	907,986	652,285	907,986	707,438	3/31/2010
61749EAD9	1,705,838	1,664,600	41,238	1,664,600	1,096,256	3/31/2010
61749EAH0	1,752,236	1,710,804	41,432	1,710,804	1,069,022	3/31/2010
61750YAD1	2,745,795	2,675,700	70,095	2,675,700	1,883,616	3/31/2010
61750YAJ8	2,705,053	2,635,059	69,994	2,635,059	2,033,243	3/31/2010
61751DAE4	458,017	446,550	11,467	446,550	274,683	3/31/2010
64352VGK1	1,500,812	1,478,860	21,952	1,478,860	826,956	3/31/2010
68402VAE2	4,953,116	4,414,000	539,116	4,414,000	1,811,965	3/31/2010
76112BKN9	1,859,182	1,808,605	50,577	1,808,605	1,528,541	3/31/2010
863579Y36	3,084,600	3,005,500	79,100	3,005,500	1,966,840	3/31/2010
86361PAF3	2,519,356	2,473,169	46,187	2,473,169	1,704,207	3/31/2010
92925GAA1	1,786,931	1,686,727	100,204	1,686,727	1,479,295	3/31/2010
92925VAM2	724,610	594,892	129,718	594,892	510,314	3/31/2010
933636AH5	4,101,306	2,486,682	1,614,624	2,486,682	1,978,541	3/31/2010
94984UAE6	2,651,809	2,615,027	36,782	2,615,027	2,000,948	3/31/2010
05606QAB5	3,466,247	3,466,237	10	3,466,237	2,949,887	12/31/2009
059469AF3	6,785,110	6,642,591	142,519	6,642,591	4,139,618	12/31/2009
05951EAA5	1,132,091	999,141	132,950	999,141	756,754	12/31/2009
05951KAZ6	2,150,848	2,113,030	37,818	2,113,030	1,419,202	12/31/2009
170256AK7	7,190,756	6,563,831	626,925	6,563,831	5,003,033	12/31/2009
17309BAB3	3,981,311	3,875,737	105,574	3,875,737	2,549,684	12/31/2009
17309YAF4	2,969,638	2,914,711	54,927	2,914,711	1,539,182	12/31/2009
251510LM3	4,479,597	4,032,189	447,408	4,032,189	2,874,983	12/31/2009
251511AC5	3,000,000	2,765,760	234,240	2,765,760	1,456,454	12/31/2009
32052MAA9	241,623	226,990	14,633	226,990	181,685	12/31/2009
3622E8AF2	1,895,177	1,832,308	62,869	1,832,308	981,058	12/31/2009
3622ELAG1	4,682,542	4,492,428	190,114	4,492,428	2,594,398	12/31/2009
36244SAC2	4,492,130	4,404,285	87,845	4,404,285	2,666,074	12/31/2009
38011AAC8	4,958,191	4,594,657	363,534	4,594,657	2,227,552	12/31/2009
38012TAE2	1,924,918	1,796,239	128,679	1,796,239	778,078	12/31/2009
45660LS75	4,650,401	3,870,669	779,732	3,870,669	2,521,378	12/31/2009
456673AB8	4,660,923	3,463,855	1,197,068	3,463,855	1,635,976	12/31/2009
45669EAE6	3,335,592	3,167,833	167,759	3,167,833	1,879,746	12/31/2009
46628LAA6	568,051	502,322	65,729	502,322	408,451	12/31/2009
46630KAC0	1,386,811	1,281,501	105,310	1,281,501	773,070	12/31/2009
59025GAB7	2,309,316	1,620,811	688,505	1,620,811	1,044,400	12/31/2009
61749EAD9	1,758,974	1,705,838	53,136	1,705,838	1,054,028	12/31/2009
61749EAH0	1,822,953	1,772,909	50,044	1,772,909	1,066,597	12/31/2009
61750YAD1	2,836,719	2,745,795	90,924	2,745,795	1,489,244	12/31/2009
61750YAJ8	2,824,135	2,737,399	86,736	2,737,399	1,441,648	12/31/2009
61751DAE4	465,923	458,017	7,906	458,017	268,090	12/31/2009
64352VGK1	1,534,806	1,530,030	4,776	1,530,030	825,181	12/31/2009
74958XAF1	3,490,377	3,010,442	479,935	3,010,442	2,280,777	12/31/2009
76112BKN9	2,008,976	1,953,117	55,859	1,953,117	1,594,195	12/31/2009
863579Y36	4,276,620	3,084,600	1,192,020	3,084,600	1,691,500	12/31/2009
86361PAF3	2,750,766	2,642,956	107,810	2,642,956	1,815,170	12/31/2009
86361PAK2	1,452,361	1,364,259	88,102	1,364,259	1,126,693	12/31/2009
92925GAA1	2,113,304	1,875,220	238,084	1,875,220	1,529,716	12/31/2009
933636AC6	3,608,495	3,178,769	429,726	3,178,769	2,421,072	12/31/2009
933636AH5	4,811,976	4,170,040	641,936	4,170,040	1,989,774	12/31/2009

## NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2012 (continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>(1)</sup>	Amortized cost before current period OTTI	Projected Cash Flows	Current Period Recognized Other-than- Temporary Impairment	Amortized Cost After Other-than- Temporary Impairment	Fair Value	Financial Statement Reporting Period
94984UAE6	3,131,219	2,698,967	432,252	2,698,967	2,048,848	12/31/2009
059469AF3	6,683,712	6,565,551	118,161	6,867,459	4,159,071	9/30/2009
059515AE6	4,523,010	4,473,095	49,915	4,473,095	1,665,383	9/30/2009
05951EAA5	1,329,934	1,135,093	194,841	1,135,093	827,339	9/30/2009
05951KAZ6	2,208,518	2,150,848	57,670	2,150,848	1,459,509	9/30/2009
12627HAK6	4,998,350	4,722,120	276,230	4,722,120	2,888,009	9/30/2009
12628KAF9	5,381,490	5,274,612	106,878	5,274,612	2,473,324	9/30/2009
170256AK7	7,892,660	7,389,439	503,221	7,389,439	4,406,880	9/30/2009
17309BAB3	4,353,339	4,214,315	139,024	4,214,315	2,842,705	9/30/2009
251510LM3	4,536,294	4,511,547	24,747	4,511,547	691,806	9/30/2009
32052MAA9	284,363	249,742	34,621	249,742	135,328	9/30/2009
3622E8AF2	2,000,000	1,916,018	83,982	1,916,018	1,006,307	9/30/2009
3622ELAG1	4,833,380	4,712,980	120,400	4,712,980	2,594,142	9/30/2009
36244SAC2	4,598,695	4,492,130	106,565	4,492,130	2,716,466	9/30/2009
45660LS75	5,002,674	4,650,401	352,273	4,650,401	2,534,647	9/30/2009
456673AB8	5,563,050	4,825,482	737,568	4,825,482	1,874,204	9/30/2009
45669EAE6	3,691,577	3,549,342	142,235	3,549,342	2,089,072	9/30/2009
46628LAA6	609,688	588,869	20,819	588,869	422,842	9/30/2009
46629BAG4	376,544	252,282	124,262	125,080	252,282	9/30/2009
46630KAC0	1,499,972	1,386,812	113,160	1,386,812	643,727	9/30/2009
59025GAB7	3,494,744	2,431,785	1,062,959	2,431,785	1,106,283	9/30/2009
61749EAD9	1,800,778	1,758,974	41,804	1,758,974	1,096,817	9/30/2009
61749EAH0	2,000,000	1,848,240	151,760	1,848,240	1,112,620	9/30/2009
61750YAD1	2,999,999	2,836,719	163,280	2,836,719	1,521,978	9/30/2009
61750YAJ8	2,999,999	2,847,786	152,213	2,847,786	1,478,691	9/30/2009
61751DAE4	500,000	465,923	34,077	465,923	262,534	9/30/2009
74958XAF1	3,830,497	3,692,446	138,051	3,692,446	2,265,857	9/30/2009
76112BKN9	2,133,082	2,131,195	1,887	2,131,195	1,417,509	9/30/2009
863579Y36	4,803,460	4,276,620	526,840	4,276,620	1,474,640	9/30/2009
86361PAF3	3,031,993	2,787,083	244,910	2,787,083	1,927,709	9/30/2009
86361PAK2	1,790,028	1,495,665	294,363	1,495,665	1,145,298	9/30/2009
92925GAA1	5,790,260	5,750,424	39,836	5,750,424	1,568,273	9/30/2009
933636AC6	3,744,804	3,718,617	26,187	3,718,617	2,512,401	9/30/2009
933636AH5	7,984,147	4,953,854	3,030,293	4,953,854	1,934,055	9/30/2009
94984UAE6	3,373,311	3,312,320	60,991	3,312,320	1,811,282	9/30/2009
059515AE6	5,000,000	4,523,010	476,990	4,523,010	1,577,719	7/1/2009
05951KAZ6	2,495,508	2,208,518	286,990	2,208,518	1,456,134	7/1/2009
12628KAF9	5,999,857	5,381,490	618,367	5,381,490	2,021,956	7/1/2009
17309BAB3	4,891,000	4,524,684	366,316	4,524,684	2,927,900	7/1/2009
32052MAA9	378,505	284,442	94,063	284,442	132,047	7/1/2009
3622ELAG1	5,000,000	4,833,380	166,620	4,833,380	2,513,586	7/1/2009
36244SAC2	5,000,000	4,598,695	401,305	4,598,695	2,617,205	7/1/2009
456673AB8	7,778,678	5,665,226	2,113,452	5,665,226	5,288,121	7/1/2009
45669EAE6	4,143,266	3,705,366	437,900	3,705,366	1,752,888	7/1/2009
46629BAG4	999,975	249,342	750,633	249,342	249,342	7/1/2009
61749EAD9	2,000,000	1,800,778	199,222	1,800,778	788,275	7/1/2009
863579Y36	4,931,111	4,803,460	127,651	4,803,460	1,394,296	7/1/2009
86361PAK2	5,194,637	1,817,958	3,376,679	1,817,958	1,159,379	7/1/2009
94984UAE6	3,839,722	3,432,520	407,202	3,432,520	1,756,640	7/1/2009
<b>Subtotal- Separate Account</b>	<b>XXX</b>	<b>XXX</b>	<b>80,864,114</b>	<b>XXX</b>	<b>XXX</b>	
<b>Grand Total</b>	<b>XXX</b>	<b>XXX</b>	<b>\$ 388,625,979</b>	<b>XXX</b>	<b>XXX</b>	

<sup>(1)</sup> Only the impaired lots within each CUSIP are included within this table.

NOTES TO FINANCIAL STATEMENTS

(4) The following table presents the Company’s gross unrealized losses and fair values for loan-backed and structured securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position as of September 30, 2012:

	September 30, 2012					
	Less than 12 months		12 months or greater		Total	
	Estimated		Estimated		Estimated	
	Fair	Unrealized	Fair	Unrealized	Fair	Unrealized
	Value	Losses	Value	Losses	Value	Losses
General Account	\$ 539,759,741	\$ 8,101,272	\$ 2,912,909,466	\$ 376,738,172	\$ 3,452,669,206	\$ 384,839,444
Guaranteed						
Separate Account	50,456,360	170,445	230,076,500	30,619,672	280,532,860	30,790,117
Total	\$ 590,216,101	\$ 8,271,717	\$ 3,142,985,966	\$ 407,357,844	\$ 3,733,202,067	\$ 415,629,561

(5) The Company performs quantitative and qualitative analysis to determine if a decline in fair value was temporary. For those securities where the decline was considered temporary, the Company did not take an impairment when it had the ability and intent to hold until recovery. Factors considered in evaluating whether a decline in value is other than temporary include: i) whether the decline is substantial; ii) the duration that the fair value has been less than amortized cost; iii) the financial condition and near-term prospects of the issuer; and iv) the Company’s ability and intent to retain the investment for the period of time sufficient to allow for an anticipated recovery in value. In addition, for the Non-Agency Residential mortgage backed securities (“RMBS”) portfolio, the Company updates cash flow projections monthly. The projections are done for each security based upon the evaluation of prepayment, delinquency, and default rates for the pool of mortgages collateralizing each security, and the projected impact on the course of future prepayments, defaults, and loss in the pool of mortgages, but do not include market prices. As a result, forecasts may change from period to period and additional impairments may be recognized over time as a result of deterioration in the fundamentals of a particular security or group of securities and/or a continuation of heightened mortgage defaults for a period longer than the assumptions used for the forecasts. Both qualitative and quantitative factors are used in creating the Company’s RMBS cash flow models. As such, any estimate of impairments is subject to the inherent limitation on the Company’s ability to predict the aggregate course of future events. It should therefore be expected that actual losses may vary from any estimate and the Company may recognize additional other-than-temporary losses.

E. Repurchase agreements and/or Securities Lending Transactions

No change.

F. Real Estate

No change.

G. Investment in Low-Income Housing Tax Credits, (“LIHTC”)

No change.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No change.

B. No change.

7. Investment Income

A. No change.

B. No change.

8. Derivative Instruments

A - F. No change.

9. Income Taxes

A – F. No change.

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

A – L. No change.

11. Debt

A – B. No change.

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

A – G. No change.

NOTES TO FINANCIAL STATEMENTS

13. Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganizations

(1)-(11) No change.

(12)-(13) No change.

14. Contingencies

A. Contingent Commitments

No change.

B. Assessments

No change.

C. Gain Contingencies

Not applicable.

D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits

No change.

E. All Other Contingencies

No change.

15. Leases

A. Lessee Leasing Arrangements

No change.

B. Significant Leasing Agreements

Not applicable.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk.

No change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

No change.

C. Wash Sales

The details by NAIC designation 3 or below of securities sold and reacquired within 30 days of the sale date are:

Bonds	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
NAIC 3	1	\$ 635,751	\$ 654,062	\$ (18,311)
NAIC 4	1	191,242	161,700	29,542
NAIC 5	2	257,630	260,958	(3,328)
NAIC 6	-	-	-	-
	4	\$ 1,084,623	\$ 1,076,720	\$ 7,903

Preferred Stock	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
NAIC 3	-	\$ -	\$ -	\$ -
NAIC 4	-	-	-	-
NAIC 5	-	-	-	-
NAIC 6	-	-	-	-
	-	\$ -	\$ -	\$ -

## NOTES TO FINANCIAL STATEMENTS

### 18. Gain or Loss to the Insurer from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

Not applicable.

### 19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No change.

### 20. Fair Value Measurements

- A.** The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100, *Fair Value Measurements*. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. This guidance establishes a framework for measuring fair value that includes a hierarchy used to classify the inputs used in measuring fair value. The hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three levels. The level in the fair value hierarchy within which the fair value measurement falls is determined based on the lowest level input that is significant to the fair value measurement.

The levels of the fair value hierarchy are based on the inputs to the valuation as follows:

- |                |  |
|----------------|--|
| <b>Level 1</b> | Fair value is based on unadjusted quoted prices for identical assets or liabilities in an active market. This would include active exchange-traded equity and derivative securities and open-ended mutual funds with a daily net asset value ("NAV"), and no restrictions.   |
| <b>Level 2</b> | Observable inputs other than level 1 prices, such as quoted prices for similar assets or liabilities; quoted prices in markets that are not active, or other model driven inputs that are observable or can be corroborated by observable market data for substantially the full term of the assets or liabilities. Fair values for bonds in this category are priced principally by independent pricing services or by internal models using observable inputs. Fair values for derivatives in this category are priced by internal models using observable inputs. This category also includes the fair values of separate accounts that invest in limited partnerships that use NAV, if the investment can be redeemed with the investee at NAV at the measurement date or in the near-term (generally within ninety days). |
| <b>Level 3</b> | Instruments whose values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These inputs reflect management's own assumptions in pricing the asset or liability. Pricing may also be based upon broker quotes that do not represent an offer to transact. Examples include certain private equity investments and separate accounts that invest in limited partnerships that use NAV, but where the investments cannot be redeemed with the investee as of the measurement date or in the near-term.  |



NOTES TO FINANCIAL STATEMENTS

(1) The following table presents the balances of assets and liabilities measured at fair value as of September 30, 2012:

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
a. Assets at fair value				
1. Preferred stocks				
Non-redeemable preferred stock	\$ -	\$ 6,417,750	\$ -	\$ 6,417,750
Total Preferred Stocks	\$ -	\$ 6,417,750	\$ -	\$ 6,417,750
2. Bonds				
U.S. corporates	\$ -	\$ 718,160	\$ -	\$ 718,160
Non-agency residential mortgage-backed securities	-	18,549,989	-	18,549,989
Non-agency commercial mortgage-backed securities	-	1,158,640	-	1,158,640
Non-agency asset-backed securities	-	1,646,014	27,755,182	29,401,196
Total Bonds	\$ -	\$ 22,072,803	\$ 27,755,182	\$ 49,827,985
3. Common Stock	\$ 1,800,858,217	\$ -	\$ 119,399,833	\$ 1,920,258,050
4. Derivative assets				
Interest rate swaps	\$ -	\$ 569,199,493	\$ -	\$ 569,199,493
Currency swaps	-	120,748,705	-	120,748,705
Swaptions	-	12,403,153	-	12,403,153
Interest rate caps	-	4,679,482	-	4,679,482
Inflation swaps	-	469,268	-	469,268
Treasury locks	-	2,028,749	-	2,028,749
Corridor options	-	32,716,272	-	32,716,272
Total Derivative assets	\$ -	\$ 742,245,122	\$ -	\$ 742,245,122
Separate account assets	\$ 2,411,439,011	\$ 4,093,364,200	\$ 848,004,889	\$ 7,352,808,100
Total assets at fair value	\$ 4,212,297,228	\$ 4,864,099,875	\$ 995,159,904	\$ 10,071,557,007
b. Liabilities at fair value				
1. Derivative liabilities				
Currency swaps	\$ -	\$ 59,903,462	\$ -	\$ 59,903,462
Interest rate swaps	-	203,656,727	-	203,656,727
Credit default swaps	-	298,181	-	298,181
Inflation swaps	-	4,310,821	-	4,310,821
Foreign exchange forwards	-	16,478	-	16,478
Treasury locks	-	2,208,548	-	2,208,548
Total Derivative liabilities	\$ -	\$ 270,394,217	\$ -	\$ 270,394,217
Separate account liabilities - derivatives <sup>1</sup>	\$ 133,813	\$ -	\$ -	\$ 133,813
Total liabilities at fair value	\$ 133,813	\$ 270,394,217	\$ -	\$ 270,528,030

<sup>1</sup> Separate account contract holder liabilities are not included in the table as they are reported at contract value and not fair value in the Company's statutory financial statements.

(2) The table below presents a rollforward of level 3 assets and liabilities for the three months ended September 30, 2012:

	Balance at 06/30/2012	Transfers into Level 3 <sup>(1)</sup>	Transfers out of Level 3 <sup>(1)</sup>	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases <sup>(2)</sup>	Issuances	Sales	Settlements	Balance at 9/30/2012
Bonds										
Non-agency residential mortgage-backed securities	\$ 180,901	\$ -	\$ (180,901)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Non-agency asset-backed securities	3,123,656	-	-	(6,879,164)	(309,949)	31,939,516	-	-	(118,877)	27,755,182
Total Bonds	3,304,557	-	(180,901)	(6,879,164)	(309,949)	31,939,516	-	-	(118,877)	27,755,182
Common Stock	118,183,821	-	-	-	1,123,816	92,471	-	-	(275)	119,399,833
Separate Account Assets	780,996,470	429,912	-	7,532,731	-	85,416,720	-	(26,346,932)	(24,012)	848,004,889
Total	\$ 902,484,848	\$ 429,912	\$ (180,901)	\$ 653,567	\$ 813,867	\$ 117,448,707	\$ -	\$ (26,346,932)	\$ (143,164)	\$ 995,159,904

(1) Transfers into or out of level 3 are reported at the value as of the beginning of the year in which the transfer occurred.  
(2) Includes \$31,939,516 for securities that had a change in NAIC rating.

## NOTES TO FINANCIAL STATEMENTS

### Transfers between levels

Transfers between levels may occur due to changes in valuation sources, or changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid–ask spreads. The company's policy is to assume the transfer occurs at the beginning of the period.

#### *Transfers between Levels 1 and 2*

During the three months ended September 30, 2012, there were no transfers between Levels 1 and 2.

#### *Transfers into and out of level 3*

The company's basis for transferring assets and liabilities into and or out of level 3 is based on the changes in the observability of data.

Transfers into Level 3 were primarily the result of unobservable inputs utilized within valuation methodologies and the use of broker quotes (that could not be validated) when previously, information from third party pricing services (that could be validated) was utilized. Transfers out of level 3 are due to significant increases in market activity and significant inputs becoming observable.

Transfers into Level 3 totaled \$429,912 for the three months ended September 30, 2012. Transfers out of Level 3 totaled \$180,901 for the three months ended September 30, 2012.

### (3) Determination of Fair Value

The Company has an established and well-documented process for determining fair value. Security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from third-party pricing services, the remaining un-priced securities are submitted to independent brokers for prices and lastly, securities are priced using an internal pricing model. The Company performs various analyses to ascertain that the prices represent fair value. Examples of procedures performed include, but are not limited to, back testing recent trades, monitoring trading volumes, and performing variance analysis of monthly price changes using different thresholds based on asset type. The Company also performs an annual review of all third-party pricing services. During this review, the Company obtains an understanding of the process and sources used by the pricing service, the frequency of updating prices, and the controls that the pricing service uses to ensure that their prices reflect market assumptions. The Company also selects a sample of securities and obtains a more detailed understanding from each pricing vendor regarding how they derived the price assigned to each security. Where inputs or prices do not reflect market participant assumptions, the Company will challenge these prices and apply different methodologies that will enhance the use of observable inputs and data.

For Level 1 investments, valuations are generally based on observable inputs that reflect quoted prices for identical assets in active markets.

The fair value for Level 2 and Level 3 valuations are generally based on a combination of the market and income approach. The market approach generally utilizes market transaction data for the same or similar instruments, while the income approach involves determining fair values from discounted cash flow methodologies.

The following represents a summary of significant valuation techniques for assets and liabilities used to determine fair value, as well as the general classification of such instruments pursuant to the valuation hierarchy.

#### **Level 1 measurements**

##### *Common stock*

These securities are comprised of exchange traded U.S. and foreign common stock and mutual funds. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available.

##### *Separate account assets*

These assets are comprised of exchange traded common stocks and actively traded open-ended mutual funds with a daily NAV. The NAV can be observed by redemption and subscription transactions between third parties, or may be obtained from fund managers. Therefore the fair values of these investments have been reflected within Level 1 in the fair value hierarchy. Common stocks are generally traded on an exchange.

##### *Separate account liabilities – derivatives*

These liabilities are comprised of actively traded future contracts. Valuation of these contracts is based on unadjusted quoted prices in active markets that are readily and regularly available. Therefore, the fair values of these investments have been reflected within Level 1 in the fair value hierarchy.

##### *Derivatives*

These derivatives are comprised of exchange traded futures contracts. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available.

#### **Level 2 measurements**

##### *Preferred stocks*

These securities are valued using the market approach in which market quotes are available but are not considered actively traded. Valuations are based principally on observable inputs including quoted prices in markets that are not considered active.

## NOTES TO FINANCIAL STATEMENTS

### *Bonds*

The fair value of bonds is obtained from third party pricing services, and internal pricing models. Vendors generally use a discounted cash-flow model or a market approach. Typical inputs used by these pricing sources include, but are not limited to: benchmark yields, reported trades, issuer spreads, bids, offers, benchmark securities, estimated cash flows and prepayment speeds, which the Company has determined are observable inputs.

Private placement securities are primarily priced by an internally developed discounted cash flow model. This model uses observable inputs with a discount rate based off spreads of comparable public bond issues, adjusted for liquidity, rating and maturity. The Company assigns a credit rating for private placement securities based upon internal analysis. The liquidity premium is based upon observable market transactions, while the maturity and rating adjustments are based upon data obtained from Bloomberg.

While the Company generally considers the public bond spreads, which are based on vendor prices, to be observable inputs, an evaluation is made of the similarities of private placement securities with the public bonds to determine whether the spreads utilized would be considered observable inputs for the private placement security being valued. Examples of procedures performed include, but are not limited to, initial and on-going review of third-party pricing services' methodologies, review of pricing statistics and trends, back testing recent trades and monitoring of trading volumes, new issuance activity and other market activities. These securities are classified as Level 2.

For certain private placement securities, which are below investment grade and not part of the Bloomberg data, comparable public bond issues are still used. However, the adjustments for maturity, rating and liquidity are calculated internally. If the impact of the liquidity adjustment, which usually requires the most judgment, is not significant to the overall value of the security, the security is still classified as Level 2.

### *Derivatives*

The fair value of derivative instruments is generally derived through valuation models which utilize observable market data. The market factors which have the most significant impact on the fair value of these instruments are U.S. swap rates and the exchange value of the U.S. dollar.

Over-the-counter ("OTC") derivatives are privately negotiated financial contracts. OTC derivatives classified within Level 2 in the fair value hierarchy are valued using models based on actively quoted or observable market input values obtained from external market data providers, third-party pricing vendors and/or recent trading activity. The selection of a particular model depends upon the contractual terms of, and specific risks inherent in the instrument, as well as the availability of pricing information in the market. The Company generally uses similar models to value similar instruments. Valuation model inputs include contractual terms, market prices, yield curves, credit curves, and, for options such as caps, floors and swaptions, measures of volatility. For OTC derivatives that trade in liquid markets, such as currency forwards, swaps and options, model inputs are observable in the market for substantially the full term and can be verified.

### *Separate account assets*

These are assets primarily related to investments in U.S. governments and treasuries, corporate bonds, mortgage-backed securities and non-redeemable preferred stock. These separate account assets are valued and assigned within the fair value hierarchy, consistent with the methodologies described herein for similar financial instruments held within the general account of the Company.

### *Separate account liabilities*

For separate account derivative instruments, fair value is determined using the same procedures as the general account disclosed above.

### **Level 3 measurements**

#### *Bonds*

The valuation techniques for most Level 3 bonds are generally the same as those described in Level 2. However, if the investments are less liquid or are lightly traded, there is generally less observable market data, and therefore these investments will be classified as Level 3. Circumstances where observable market data are not available may include events such as market illiquidity and credit events related to the security. In addition, certain securities are priced based upon internal valuations using significant unobservable inputs.

If the price received from third party pricing services does not appear to reflect market activity, the Company may challenge the price. For securities which go through this formal price challenge process, a non-binding broker quote or internal valuation is used to support the fair value instead. The Company also uses non-binding broker quotes to fair value certain bonds, when the Company is unable to obtain prices from third party vendors.

#### *Common stock*

These securities include equity investments with privately held entities, including a government organization, where the prices are derived from internal valuations or the Company's private placement model since the securities are not actively traded in an active market.

### *Separate account assets*

These are assets primarily related to limited partnership investments that are restricted with respect to transfer or withdrawal.

### *Derivatives*

OTC derivatives, where market data is not observable for substantially the full term, are classified within Level 3 of the fair value hierarchy.

## NOTES TO FINANCIAL STATEMENTS

### B. Disclosure of Fair Value of Financial Instruments

#### Bonds

The fair value of bonds is determined by considering one of three primary sources. Security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from third party pricing services, the remaining un-priced securities are submitted to independent brokers for prices, and lastly securities are priced using an internal pricing model or methodology.

The pricing service generally uses a discounted cash-flow model or market approach to determine fair value. Typical inputs used by these pricing services include, but are not limited to; benchmark yields, reported trades, issuer spreads, bids, offers, benchmark securities, estimated cash flows and prepayment speeds.

Independent pricing vendors do not supply private placement corporate bond securities. These securities are priced by an internally developed model based upon assigned comparable public issues adjusted for liquidity, maturity and rating. The Company assigns a credit rating based upon internal analysis.

Prices from pricing services and broker quotes are validated on an ongoing basis to ensure the adequacy and reliability of the fair value measurement. The Company performs both quantitative and qualitative analysis of the prices including initial and ongoing review of third party pricing methodologies, back testing of recent trades, and a thorough review of pricing trends and statistics.

#### Mortgage Loans

The estimated fair value of mortgage loans is determined by discounting the projected cash flows for each property to determine the current net present value. The discount rate used approximates the current rate for new mortgages with comparable characteristics and similar remaining maturities.

#### Common and preferred stocks

The fair value of unaffiliated equity securities is determined by considering one of three primary sources. Security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from third party pricing services, the remaining un-priced securities are submitted to independent brokers for prices, and lastly securities are priced using an internal pricing model or methodology.

Prices from pricing services and broker quotes are validated on an ongoing basis to ensure the adequacy and reliability of the fair value measurement. The Company performs both quantitative and qualitative analysis of the prices including, initial and ongoing review of third party pricing methodologies, back testing of recent trades, and a thorough review of pricing trends and statistics.

#### Other invested assets

For certain limited partnerships, the carrying value approximates fair value.

Included in other investments are loans receivable from Madison Capital Funding LLC ("MCF"). The estimated fair value for the loans receivable is based on discounting future cash flows at a rate for comparable loans for revolving loan agreements and internal models, excluding accrued interest, for the promissory notes (see Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties, for details on the loans). The estimated fair value of the remaining investments within other investments is determined using the methodologies for mortgage loans and private placement securities described above.

#### Cash, cash equivalents and short-term investments

Due to the short-term maturities, the carrying value of short-term investments, cash and cash equivalents is presumed to approximate fair value.

#### Derivatives

The fair value of derivative instruments is generally calculated using pricing valuation models, which utilize observable market data. The remaining derivatives are either exchange-traded or were priced using broker quotations. OTC derivatives are privately negotiated financial contracts and are fair valued using market-based inputs to models. Where models are used, the selection of a particular model depends upon the contractual terms of, and specific risks inherent in the instrument, as well as the availability of pricing information in the market. The Company generally uses similar models to value similar instruments. Valuation models require a variety of inputs, including contractual terms, market prices, yield curves, credit curves, and measures of volatility. Also, certain OTC derivatives are currently valued using broker quotations.

#### Separate account assets

Assets within the separate accounts are primarily invested in common stocks, preferred stocks and bonds. The fair value of investments in the separate accounts is calculated using the same procedures as are used for common stocks, preferred stocks and bonds in the general account.

The separate account also invests in limited partnerships. The fair value of such partnerships is determined by reference to the limited partnership's NAV.

#### Deposit fund contracts

For funding agreements backing medium term notes, fair values are based on available market prices for the notes. For other guaranteed investment contracts and annuities certain liabilities, fair values are estimated using discounted cash flow calculations based on interest rates currently being offered for similar contracts with maturities consistent with those remaining for the contracts being valued.

For all other deposit funds, dividend accumulations and supplemental contracts, estimated fair value is equal to account value.

NOTES TO FINANCIAL STATEMENTS

Borrowed money

Borrowed money consists of intercompany borrowings, repurchase agreements and other financing arrangements. Due to the short-term nature of the transactions, the carrying value approximates estimated fair value.

Amounts due under securities lending

Amounts due under securities lending consists of cash collateral received under securities lending agreements. The carrying value approximates estimated fair value.

Separate account liabilities – derivatives and deposit type contracts

For deposit type contracts, which are funding agreements, the carrying value of the liability approximates fair value.

For derivative instruments, fair value is determined using the same procedures as the general account disclosed above.

- C. The following table presents the aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall, summarized by type of financial instrument for which it is practicable to estimate fair value at September 30, 2012.

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Not Practicable
Assets:						
Bonds	\$ 78,662,070,133	\$ 68,661,842,641	\$ -	\$ 77,761,321,985	\$ 900,748,148	\$ -
Mortgage loans	11,599,296,644	10,794,212,961	-	-	11,599,296,644	-
Common and preferred stocks	2,014,554,216	1,999,180,230	1,800,858,217	86,166,590	127,529,409	-
Other invested assets <sup>1</sup>	2,851,480,459	2,894,824,868	49,446	39,348,623	2,812,082,390	-
Cash, cash equivalents and short-term investments	1,689,081,827	1,689,081,827	49,383,290	1,639,698,537	-	-
Derivatives	1,124,415,223	935,415,177	-	1,124,415,224	-	-
Separate account assets	10,914,557,924	10,839,775,699	2,411,973,863	7,628,858,141	873,725,920	-
Liabilities:						
Deposit Fund Contracts:						
Funding Agreements	\$ 12,644,814,493	\$ 12,261,567,559	\$ -	\$ -	\$ 12,644,814,493	\$ -
Annuities Certain	227,091,959	200,712,578	-	227,091,959	-	-
Other	1,695,103,301	1,695,103,301	-	479,710,765	1,215,392,536	-
Derivatives	428,334,732	423,724,954	-	428,334,732	-	-
Borrowed money	616,174,674	616,174,674	-	616,174,674	-	-
Amounts due under securities lending	509,563,292	509,563,292	-	509,563,292	-	-
Separate account liabilities - derivatives	133,813	22,118	133,813	-	-	-
Separate account liabilities - deposit type contracts	1,270,431,536	1,270,431,536	-	1,270,431,536	-	-

<sup>1</sup> Excludes investments accounted for under the equity method.

- D. If it is not practicable for an entity to estimate the fair value of that financial instrument or a class of financial instruments, the following shall be disclosed:

(1)–(2) Not applicable.

21. Other Items

A. Extraordinary Items

Not applicable.

B. Troubled Debt Restructuring: Debtors

Not applicable.

C. Other Disclosures

No change.

D. Uncollected Balances

No change.

E. Business Interruption Insurance Recoveries

Not applicable.

## NOTES TO FINANCIAL STATEMENTS

### F. State Transferable Tax Credits

- (1) At September 30, 2012, the Company had the following state transferable tax credits:

Description of State Transferable Tax Credit	State	Carrying Value	Unused Amount
Premium tax credit	MD	\$ 2,800,000	\$ 2,800,000

- (2) The \$2,800,000 capital purchase will be taken against Maryland premium taxes over a five year period at 20% a year from 2014 – 2018.
- (3) The Company did not recognize an impairment loss as of September 30, 2012.

### G. Subprime and Midprime Mortgage Related Risk Exposure

No change.

### H. Retained Assets

No change.

## 22. Events Subsequent

On August 9, 2012, the Company signed a definitive agreement with Taishin Financial Holdings to sell its wholly owned life insurance company in Taiwan, New York Life Taiwan Corporation. The sale is expected to close in early 2013.

On September 12, 2012, the Company signed a definitive agreement with ACE INA International Holdings, Ltd. to sell its wholly owned surety bond business in Mexico, Fianzas Monterrey, S.A. The sale is expected to close in early 2013.

## 23. Reinsurance

### A. Ceded Reinsurance Report

#### Section 1 – General Interrogatories

No change.

#### Section 2 – Ceded Reinsurance Report – Part A

No change.

#### Section 3 – Ceded Reinsurance Report – Part B

No change.

### B. Uncollectible Reinsurance

Not applicable.

### C. Commutation of Ceded Reinsurance

Not applicable.

## 24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A – C. Not applicable.

D. No change.

## 25. Changes in Incurred Losses and Loss Adjustment Expense

Reserves as of December 31, 2011 were \$1,323,803,898. As of September 30, 2012, \$129,812,352 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$1,086,642,478 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group medical, disability income, medicare supplement of insurance and long term care lines of insurance. Therefore, there has been a \$107,349,068 favorable prior-year development since December 31, 2011 to September 30, 2012. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Company has no unfavorable prior year loss development on retrospectively rated policies included in this decrease. However, the business to which it relates is subject to premium adjustments.

## 26. Intercompany Pooling Arrangements

Not applicable.

## 27. Structured Settlements

No change.

## 28. Health Care Receivables

Not applicable.

## NOTES TO FINANCIAL STATEMENTS

**29. Participating Policies**

No change.

**30. Premium Deficiency Reserves**

No change.

**31. Reserves for Life Contracts and Annuity Contracts**

No change.

**32. Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics**

No change.

**33. Premium and Annuity Considerations Deferred and Uncollected**

No change.

**34. Separate Accounts**

**A. Separate Account Activity**

No change.

**B. General Nature and Characteristics of Separate Account Business**

No change.

**C. Reconciliation of Net Transfers to (from) Separate Accounts**

No change.

**35. Loss/Claim Adjustment Expenses**

No change.

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

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 [ ☒ ]
- 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 [ ☒ ]
- 2.2

If yes, date of change: .....
3.

Have there been any substantial changes in the organizational chart since the prior quarter end? .....

Yes [ ☒ ] No [ ☐ ]

If yes, complete the Schedule Y - Part 1 - organizational chart.
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? .....

Yes [ ☐ ] No [ ☒ ]
- 4.2

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

1	2	3
Name of Entity	NAIC Company Code	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 [ ☐ ] 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). ....

06/08/2011
- 6.4

By what department or departments?  
New York State Department of Financial Services in conjunction with representatives of the other zones established by the NAIC.
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? .....

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ ]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with? .....

Yes [ ☐ ] 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 [ ☒ ]
- 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 [ ☒ ]
- 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 [ ☐ ]
- 8.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
NYLIFE Securities LLC .....	New York, NY .....				YES.
NYLIFE Distributors LLC .....	Parsippany, NJ .....				YES.
Eagle Strategies, LLC .....	New York, NY .....				YES.
New York Life Investment Management LLC .....	New York, NY .....				YES.
MacKay Shields LLC .....	New York, NY .....				YES.
Institutional Capital LLC .....	Chicago, IL .....				YES.
NYLCAP Manager LLC .....	New York, NY .....				YES.
Madison Square Investors LLC .....	New York, NY .....				YES.
NYLIM Service Company LLC .....	Parsippany, NJ .....				YES.
Private Advisors, LLC .....	Richmond, VA .....				YES.
MCF Capital Management LLC .....	Chicago, IL .....				YES.



STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

- 9.1

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

Yes [ X ] No [ ]
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [ X ]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers? .....

Yes [ ] No [ X ]
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? .....

Yes [ X ] No [ ]
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount: .....

\$ .....

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) .....

Yes [ X ] No [ ]
- 11.2

If yes, give full and complete information relating thereto:  
Dollar Repurchase Agreements of \$1,943,367
12.

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

\$ .....1,134,199,339
13.

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

\$ .....
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates? .....

Yes [ X ] No [ ]
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....   | \$ .....  | \$ .....   |
| 14.22 Preferred Stock .....   | \$ .....  | \$ .....   |
| 14.23 Common Stock .....  | \$ .....7,720,189,797                             | \$ .....8,325,373,954                              |
| 14.24 Short-Term Investments .....  | \$ .....  | \$ .....   |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....  | \$ .....   |
| 14.26 All Other .....   | \$ .....4,151,961,359                             | \$ .....5,119,514,074                              |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....11,872,151,156                            | \$ .....13,444,888,028                             |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....  | \$ .....   |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB? .....

Yes [ X ] No [ ]
- 15.2

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

Yes [ X ] No [ ]

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

16. 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 [ ] No [ X ]
- 16.1 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
JPMorgan Chase .....	1 Chase Manhattan Plaza, 19th Floor, New York, NY 10005-1401 .....
The Bank of New York Mellon .....	One Wall Street, 14th Floor, New York, NY 10286 .....
RBC Dexia Investor Services Trust .....	77 King Street West, 12th Floor, Toronto, ON, Canada M5W1P9 .....
The Northern Trust Company .....	50 S. LaSalle Street, Chicago, IL 60603 .....

- 16.2 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)
Upstate NY Power Producers .....	950a Union Road #20, West Seneca, NY 14224-3465 .....	Received shares from a restructuring. Name and Cusip change from Somerset Cayuga .....
Majestic Star Casino .....	Operations Center, 6201 15th Ave, Brooklyn, NY 11219 .....	Received shares from a restructuring .....
Aleris International, Inc. ....	Computershare Trust Company, 250 Royall Street, Canton, MA 02021 .....	Received shares from a restructuring .....
Select Medical Holdings Corp .....	4714 Gettysburg Road, P.O. Box 2034, Mechanicsburg, PA 17055 .....	LP Distribution .....

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [ X ]

- 16.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
107149 .....	Institutional Capital LLC .....	225 West Wacker Drive, Suite 2400, Chicago, IL 60606 .....
107717 .....	MacKay Shields LLC .....	9 West 57th Street, New York, NY 10019 .....
148500 .....	Madison Square Investors LLC .....	1180 Avenue of the Americas, New York, NY 10036-8401 .....
109591 .....	New York Life Investment Management LLC .....	51 Madison Avenue, New York, NY 10010 .....
116776 .....	NYLCAP Manager LLC .....	51 Madison Avenue, New York, NY 10010 .....
109247 .....	Private Advisors LLC .....	1800 Bayberry Court, Suite 300, Richmond, VA 23226 .....

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

- 17.2 If no, list exceptions:

1. Initial filings that were not made within 120 days of purchase including:  
-Filings for which we have not yet received the required documentation necessary for submission to the SVO: 0 securities  
-Filings that have been submitted but not yet rated by the SVO: 1 security

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

34,989,347

1.13

Commercial Mortgages

\$

10,758,258,746

1.14

Total Mortgages in Good Standing

\$

10,793,248,093

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

964,868

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

964,868

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

10,794,212,961

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

2.

Operating Percentages:

2.1

A&H loss percent

87.290 %

2.2

A&H cost containment percent

0.027 %

2.3

A&H expense percent excluding cost containment expenses

17.023 %

3.1

Do you act as a custodian for health savings accounts?

Yes [ ] No [ X ]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date

\$

3.3

Do you act as an administrator for health savings accounts?

Yes [ ] No [ X ]

3.4

If yes, please provide the balance of the funds administered as of the reporting date

\$

## STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

## SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

			1	Direct Business Only					
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
					2 Life Insurance Premiums				
States, Etc.			Active Status						
1.	Alabama .....	AL	L	57,643,233	180,016	5,261,700	16,601,570	79,686,519	
2.	Alaska .....	AK	L	30,084,927	147,920	1,753,040	(63,323)	31,922,564	
3.	Arizona .....	AZ	L	56,161,905	1,142,882	6,755,006	(151,000)	63,908,793	
4.	Arkansas .....	AR	L	31,846,342	168,365	3,387,189	1,019,781	36,421,677	
5.	California .....	CA	L	600,826,246	21,289,806	47,494,806	130,258,028	799,868,886	
6.	Colorado .....	CO	L	64,432,849	686,882	7,779,147	(721,481)	72,177,397	
7.	Connecticut .....	CT	L	46,012,570	1,672,118	3,775,093	36,958,957	88,418,738	
8.	Delaware .....	DE	L	13,907,402	299,858,042	834,263	88,580	314,688,287	2,693,729,000
9.	District of Columbia .....	DC	L	8,719,954	5,345,634	789,278	27,873,955	42,728,821	
10.	Florida .....	FL	L	183,812,100	4,090,247	21,408,475	575,520	209,886,342	
11.	Georgia .....	GA	L	111,055,309	206,070	9,689,526	8,073,211	129,024,116	
12.	Hawaii .....	HI	L	25,472,470	36,870	2,512,988	14,471,764	42,494,092	
13.	Idaho .....	ID	L	13,298,519	234,010	1,826,267	(6,361)	15,352,435	
14.	Illinois .....	IL	L	144,971,955	260,492	12,029,680	10,237,171	167,499,298	
15.	Indiana .....	IN	L	39,600,851	120,039	4,421,124	6,120,719	50,262,733	
16.	Iowa .....	IA	L	49,026,062	20,463	5,762,618	11,447,467	66,256,610	43,000,000
17.	Kansas .....	KS	L	40,863,449	457,711	4,793,726	(579,534)	45,535,352	
18.	Kentucky .....	KY	L	42,824,204	791,267	4,151,591	450,606,915	498,373,977	
19.	Louisiana .....	LA	L	107,075,123	1,160,546	13,425,733	(421,135)	121,240,267	
20.	Maine .....	ME	L	11,147,480	191,085	2,047,278	6,613,600	19,999,443	
21.	Maryland .....	MD	L	93,224,345	15,959,225	8,365,013	5,684,440	123,233,023	
22.	Massachusetts .....	MA	L	111,502,767	1,259,739	7,836,395	218,781,082	339,379,983	
23.	Michigan .....	MI	L	67,028,814	94,381	5,034,328	1,343,992	73,501,515	
24.	Minnesota .....	MN	L	44,069,763	1,365,160	3,782,151	(40,872)	49,176,202	
25.	Mississippi .....	MS	L	34,197,218	24,657	4,478,093		38,699,968	
26.	Missouri .....	MO	L	54,281,579	334,674	6,729,021	2,312,586	63,657,860	
27.	Montana .....	MT	L	18,880,122	114,201	2,256,290	(61,445)	21,189,168	
28.	Nebraska .....	NE	L	22,751,929	117,423	3,447,464	(34,950)	26,281,866	
29.	Nevada .....	NV	L	37,972,095	6,544,412	3,025,082	22,461,921	70,003,510	
30.	New Hampshire .....	NH	L	18,910,041	48,077	1,892,357	(734,015)	20,116,460	
31.	New Jersey .....	NJ	L	165,200,218	869,812	10,348,739	33,165,663	209,584,432	
32.	New Mexico .....	NM	L	26,949,447	46,898	3,008,502	(39,330)	29,965,517	4,700,000
33.	New York .....	NY	L	520,226,623	3,140,115	52,020,933	2,115,518,114	2,690,905,785	716,778,425
34.	North Carolina .....	NC	L	94,817,980	627,353	9,059,950	323,683,054	428,188,337	
35.	North Dakota .....	ND	L	10,346,987	4,656	999,148	18,120	11,368,911	
36.	Ohio .....	OH	L	108,268,203	1,259,322	10,029,454	83,596,376	203,153,355	27,000,000
37.	Oklahoma .....	OK	L	45,428,042	163,694	6,534,353	1,397,579	53,523,668	
38.	Oregon .....	OR	L	31,763,255	477,990	3,577,358	686,365	36,504,968	
39.	Pennsylvania .....	PA	L	161,290,686	344,791	12,177,408	27,271,024	201,083,909	
40.	Rhode Island .....	RI	L	11,437,736	8,167	868,635	208,771	12,523,309	
41.	South Carolina .....	SC	L	61,505,658	533,128	5,940,866	4,071,368	72,051,020	
42.	South Dakota .....	SD	L	28,889,525	76,195	2,874,100	(900)	31,838,920	
43.	Tennessee .....	TN	L	49,935,679	401,164	6,409,303	15,044,233	71,790,379	
44.	Texas .....	TX	L	305,480,166	502,520	42,075,944	105,730,524	453,789,154	
45.	Utah .....	UT	L	29,513,416	239,089	2,030,012	(23,815)	31,758,702	
46.	Vermont .....	VT	L	10,060,464	1,596	900,238		10,962,298	
47.	Virginia .....	VA	L	116,482,341	568,015	12,213,898	37,795,435	167,059,689	
48.	Washington .....	WA	L	94,828,273	2,225,560	8,126,028	50,218,842	155,398,703	
49.	West Virginia .....	WV	L	18,571,928	42,303	1,628,175	1,014	20,243,420	
50.	Wisconsin .....	WI	L	43,597,669	1,405,929	6,043,478	21,995,030	73,042,106	
51.	Wyoming .....	WY	L	13,034,197	30,993	1,865,816	(14,245)	14,916,761	
52.	American Samoa .....	AS	N						
53.	Guam .....	GU	L	420,819		8,883		429,702	
54.	Puerto Rico .....	PR	L	1,975,738	33,898	314,385		2,324,021	
55.	U.S. Virgin Islands .....	VI	L	2,215,964		41,837		2,257,801	
56.	Northern Mariana Islands .....	MP	N						
57.	Canada .....	CN	L	30,079,343		178,913		30,258,256	
58.	Aggregate Other Aliens .....	OT	XXX	23,187,620	243,466	268,420		23,699,506	
59.	Subtotal .....	(a) 54		4,187,109,600	377,169,068	406,289,498	3,789,040,365	8,759,608,531	3,485,207,425
90.	Reporting entity contributions for employee benefits plans.....	XXX		9,675				9,675	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		750,477,988	321,414			750,799,402	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX							
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX		36,500,158	184	6,722,749		43,223,091	
94.	Aggregate or other amounts not allocable by State.....	XXX		455,025,059				455,025,059	
95.	Totals (Direct Business).....	XXX		5,429,122,480	377,490,666	413,012,247	3,789,040,365	10,008,665,758	3,485,207,425
96.	Plus Reinsurance Assumed.....	XXX		104,803,190		13,615,491		118,418,681	
97.	Totals (All Business).....	XXX		5,533,925,670	377,490,666	426,627,738	3,789,040,365	10,127,084,439	3,485,207,425
98.	Less Reinsurance Ceded.....	XXX		222,480,291		43,368,718		265,849,009	
99.	Totals (All Business) less Reinsurance Ceded .....	XXX		5,311,445,379	377,490,666	383,259,020	3,789,040,365	9,861,235,430	3,485,207,425
DETAILS OF WRITE-INS									
5801.	Mexico .....	XXX		454,421		10,462		464,883	
5802.	Philippine Islands .....	XXX		30,706		1,431		32,137	
5803.	Other Foreign .....	XXX		22,702,493	243,466	256,527		23,202,486	
5898.	Summary of remaining write-ins for Line 58 from overflow page .....	XXX							
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above) .....	XXX		23,187,620	243,466	268,420		23,699,506	
9401.	Paid-up Additions Applied as Credits .....	XXX		449,049,921				449,049,921	
9402.	Dividend Accumulations applied as premium or annuity considerations in states that do not allow a dividend deduction .....	XXX		5,975,138				5,975,138	
9403.	.....	XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page .....	XXX							
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) .....	XXX		455,025,059				455,025,059	

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

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

(a) Insert the number of L responses except for Canada and Other Alien.  
Direct Ordinary premiums, Annuities and Individual Accident and Health premiums are allocated by States on the basis of the address to which the premium notice is sent. Single premiums are allocated according to the residence of the insured, owner, or annuitant or the address designated to which business communication should be sent. Group Life, Group Health, and Group Annuity contracts are allocated according to the residence of the individual for whom benefits are purchased or provided. Deposit-Type Funds are state distributed based on where the contract is issued. This is usually the state where the principal office of the plan sponsor is located. The plan sponsor is typically the employer who establishes the pension plan. Premium or annuities waived under disability or other contract provisions are shown in one sum on Line 93, columns 2, 3, 4, 5, 6, and 7. All US business are allocated by state regardless of license status. Dividends applied to pay renewal premiums and considerations for annuities are state distributed.

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

## PART 1 - ORGANIZATIONAL CHART

The following entities are directly controlled by New York Life Insurance Company (Parent) (entities that are indented are directly controlled by the preceding entity).

New York Life Insurance and Annuity Corporation (See page 12.1 for entity's org chart)  
 NYLIFE Insurance Company of Arizona  
 New York Life Enterprises LLC (See page 12.1 for entity's org chart)  
 New York Life Investment Management Holdings LLC (See page 12.2 for entity's org chart)  
 NYLIFE LLC (See page 12.5 for entity's org chart)  
 NYLife Real Estate Holdings LLC (See page 12.6 for entity's org chart)  
 Biris Holdings LLC  
 29 Park Investments No. 1 Limited  
 New York Life Short Term Fund  
 NYL Wind Investments LLC  
 PTC Acquisitions, LLC  
 NYMH-Farmingdale, NY LLC  
 NYLMDC-King of Prussia GP, LLC  
     NYLMDC-King of Prussia Realty, LP  
 NYMH-Attleboro MA, LLC  
 NYMH-Ennis GP, LLC  
     NYMH-Ennis, L.P.  
 NYMH-Freeport GP, LLC  
     NYMH-Freeport, L.P.  
 NYMH-Houston GP, LLC  
     NYMH-Houston, L.P.  
 NYMH-Plano GP, LLC  
     NYMH-Plano, L.P.  
 NYMH-San Antonio GP, LLC  
     NYMH-San Antonio, L.P.  
 NYMH-Stephenville GP, LLC  
     NYMH-Stephenville, L.P.  
 NYMH-Taylor GP, LLC  
     NYMH-Taylor, L.P.  
 SCP 2005-C21-002 LLC  
 SCP 2005-C21-003 LLC  
 SCP 2005-C21-006 LLC  
 SCP 2005-C21-007 LLC  
 SCP 2005-C21-008 LLC  
 SCP 2005-C21-009 LLC  
 SCP 2005-C21-017 LLC  
 SCP 2005-C21-018 LLC  
 SCP 2005-C21-021 LLC

SCP 2005-C21-025 LLC  
 SCP 2005-C21-031 LLC  
 SCP 2005-C21-036 LLC  
 SCP 2005-C21-041 LLC  
 SCP 2005-C21-043 LLC  
 SCP 2005-C21-044 LLC  
 SCP 2005-C21-048 LLC  
 SCP 2005-C21-061 LLC  
 SCP 2005-C21-063 LLC  
 SCP 2005-C21-067 LLC  
 SCP 2005-C21-069 LLC  
 SCP 2005-C21-070 LLC  
 Silver Spring, LLC  
     Silver Spring Associates, L.P.  
 NYLIM Flatiron CLO 2003-1 Ltd.  
     NYLIM Flatiron CLO 2003-1 Equity Holdings LLC, Series A  
 NYLIM Flatiron CLO 2004-1 Ltd.  
     NYLIM Flatiron CLO 2004-1 Equity Holdings LLC, Series A  
 NYLIM Flatiron CLO 2005-1 Ltd.  
     NYLIM Flatiron CLO 2005-1 Equity Holdings LLC, Series A  
 NYLIM Flatiron CLO 2006-1 Ltd.  
     NYLIM Flatiron CLO 2006-1 Equity Holdings LLC, Series A  
 Flatiron CLO 2007-1 Ltd.  
     NYLIM Flatiron CLO 2007-1 Equity Holdings LLC, Series A  
 Flatiron CLO 2011-1 Ltd.  
 Flatiron CLO 2012-1 Ltd.  
 Stratford CDO 2001-1 Ltd.  
 Silverado CLO 2006-II Limited  
     Silverado 2006-II Equity Holdings LLC, Series A  
 New York Life Funding  
 New York Life Global Funding  
 Martingale Road LLC  
 North Andrews Avenue LLC  
 UFI-NOR Federal Receivables  
 Government Energy Savings Trust 2003-A  
 NYLARC Holding Company Inc.  
     New York Life Agents Reinsurance Company

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

### **PART 1 - ORGANIZATIONAL CHART**

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#### **New York Life Insurance and Annuity Corporation**

Pacific Square Investments LLC  
29 Park Investments No. 2 Limited

#### **New York Life Enterprises LLC**

New York Life Home Equity Income Solutions LLC  
New York Life Insurance Taiwan Corporation  
New York Life International Holdings Limited  
New York Life International India Fund (Mauritius) LLC  
NYL Cayman Holdings Ltd.  
    NYL Worldwide Capital Investments LLC  
    New York Life Worldwide Capital, LLC  
        Fianzas Monterrey, S.A.  
        Operadora FMA, S.A. de C.V.  
NYLIFE Thailand, Inc.  
    PMCC Ltd.  
NYLI-VB Asset Management Co. (Mauritius) LLC  
Seguros Monterrey New York Life, S.A. de C.V.  
    Administradora de Conductos SMNYL, S.A. de C.V.  
    Agencias de Distribucion SMNYL, S.A. de C.V.  
SEAF Sichuan SME Investment Fund LLC



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

## PART 1 - ORGANIZATIONAL CHART

### New York Life Investment Management Holdings LLC

Institutional Capital LLC  
 NYLIFE Distributors LLC  
 NYLIM Service Company LLC  
 MacKay Shields LLC  
     MacKay Shields Core Plus Opportunities Fund GP LLC  
         MacKay Shields Core Plus / Opportunities Fund LP  
     MacKay Shields Core Plus Opportunities Fund Ltd.  
     MacKay Shields Credit Strategy Partners LP  
     MacKay Shields Credit Strategy Fund Ltd  
     MacKay Shields Defensive Bond Arbitrage Fund Ltd.  
     MacKay Shields General Partner (L/S) LLC  
         MacKay Shields Long/Short Fund LP  
         MacKay Shields Long/Short Fund (Master) LP  
         MacKay Shields Long/Short Fund (Offshore) LP  
         MacKay Shields Long/Short Fund (QP) LP  
     MacKay Shields High Yield Active Core Fund GP LLC  
         MacKay Shields High Yield Active Core Fund LP  
     MacKay Shields Core Fixed Income Fund GP LLC  
         MacKay Shields Core Fixed Income Fund LP  
     MacKay Municipal Managers Opportunities GP LLC  
         MacKay Municipal Opportunities Master Fund, L.P.  
         MacKay Municipal Opportunities Fund, L.P.  
     MacKay Municipal Managers Credit Opportunities GP LLC  
         MacKay Municipal Credit Opportunities Master Fund, L.P.  
         MacKay Municipal Credit Opportunities Fund, L.P.  
     MacKay Municipal Short Term Opportunities Fund GP LLC  
         MacKay Municipal Short Term Opportunities Fund LP  
 Madison Capital Funding LLC  
     Faraday Holdings, LLC  
         Interior Specialists, Inc.  
             Heritage Interiors ISI, LLC  
             SuperFloors ISI, LLC  
     Home Acres Holdings LLC  
         Home Acres Building Supply Co. LLC  
         Kobrin Builder's Supply Holdings, LLC  
         Kobrin Builders Supply, LLC  
         V-Line Logistics, LLC

IDG Holdco, LLC  
     Identity Group Holdings Corp.  
         Identity Group Holdings LLC  
         Business Stationery LLC  
         IDG, LLC  
     SigLet, Inc.  
     Redi-Tag Corporation  
     Graphics Systems, Inc.  
     Scott Sign Systems, Inc.  
     AdMart Attractions, Inc.  
 MCF Co-Investment GP, LLC  
     MCF Co-Investment GP, LP  
         Madison Capital Funding Co-Investment Fund, LP  
 MCF Fund I LLC  
 MCF Capital Management LLC  
     OFS Capital WM, LLC  
     Kirkwood Fund I LLC  
 Madison Square Investors LLC  
     Madison Square Investors Asian Equity Market Neutral Master Fund Ltd.  
     Madison Square Investors Large-Cap Enhanced Index Fund GP, LLC  
     Madison Square Investors Large-Cap Enhanced Index Fund L.P.  
 New York Life Investments International Limited  
 NYL Workforce GP LLC  
 New York Life Investment Management LLC  
     New York Life Investment Management (U.K.) Limited  
     NYLIM Large Cap Enhanced Index Fund p.l.c.  
     NYLIM-GCR Fund I, LLC  
         NYLIM-GCR Fund I-2002, L.P.  
     NYLIM Fund II GP, LLC  
         NYLIM Real Estate Mezzanine Fund II, LP  
         Kimball Woods, LLC  
         NYLIM-TND, LLC  
         NYLIM-DCM, LLC  
             NYLIM-MM, LLC  
             DCM-N, LLC

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

## PART 1 - ORGANIZATIONAL CHART

### New York Life Investment Management Holdings LLC (continued)

DCM Warehouse Series A, LLC  
 DCM Warehouse Series One, LLC  
 Sixteen West Savannah, LLC  
 Metropolis II Construction, LLC  
 Streets Las Vegas, LLC  
 NYLIM RE Mezzanine Fund II Investment Corp  
 NYLIM-JP, LLC  
 Jefferson at Maritime Holding, L.P.  
 Jefferson at Maritime GP, LLC  
 Jefferson at Maritime, L.P.  
 Albany Hills Holding, LLC  
 Joplin Holding, LLC  
 Joplin Properties, LLC  
 WFHG GP, LLC  
 Workforce Housing Fund I-2007 LP  
 NYLCAP Holdings  
 Jacob Ballas Capital India PVT. Ltd.  
 NYLCAP Manager LLC  
 NYLCAP 2010 Co-Invest GenPar GP, LLC  
 NYLCAP 2010 Co-Invest GenPar L.P.  
 NYLCAP 2010 Co-Invest L.P.  
 NYLCAP 2010 Co-Invest ECI Blocker Holdco A L.P.  
 NYLCAP 2010 Co-Invest ECI Blocker A L.P.  
 NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P.  
 NYLCAP 2010 Co-Invest ECI Blocker B L.P.  
 NYLCAP 2010 Co-Invest ECI Blocker Holdco C L.P.  
 NYLCAP 2010 Co-Invest ECI Blocker C L.P.  
 NYLCAP 2010 Co-Invest ECI Blocker Holdco D L.P.  
 NYLCAP 2010 Co-Invest ECI Blocker D L.P.  
 NYLCAP 2010 Co-Invest ECI Blocker Holdco E L.P.  
 NYLCAP 2010 Co-Invest ECI Blocker E L.P.  
 New York Life Capital Partners, LLC  
 New York Life Capital Partners, L.P.  
 New York Life Capital Partners II, LLC  
 New York Life Capital Partners II, L.P.  
 New York Life Capital Partners III GenPar GP, LLC  
 New York Life Capital Partners III GenPar, LP

New York Life Capital Partners III, LP  
 NYLCAP III RBG Corp.  
 New York Life Capital Partners III-A, LP  
 NYLCAP III-A RBG Corp.  
 New York Life Capital Partners IV GenPar GP, LLC  
 New York Life Capital Partners IV GenPar, LP  
 New York Life Capital Partners IV, LP  
 New York Life Capital Partners IV-A, LP  
 NYLCAP Co-Investment Partners V GenPar GP LLC  
 NYLCAP India Funding LLC  
 NYLIM-JB Asset Management Co., LLC  
 New York Life Investment Management India Fund II, LLC  
 New York Life Investment Management India Fund (FVCI) II, LLC  
 NYLCAP India Funding III LLC  
 NYLIM-Jacob Ballas Asset Management Company III, LLC  
 NYLIM Jacob Ballas India Fund III (Mauritius) LLC  
 NYLIM Jacob Ballas Capital India (FVCI) III LLC  
 NYLIM Jacob Ballas India (FII) III LLC  
 NYLIM Mezzanine GenPar GP, LLC  
 NYLIM Mezzanine GenPar, LP  
 New York Life Investment Management Mezzanine Partners, LP  
 NYLIM Mezzanine Luxco S.a.r.l.  
 NYLIM Mezzanine Partners Parallel Fund, LP  
 NYLIM Mezzanine Partners II GenPar GP, LLC  
 NYLIM Mezzanine Offshore Partners II, LP  
 NYLIM Mezzanine Partners II GenPar, LP  
 New York Life Investment Management Mezzanine Partners II, LP  
 NYLIM Mezzanine II Luxco S.a.r.l.  
 NYLIM Mezzanine Partners II Parallel Fund, LP  
 NYLIM Mezzanine II Parallel Luxco S.a.r.l.  
 NYLCAP Mezzanine Partners III GenPar GP, LLC  
 NYLCAP Mezzanine Partners III GenPar, LP  
 NYLCAP Mezzanine Partners III-K Fund, LP  
 NYLCAP Mezzanine Offshore Partners III-S, LP  
 NYLCAP Mezzanine Partners III, LP  
 NYLCAP Mezzanine III Luxco S.a.r.l.  
 NYLCAP Mezzanine Partners III Parallel Fund, LP

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**

**New York Life Investment Management Holdings LLC (continued)**

NYLCAP Mezzanine Offshore Partners III, L.P.  
NYLCAP Mezzanine Offshore Partners III-S GP, Limited  
NYLCAP Select Manager GenPar GP, LLC  
NYLCAP Select Manager GenPar, LP  
NYLCAP Select Manager Fund, LP  
NYLCAP Select Manager Cayman Fund, LP  
NYLCAP Canada GenPar Inc.  
NYLCAP Select Manager Canada Fund, LP  
NYLCAP Select Manager II GenPar GP, LLC  
NYLCAP Select Manager II GenPar, L.P.  
NYLCAP Select Manager Fund II, L.P.  
NYLCAP Canada II GenPar Inc.  
NYLCAP Select Manager Canada Fund II, L.P.  
Private Advisors L.L.C.

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**

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**NYLIFE LLC**

Eagle Strategies LLC  
New York Life Capital Corporation  
NYL Management Limited  
New York Life Trust Company  
NYL Executive Benefits LLC  
NYLIFE Securities LLC  
NYLINK Insurance Agency Incorporated  
NYLUK I Company  
    NYLUK II Company  
        Gresham Mortgage  
        W Construction Company  
        WIM (AIM)  
        WUT

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

### **PART 1 - ORGANIZATIONAL CHART**

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#### **NYLife Real Estate Holdings LLC**

CC Acquisitions, LP  
Huntsville NYL LLC  
NYL Midwest Apartments LLC  
REEP-IND Kent LLC  
REEP-IND Fridley MN LLC  
REEP-IND Green Oaks IL LLC  
REEP-IND NJ LLC  
NJIND JV LLC  
NJIND Hook Road LLC  
NJIND Old Post Road LLC  
NJIND Brunswick Avenue LLC  
NJIND Raritan Center LLC  
NJIND Talmadge Road LLC  
NJIND Bay Avenue LLC  
NJIND Melrich Road LLC  
NJIND Carter Drive LLC  
NJIND Corbin Street LLC  
REEP-MF Enclave TX LLC  
REEP-MF Issaquah WA LLC  
REEP-MF Mira Loma II TX LLC  
REEP-MF Verde NC LLC  
REEP-MF Mount Vernon GA LLC  
REEP-MF Summitt Ridge CO LLC  
REEP-OF Centerpointe VA LLC  
REEP-OFC 575 Lex NY LLC  
REEP-OFC Westory DC LLC  
REEP-RTL SASI GA LLC

## STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
.0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY						
.0826	New York Life Group	91596	13-3044743	3683691	0000727136		New York Life Insurance & Annuity Corporation	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					Pacific Square Investments LLC	DE	NIA	New York Life Insurance & Annuity Corporation	Ownership	100.000	New York Life Insurance Company	
		00000					29 Park Investments No. 2 Limited	KY	NIA	Pacific Square Investments LLC	Ownership	100.000	New York Life Insurance Company	
.0826	New York Life Group	81353	52-1530175				NYLIFE Insurance Company of Arizona	AZ	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000	13-4199614				New York Life Enterprises LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life Home Equity Income Solutions LLC	DE	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life Insurance Taiwan Corporation	TW	JA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life International Holdings Limited	MU	NIA	New York Life Enterprises LLC	Ownership	95.000	New York Life Insurance Company	
		00000					New York Life International Holdings Limited	MU	NIA	NYL Cayman Holdings Ltd.	Ownership	5.000	New York Life Insurance Company	
		00000					New York Life International India Fund (Mauritius) LLC	MU	NIA	New York Life Enterprises LLC	Ownership	92.970	New York Life Insurance Company	
		00000					NYL Cayman Holdings Ltd.	KY	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYL Worldwide Capital Investments LLC	DE	NIA	NYL Cayman Holdings Ltd.	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life Worldwide Capital, LLC	DE	NIA	NYL Cayman Holdings Ltd.	Ownership	100.000	New York Life Insurance Company	
		00000					Fianzas Monterrey, S.A.	MX	JA	New York Life Worldwide Capital, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Operadora FMA SA de CV	MX	NIA	Fianzas Monterrey, S.A.	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIFE Thailand, Inc.	DE	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	
		00000					PMCC Ltd.	TH	NIA	NYLIFE Thailand, Inc.	Ownership	100.000	New York Life Insurance Company	
		00000					NYL I-VB Asset Management Co. (Mauritius) LLC	MU	NIA	New York Life Enterprises LLC	Ownership	90.000	New York Life Insurance Company	
		00000					Seguros Monterrey New York Life, S.A. de C.V.	MX	JA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Administradora de Conductos SMNYL, S.A. de C.V.	MX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	
		00000					Agencias de Distribucion SMNYL, S.A. de C.V.	MX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	
		00000					SEAF Sichuan SME Investment Fund LLC	DE	NIA	New York Life Enterprises LLC	Ownership	39.980	New York Life Insurance Company	
		00000	13-4081725	2928649	0001270096		NYLIFE LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYL Management Limited	GB	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	
		00000	13-3808042		0001033244		New York Life Trust Company	NY	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYL Executive Benefits LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	
		00000	13-2649692		0000071637		NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLINK Insurance Agency Incorporated	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLUK I Company	GB	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLUK II Company	GB	NIA	NYLUK I Company	Ownership	100.000	New York Life Insurance Company	
		00000					Gresham Mortgage	GB	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	
		00000					W Construction Company	GB	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	

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## SCHEDULE Y

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		00000					WIM (A1M)	GB	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	
		00000					WUT	GB	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	
		00000					Biris Holdings LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					29 Park Investments No.1 Limited	KY	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
							New York Life Short Term Fund (STF)							
		00000						NY	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					NYL Wind Investments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					PTC Acquisitions, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					NyLife Real Estate Holdings, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					CC Acquisitions, LP	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000		3663273			Huntsville NYL LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYL Midwest Apartments LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					REEP-IND Kent LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					REEP-IND Fridley MN LLC	MN	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					REEP-IND Green Oaks IL LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					REEP-IND NJ LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NJIND JV LLC	DE	NIA	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	
		00000					NJIND Hook Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NJIND Old Post Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NJIND Brunswick Avenue LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NJIND Raritan Center LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NJIND Talmadge Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NJIND Bay Avenue LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NJIND Melrich Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NJIND Carter Drive LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NJIND Corbin Street LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	
		00000					REEP-Enclave TX LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					REEP-MF Issaquah WA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					REEP-MF Mira Loma II TX LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					REEP-MF Verde NC LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					REEP-MF Mount Vernon GA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					REEP-MF Summitt Ridge CO LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					REEP-OF Centerpointe VA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					REEP-RTL SASI GA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					REEP-OFC 575 Lex NY LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					REEP-OFC Westory DC LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYMH Farmingdale, NY, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					NYLMDC King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					NYLMDC King of Prussia Realty, LP	DE	NIA	NYLMDC King of Prussia GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYMH Attleboro MA, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					NYMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					NYMH-Ennis, L.P.	TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYMH-Freeport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					NYMH-Freeport, L.P.	TX	NIA	NYMH-Freeport GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYMH-Houston GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					NYMH-Houston, L.P.	TX	NIA	NYMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYMH-Plano GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					NYMH-Plano, L.P.	TX	NIA	NYMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					NYMH-San Antonio, L.P.	TX	NIA	NYMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	

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## SCHEDULE Y

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		00000					NYMH-Stephenville, L.P.	TX	NIA	NYMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYMH-Taylor GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					NYMH-Taylor, L.P.	TX	NIA	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-002 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-003 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-006 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-007 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-008 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-009 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-017 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-018 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-021 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-025 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-063 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-067 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-069 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					SCP 2005-C21-070 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					Silver Spring, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					Silver Spring Associates, L.P.	PA	NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	
		00000	52-2206685		0001513831		New York Life Investment Management Holdings LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000	03-0598064		0000050672		Institutional Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	
		00000	13-3741759		0000914898		NYLIFE Distributors LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	
		00000	13-4080466		0000061227		Mackay Shields LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Mackay Shields Core Plus Opportunities Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001502131		Mackay Shields Core Plus / Opportunities Fund LP	DE	NIA	Mackay Shields Core Plus Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001502132		Mackay Shields Core Plus Opportunities Fund LTD	KY	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000		3859263			Mackay Shields Credit Strategy Partners LP	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Mackay Shields Credit Strategy Fund LTD	KY	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001502133		Mackay Shields Defensive Bond Arbitrage Fund Ltd.	BM	NIA	Mackay Shields LLC	Board of Directors	0.000	New York Life Insurance Company	
		00000			0001502133		Mackay Shields Defensive Bond Arbitrage Fund Ltd.	BM	NIA	New York Life Insurance Company	Ownership	27.250	New York Life Insurance Company	



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		00000			0001502133		Mackay Shields Defensive Bond Arbitrage Fund Ltd.	BM	NIA	New York Life Insurance and Annuity Corporation	Ownership	4.500	New York Life Insurance Company	
		00000					Mackay Shields General Partner (L/S) LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Mackay Shields Long/Short Fund LP	DE	NIA	Mackay Shields General Partner (L/S) LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Mackay Shields Long/Short Fund (Master) LP	DE	NIA	Mackay Shields General Partner (L/S) LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001271221		Mackay Shields Long/Short Fund (Offshore) LP	KY	NIA	Mackay Shields General Partner (L/S) LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001271222		Mackay Shields Long/Short Fund (QP) LP	DE	NIA	Mackay Shields General Partner (L/S) LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Mackay Shields High Yield Active Core Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001502130		Mackay Shields High Yield Active Core Fund LP	DE	NIA	Mackay Shields High Yield Active Core Fund GP LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Mackay Shields Core Fixed Income Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000	45-2733007		0001529525		Mackay Shields Core Fixed Income Fund LP	DE	NIA	Mackay Shields Core Fixed Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Mackay Municipal Managers Opportunities GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001432467		Mackay Municipal Opportunities Master Fund, L.P.	DE	NIA	Mackay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001432468		Mackay Municipal Opportunities Fund, L.P.	DE	NIA	Mackay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Mackay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001460030		Mackay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	Mackay Municipal Managers Credit Opportunities GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001460023		Mackay Municipal Credit Opportunities Fund, L.P.	DE	NIA	Mackay Municipal Managers Credit Opportunities GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Mackay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000	45-3041041		0001532022		Mackay Municipal Short Term Opportunities Fund LP	DE	NIA	Mackay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Madison Capital Funding LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Faraday Holdings, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	17.750	New York Life Insurance Company	
		00000					Interior Specialists, Inc.	CA	NIA	Faraday Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Heritage Interiors ISI, LLC	AZ	NIA	Interior Specialists, Inc.	Ownership	100.000	New York Life Insurance Company	
		00000					SuperFloors ISI, LLC	WA	NIA	Interior Specialists, Inc.	Ownership	100.000	New York Life Insurance Company	
		00000			0001367711		Home Acres Holdings LLC	DE	NIA	Madison Capital Funding LLC	Ownership	50.000	New York Life Insurance Company	
		00000					Home Acres Building Supply Co. LLC	MI	NIA	Home Acres Holdings LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Kobrin Builder's Supply Holdings, LLC	MI	NIA	Home Acres Building Supply Co. LLC	Ownership	54.950	New York Life Insurance Company	
		00000					Kobrin Builders Supply, LLC	FL	NIA	Kobrin Builder's Supply Holdings, LLC	Ownership	99.900	New York Life Insurance Company	
		00000					Kobrin Builders Supply, LLC	FL	NIA	Home Acres Building Supply Co. LLC	Ownership	0.100	New York Life Insurance Company	

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		.00000					V-Line Logistics, LLC	.IN	.NIA	Home Acres Building Supply Co. LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					IDG Holdco, LLC	.DE	.NIA	Madison Capital Funding LLC	Ownership	.45.240	New York Life Insurance Company	
		.00000					Identity Group Holdings Corp.	.DE	.NIA	IDG Holdco, LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					Identity Group Holdings LLC	.DE	.NIA	Identity Group Holdings Corp.	Ownership	.100.000	New York Life Insurance Company	
		.00000					Business Stationery LLC	.OH	.NIA	Identity Group Holdings LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					IDG, LLC	.DE	.NIA	Identity Group Holdings LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					SigLet, Inc.	.DE	.NIA	Identity Group Holdings Corp.	Ownership	.100.000	New York Life Insurance Company	
		.00000					Redi-Tag Corporation	.CA	.NIA	Identity Group Holdings Corp.	Ownership	.100.000	New York Life Insurance Company	
		.00000					Graphic Systems, Inc.	.KS	.NIA	Identity Group Holdings Corp.	Ownership	.100.000	New York Life Insurance Company	
		.00000					Scott Sign Systems, Inc.	.FL	.NIA	Identity Group Holdings Corp.	Ownership	.100.000	New York Life Insurance Company	
		.00000					AdMart Attractions, Inc.	.NY	.NIA	Identity Group Holdings Corp.	Ownership	.100.000	New York Life Insurance Company	
		.00000					MCF Co-Investment GP LLC	.DE	.NIA	Madison Capital Funding LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000			0001538585		MCF Co-Investment GP LP	.DE	.NIA	MCF Co-Investment GP LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					Madison Capital Funding Co-Investment Fund LP	.DE	.NIA	MCF Co-Investment GP LP	Ownership	.100.000	New York Life Insurance Company	
		.00000			0001538584		MCF Fund I LLC	.DE	.NIA	Madison Capital Funding LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					MCF Capital Management LLC	.DE	.NIA	Madison Capital Funding LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					OFS Capital VM, LLC	.DE	.NIA	MCF Capital Management LLC	Other	.0.000	New York Life Insurance Company	.1
		.00000					Kirkwood Fund I LLC	.DE	.NIA	MCF Capital Management LLC	Other	.0.000	New York Life Insurance Company	.1
		.00000					Kirkwood Fund I LLC	.DE	.NIA	MCF Capital Management LLC	Ownership	.0.024	New York Life Insurance Company	
		.00000	13-5582869		0001453415		Madison Square Investors LLC	.DE	.NIA	New York Life Investment Management Holdings LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					Madison Square Investors Asian Equity Market Neutral Master Fund Ltd.	.KY	.NIA	Madison Square Investors LLC	Board of Directors	.0.000	New York Life Insurance Company	
		.00000					Madison Square Investors Large-Cap Enhanced Index Fund GP, LLC	.DE	.NIA	Madison Square Investors LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000			0001329043		Madison Square Investors Large-Cap Enhanced Index Fund LP	.DE	.NIA	Madison Square Investors Large-Cap Enhanced Index Fund GP, LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					New York Life Investments International Limited	.IE	.NIA	New York Life Investment Management Holdings LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					NYL Workforce GP LLC	.DE	.NIA	New York Life Investment Management Holdings LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000			0001133639		New York Life Investment Management LLC	.DE	.NIA	New York Life Investment Management Holdings LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					New York Life Investment Management (U.K.) Ltd.	.GB	.NIA	New York Life Investment Management LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000			0001329043		NYLIM Large Cap Enhanced Index Fund p.l.c.	.IE	.NIA	New York Life Investment Management LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					NYLIM-GCR Fund I, LLC	.DE	.NIA	New York Life Investment Management LLC	Ownership	.50.000	New York Life Insurance Company	
		.00000		3857568	0001212904		NYLIM-GCR Fund I-2002, L.P.	.DE	.NIA	NYLIM-GCR Fund I, LLC	Ownership	.50.000	New York Life Insurance Company	
		.00000					NYLIM Fund II GP, LLC	.DE	.NIA	New York Life Investment Management LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000			0001355337		NYLIM Real Estate Mezzanine Fund II, LP	.DE	.NIA	NYLIM Fund II GP, LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					Kimball Woods, LLC	.MA	.NIA	NYLIM Real Estate Mezzanine Fund II, LP	Ownership	.100.000	New York Life Insurance Company	
		.00000					NYLIM-TND, LLC	.DE	.NIA	NYLIM Real Estate Mezzanine Fund II, LP	Ownership	.100.000	New York Life Insurance Company	

## STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					NYLIM-DCM, LLC	DE	NIA	NYLIM Real Estate Mezzanine Fund II, LP	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM-MM, LLC	DE	NIA	NYLIM-DCM, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					DCM-N, LLC	DE	NIA	NYLIM-MM, LLC	Ownership	80.000	New York Life Insurance Company	
		00000					DCM-N, LLC	DE	NIA	NYLIM RE Mezzanine Fund II Investment Corporation	Ownership	20.000	New York Life Insurance Company	
		00000					DCM Warehouse Series A, LLC	DE	NIA	DCM-N, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					DCM Warehouse Series One, LLC	DE	NIA	DCM Warehouse Series A, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Sixteen West Savannah, LLC	IN	NIA	DCM Warehouse Series One, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Metropolis II Construction, LLC	DE	NIA	DCM Warehouse Series One, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Streets Las Vegas, L.L.C.	AZ	NIA	DCM Warehouse Series One, LLC	Ownership	90.000	New York Life Insurance Company	
		00000					NYLIM RE Mezzanine Fund II Investment Corporation	DE	NIA	NYLIM Real Estate Mezzanine Fund II, LP	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM-JP, LLC	DE	NIA	NYLIM RE Mezzanine Fund II Investment Corporation	Ownership	100.000	New York Life Insurance Company	
		00000					Jefferson at Maritime Holding, L.P.	DE	NIA	NYLIM-JP, LLC	Ownership	1.000	New York Life Insurance Company	
		00000					Jefferson at Maritime Holding, L.P.	DE	NIA	NYLIM RE Mezzanine Fund II Investment Corporation	Ownership	99.000	New York Life Insurance Company	
		00000					Jefferson at Maritime GP, LLC	DE	NIA	Jefferson at Maritime Holding, L.P.	Ownership	100.000	New York Life Insurance Company	
		00000					Jefferson at Maritime, L.P.	DE	NIA	Jefferson at Maritime GP, LLC	Ownership	1.000	New York Life Insurance Company	
		00000					Jefferson at Maritime, L.P.	DE	NIA	Jefferson at Maritime Holding, L.P.	Ownership	99.000	New York Life Insurance Company	
		00000					Albany Hills Holding, LLC	AR	NIA	NYLIM RE Mezzanine Fund II Investment Corporation	Ownership	100.000	New York Life Insurance Company	
		00000					Joplin Holding, LLC	DE	NIA	Albany Hills Holding, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Joplin Properties, LLC	AR	NIA	Joplin Holding, LLC	Ownership	50.000	New York Life Insurance Company	
		00000					WFGH, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	
		00000			0001406803		Workforce Housing Fund I - 2007, LP	DE	NIA	WFGH, GP LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Holdings (Mauritius) LLC	MU	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Jacob Ballas Capital India PVT, LTD	MU	NIA	NYLCAP Holdings (Mauritius) LLC	Ownership	23.300	New York Life Insurance Company	
		00000	13-4091043		0001292892		NYLCAP Manager LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP 2010 Co-Invest GenPar GP, LLC	DE	NIA	NYLCAP Manager LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP 2010 Co-Invest GenPar L.P.	DE	NIA	NYLCAP 2010 Co-Invest GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP 2010 Co-Invest L.P.	DE	NIA	NYLCAP 2010 Co-Invest GenPar L.P.	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP 2010 Co-Invest EC1 Blocker Holdco A L.P.	DE	NIA	NYLCAP 2010 Co-Invest L.P.	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP 2010 Co-Invest EC1 Blocker A L.P.	DE	NIA	NYLCAP 2010 Co-Invest EC1 Blocker Holdco A L.P.	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP 2010 Co-Invest EC1 Blocker Holdco B L.P.	DE	NIA	NYLCAP 2010 Co-Invest L.P.	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP 2010 Co-Invest EC1 Blocker B L.P.	DE	NIA	NYLCAP 2010 Co-Invest EC1 Blocker Holdco B L.P.	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP 2010 Co-Invest EC1 Blocker Holdco C L.P.	DE	NIA	NYLCAP 2010 Co-Invest L.P.	Ownership	100.000	New York Life Insurance Company	

## STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
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		00000					NYLCAP 2010 Co-Invest ECI Blocker C L.P.	DE	NIA	NYLCAP 2010 Co-Invest ECI Blocker Holdco C L.P.	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP 2010 Co-Invest ECI Blocker Holdco D L.P.	DE	NIA	NYLCAP 2010 Co-Invest L.P.	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP 2010 Co-Invest ECI Blocker D L.P.	DE	NIA	NYLCAP 2010 Co-Invest ECI Blocker Holdco D L.P.	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP 2010 Co-Invest ECI Blocker Holdco E L.P.	DE	NIA	NYLCAP 2010 Co-Invest L.P.	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP 2010 Co-Invest ECI Blocker E L.P.	DE	NIA	NYLCAP 2010 Co-Invest ECI Blocker L.P.	Ownership	100.000	New York Life Insurance Company	
		00000			0001513540		New York Life Capital Partners, LLC	DE	NIA	NYLCAP Manager LLC	Ownership	100.000	New York Life Insurance Company	
		00000	13-4091045		0001513533		New York Life Capital Partners, LP	DE	NIA	New York Life Capital Partners, LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001293285		New York Life Capital Partners II, LLC	DE	NIA	NYLCAP Manager LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001293286		New York Life Capital Partners II, LP	DE	NIA	New York Life Capital Partners II, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life Capital Partners III GenPar GP, LLC	DE	NIA	NYLCAP Manager LLC	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life Capital Partners III GenPar, LP	DE	NIA	New York Life Capital Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life Capital Partners III, LP	DE	NIA	New York Life Capital Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP III RBG Corp.	DE	NIA	New York Life Capital Partners III, LP	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life Capital Partners III-A, LP	DE	NIA	New York Life Capital Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP III-A RBG Corp.	DE	NIA	New York Life Capital Partners III-A, LP	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	NYLCAP Manager LLC	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life Capital Partners IV GenPar, LP	DE	NIA	New York Life Capital Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life Capital Partners IV, LP	DE	NIA	New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life Capital Partners IV-A, LP	DE	NIA	New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Co-Investment Partners V GenPar GP LLC	DE	NIA	NYLCAP Manager LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP India Funding LLC	DE	NIA	NYLCAP Manager LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM-JB Asset Management Co., LLC	MU	NIA	NYLCAP India Funding LLC	Ownership	24.660	New York Life Insurance Company	2
		00000			0001356865		New York Life Investment Management India Fund II, LLC (Mauritius)	MU	NIA	NYLIM-JB Asset Management Co., LLC	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life Investment Management India Fund (FVIC) II, LLC (Mauritius)	MU	NIA	New York Life Investment Management India Fund II, LLC (Mauritius)	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP India Funding III LLC	DE	NIA	NYLCAP Manager LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM-Jacob Ballas Asset Management Company III, LLC	MU	NIA	NYLCAP India Funding III LLC	Ownership	24.660	New York Life Insurance Company	3
		00000			0001435025		NYLIM Jacob Ballas India Fund III, LLC	MU	NIA	NYLIM-Jacob Ballas Asset Management Company III, LLC	Ownership	100.000	New York Life Insurance Company	

## STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
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		00000					NYLIM Jacob Ballas Capital India (FVC) III, LLC	MU	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM Jacob Ballas India (FII) III LLC	MU	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001513541		NYLIM Mezzanine GenPar GP, LLC	DE	NIA	NYLCAP Manager LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001513539		NYLIM Mezzanine GenPar, LP	DE	NIA	NYLIM Mezzanine GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life Investment Management Mezzanine Partners, LP	DE	NIA	NYLIM Mezzanine GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000			0001193500					New York Life Investment Management Mezzanine Partners, LP	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM Mezzanine Luxco S.a.r.l.	LU	NIA		Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM Mezzanine Partners Parallel Fund LP	DE	NIA	NYLIM Mezzanine GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000			0001259536		NYLIM Mezzanine Partners II GenPar GP, LLC	DE	NIA	NYLCAP Manager LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM Mezzanine Offshore Partners II, LP	KY	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM Mezzanine Partners II GenPar, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life Investment Management Mezzanine Partners II, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000								New York Life Investment Management Mezzanine Partners II, LP	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM Mezzanine II Luxco S.a.r.l.	LU	NIA		Ownership	100.000	New York Life Insurance Company	
		00000			0001387095		NYLIM Mezzanine Partners II Parallel Fund, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM Mezzanine II Parallel Luxco S.a.r.l.	LU	NIA	NYLIM Mezzanine Partners II Parallel Fund, LP	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Mezzanine Partners III GenPar GP, LLC	DE	NIA	NYLCAP Manager LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Mezzanine Partners III GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Mezzanine Partners III-K Fund, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Mezzanine Offshore Partners III-S, LP	GB	NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000			0001482545		NYLCAP Mezzanine Partners III, LP	DE	NIA	NYLCAP Mezzanine Partners III, LP	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Mezzanine III Luxco S.a.r.l.	LU	NIA		Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Mezzanine Partners III Parallel Fund, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000			0001539552		NYLCAP Mezzanine Offshore Partners III, LP	KY	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001483925		NYLCAP Mezzanine Offshore Partners III-S GP, Limited	GB	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Select Manager GenPar GP, LLC	DE	NIA	NYLCAP Manager LLC	Ownership	100.000	New York Life Insurance Company	
		00000								NYLCAP Select Manager GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Select Manager GenPar, LP	DE	NIA	NYLCAP Select Manager GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000			0001441093		NYLCAP Select Manager Fund, LP	DE	NIA	NYLCAP Select Manager GenPar, LP	Ownership	100.000	New York Life Insurance Company	

## STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
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		00000					NYLCAP Select Manager Cayman Fund, LP	KY	NIA	NYLCAP Select Manager GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Canada GenPar, Inc.	CA	NIA	NYLCAP Manager LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Select Manager Canada Fund, LP	CA	NIA	NYLCAP Canada GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Select Manager II GenPar GP, LLC	DE	NIA	NYLCAP Manager LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Select Manager II GenPar GP, L.P.	KY	NIA	NYLCAP Select Manager II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001520743		NYLCAP Select Manager Fund II, L.P.	KY	NIA	NYLCAP Select Manager II GenPar GP, L.P.	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Canada II GenPar, Inc.	CA	NIA	NYLCAP Manager LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Select Manager Canada Fund II, L.P.	CA	NIA	NYLCAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	
		00000	54-1886751		0001065114		Private Advisors LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	60.000	New York Life Insurance Company	
		00000					NYLIM Flatiron CLO 2003-1 Ltd	KY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	4
		00000					NYLIM Flatiron CLO 2003-1 Equity Holdings LLC, Series A	KY	OTH	NYLIM Flatiron CLO 2003-1 Ltd	Influence	0.000	New York Life Insurance Company	4
		00000					NYLIM Flatiron CLO 2004-1 Ltd	KY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	4
		00000					NYLIM Flatiron CLO 2004-1 Equity Holdings LLC, Series A	KY	OTH	NYLIM Flatiron CLO 2004-1 Ltd	Influence	0.000	New York Life Insurance Company	4
		00000					NYLIM Flatiron CLO 2005-1 Ltd	KY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	4
		00000					NYLIM Flatiron CLO 2005-1 Equity Holdings LLC, Series A	KY	OTH	NYLIM Flatiron CLO 2005-1 Ltd	Influence	0.000	New York Life Insurance Company	4
		00000					NYLIM Flatiron CLO 2006-1 Ltd	KY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	4
		00000					NYLIM Flatiron CLO 2006-1 Equity Holdings LLC, Series A	KY	OTH	NYLIM Flatiron CLO 2006-1 Ltd	Influence	0.000	New York Life Insurance Company	4
		00000					Flatiron CLO 2007-1 Ltd	KY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	4
		00000					NYLIM Flatiron CLO 2007-1 Equity Holdings LLC, Series A	KY	OTH	NYLIM Flatiron CLO 2007-1 Ltd	Influence	0.000	New York Life Insurance Company	4
		00000					Flatiron CLO 2011-1 Ltd	KY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	4
		00000					Flatiron CLO 2012-1 Ltd	KY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	4
		00000			4007034		Stratford CDO 2001-1 Ltd	KY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	4
		00000					Silverado CLO 2006-II Limited	KY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	4
		00000					Silverado CLO 2006-II Equity Holdings LLC, Series A	KY	OTH	Silverado CLO 2006-II Limited	Influence	0.000	New York Life Insurance Company	4
		00000					New York Life Funding	KY	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	5
		00000					New York Life Global Funding	DE	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	5
		00000					Martingale Road LLC	DE	NIA	New York Life Insurance Company	Ownership	71.469	New York Life Insurance Company	
		00000					North Andrews Avenue LLC	DE	NIA	New York Life Insurance Company	Ownership	66.900	New York Life Insurance Company	
		00000					New York Life Insurance and Annuity Corporation	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.100	New York Life Insurance Company	
		00000					UFI-NOR Federal Receivables Trust, Series 2009B	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	6
		00000					Government Energy Savings Trust 2003-A	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	6
		00000	86-0742726		0000931809		NYLARC Holding Company Inc.	AZ	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	7

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.....	.....	.....68723 .....	86-0742727 .....	.....	.....	.....	New York Life Agents Reinsurance Company .....	.....AZ.....	.....OTH.....	NYLARC Holding Company Inc. ....	Influence.....	...0.000 .....	New York Life Insurance Company .....	.....7 .....

Asterisk	Explanation
1 .....	Contractual Client – MCF Capital Management LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio. ....
2 .....	NYLCAP Manager LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares. ....
3 .....	NYLCAP Manager LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares. ....
4 .....	Investment Pool – Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company. ....
5 .....	Reliance Relationship – Entire proceeds of the entity are invested in a funding agreement of the Company. ....
6 .....	Energy Contracts Investments – with 100% of the investments coming from the Company and its wholly owned affiliate New York Life Insurance and Annuity Corporation. ....
7 .....	Reliance Relationship – Owners of this entity are agents of the Company. All business of this entity is conducted through reinsurance agreements with the Company and its insurance affiliates. ....

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

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.

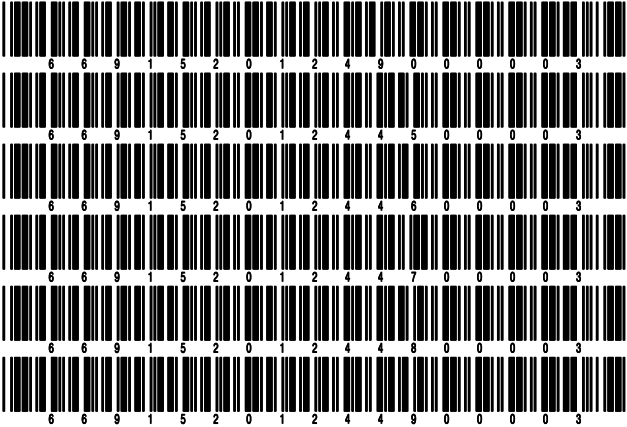
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	YES
3. Will the Reasonableness of Assumptions Certification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

Explanation:

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]





STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Unearned reinsurance premium recoverable .....	56,574,569		56,574,569	56,810,548
2505. Amount due for undelivered securities .....	39,921,036	3,278	39,917,758	73,767,640
2506. Administrative and other fees due and unpaid .....	3,322,389		3,322,389	1,884,607
2507. State premium tax credit .....	2,800,000		2,800,000	
2508. Federal employees' group life conversion pool fund .....	2,619,047		2,619,047	2,619,047
2509. Miscellaneous .....	1,434,832,905	1,434,832,905		
2597. Summary of remaining write-ins for Line 25 from overflow page	1,540,069,946	1,434,836,183	105,233,763	135,081,842

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Obligations under structured settlement agreements .....	150,976,706	150,312,612
2505. Liability for interest on claims .....	43,440,647	62,987,025
2506. General contingency reserve .....	32,552,752	32,557,436
2507. Reserves required on certain group annuity separate accounts .....	9,808,223	7,590,020
2508. Deferred gains liability .....	9,133,552	13,172,134
2509. Guarantee reserve .....	4,410,873	4,410,873
2510. Adjustment to agents' progress sharing plan liability .....	4,234,124	5,537,716
2511. Derivative payable .....	3,670,741	19,063,162
2512. Deferred rent payable .....	3,252,934	2,365,770
2513. Deferred liability rebate commission .....	3,149,163	3,275,971
2514. Contingent liability .....	2,430,112	2,747,083
2515. Other liabilities .....	947,613	13,382
2597. Summary of remaining write-ins for Line 25 from overflow page	268,007,440	304,033,184

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Other deductions for reinsurance .....	(3,868,764)	3,558,234	5,597,322
2705. Change in special reserves on certain group policies .....	(5,827,674)	12,965,647	(16,673,086)
2797. Summary of remaining write-ins for Line 27 from overflow page	(9,696,438)	16,523,881	(11,075,764)

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Ceding commission .....	(2,027,171)	(2,027,171)	(2,702,895)
5305. Change in special reserves on certain group annuity contracts .....	(2,218,203)	(3,199,684)	(166,502)
5306. Change in special surplus funds-deferred tax .....		6,541,120	170,492,905
5307. Change in prior service cost on employees and agents benefits .....			8,297,060
5397. Summary of remaining write-ins for Line 53 from overflow page	(4,245,374)	1,314,265	175,920,568

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	410,107,322	432,199,191
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	113,292,524	
2.2 Additional investment made after acquisition .....	9,881,929	7,398,385
3. Current year change in encumbrances .....		
4. Total gain (loss) on disposals .....	(44,441)	(262,059)
5. Deduct amounts received on disposals .....	(44,441)	8,746,414
6. Total foreign exchange change in book/adjusted carrying value .....		
7. Deduct current year's other than temporary impairment recognized .....		70
8. Deduct current year's depreciation .....	15,359,301	20,481,711
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	517,922,474	410,107,322
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Line 9 minus Line 10) .....	517,922,474	410,107,322

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	10,101,770,275	9,445,337,111
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	1,537,793,293	1,704,822,858
2.2 Additional investment made after acquisition .....	338,341	2,996,218
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....	2,140,450	2,947,680
5. Unrealized valuation increase (decrease) .....	9,075,128	(5,451,036)
6. Total gain (loss) on disposals .....	(10,700,686)	4,037
7. Deduct amounts received on disposals .....	846,186,543	1,045,126,535
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	17,293	42,670
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....		
10. Deduct current year's other than temporary impairment recognized .....		3,717,389
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	10,794,212,964	10,101,770,275
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	10,794,212,964	10,101,770,275
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14) .....	10,794,212,964	10,101,770,275

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	8,432,618,922	8,379,833,948
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	163,607,977	513,252,010
2.2 Additional investment made after acquisition .....	14,332,649,356	21,218,364,409
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....	218,678,912	(3,868,687)
6. Total gain (loss) on disposals .....	10,762,086	11,927,156
7. Deduct amounts received on disposals .....	13,423,444,673	21,416,677,278
8. Deduct amortization of premium and depreciation .....	70,387,887	114,127,510
9. Total foreign exchange change in book/adjusted carrying value .....	(13,323,250)	(19,875,776)
10. Deduct current year's other than temporary impairment recognized .....	135,098,079	136,209,351
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	9,516,063,364	8,432,618,922
12. Deduct total nonadmitted amounts .....	113,329,600	111,920,455
13. Statement value at end of current period (Line 11 minus Line 12) .....	9,402,733,764	8,320,698,467

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	77,218,651,862	73,658,576,232
2. Cost of bonds and stocks acquired .....	9,715,842,942	21,011,413,856
3. Accrual of discount .....	314,544,505	388,572,294
4. Unrealized valuation increase (decrease) .....	1,003,725,973	842,017,513
5. Total gain (loss) on disposals .....	308,465,122	303,208,546
6. Deduct consideration for bonds and stocks disposed of .....	9,461,889,703	18,696,006,531
7. Deduct amortization of premium .....	63,624,882	89,456,961
8. Total foreign exchange change in book/adjusted carrying value .....	15,711,239	(20,339,245)
9. Deduct current year's other than temporary impairment recognized .....	65,030,190	179,333,842
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	78,986,396,868	77,218,651,862
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....	78,986,396,868	77,218,651,862

## STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

**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
<b>BONDS</b>								
1. Class 1 (a) .....	47,514,250,439	13,728,328,060	14,587,699,719	114,990,056	46,660,461,584	47,514,250,439	46,769,868,836	46,958,627,311
2. Class 2 (a) .....	17,796,746,910	1,644,619,423	1,316,480,891	88,427,699	17,449,332,054	17,796,746,910	18,213,313,141	17,260,940,613
3. Class 3 (a) .....	3,037,982,983	219,867,432	151,300,346	(110,785,585)	3,018,620,329	3,037,982,983	2,995,764,484	2,869,322,543
4. Class 4 (a) .....	1,920,957,584	174,624,699	136,287,333	3,662,489	1,992,195,291	1,920,957,584	1,962,957,439	2,093,870,346
5. Class 5 (a) .....	413,512,705	8,351,872	20,643,789	(22,172,606)	462,629,647	413,512,705	379,048,182	532,924,738
6. Class 6 (a) .....	34,633,631		(1,021,511)	20,591,525	39,370,021	34,633,631	56,246,667	53,655,602
7. Total Bonds	70,718,084,252	15,775,791,486	16,211,390,567	94,713,578	69,622,608,926	70,718,084,252	70,377,198,749	69,769,341,153
<b>PREFERRED STOCK</b>								
8. Class 1 .....								
9. Class 2 .....	46,099,265	3,768,486		(5)	42,591,965	46,099,265	49,867,746	39,338,368
10. Class 3 .....	6,834,957			5,573,408	6,834,957	6,834,957	12,408,365	4,969,957
11. Class 4 .....	8,704,424	7,326,879		(3,970,822)	14,747,035	8,704,424	12,060,481	14,251,160
12. Class 5 .....	1,632,413		26,895		1,632,413	1,632,413	1,605,518	4,140,403
13. Class 6 .....	2,993,908			(13,843)	3,282,680	2,993,908	2,980,065	3,216,770
14. Total Preferred Stock .....	66,264,967	11,095,365	26,895	1,588,738	69,089,050	66,264,967	78,922,175	65,916,658
15. Total Bonds and Preferred Stock	70,784,349,219	15,786,886,851	16,211,417,462	96,302,316	69,691,697,976	70,784,349,219	70,456,120,924	69,835,257,811

(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 \$ .....492,795,215 ; NAIC 2 \$ .....23,516,649 ; NAIC 3 \$ ..... ;

NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	80,085,077	XXX	80,024,138	127,773	26,999

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	129,737,058	291,164,444
2. Cost of short-term investments acquired .....	284,027,721	3,378,273,372
3. Accrual of discount .....	268,307	141,108
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	18	39
6. Deduct consideration received on disposals .....	333,827,535	3,539,710,586
7. Deduct amortization of premium .....	120,492	131,319
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	80,085,077	129,737,058
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	80,085,077	129,737,058

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)	598,931,101
2.	Cost Paid/(Consideration Received) on additions	(358,000)
3.	Unrealized Valuation increase/(decrease)	(66,363,203)
4.	Total gain (loss) on termination recognized	(3,389,226)
5.	Considerations received/(paid) on terminations	(5,431,895)
6.	Amortization	(22,562,345)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	511,690,222
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	511,690,222

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year	12,644
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)	
3.1	Change in variation margin on open contracts	
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized	
3.23	Section 1, Column 16, current year to date minus	
3.24	Section 1, Column 16, prior year	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Variation margin on terminated contracts during the year	(303,622)
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	(316,266)(316,266)
4.3	Subtotal (Line 4.1 minus Line 4.2)	12,644
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Recognized	
	5.2 Used to adjust basis of hedged items	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

## STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

## SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE NEW YORK LIFE INSURANCE COMPANY

**SCHEDULE DB - PART C - SECTION 2**

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory .....										
2. Add: Opened or Acquired Transactions.....										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions.....										
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory										

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.....	511,690,222
2.	Part B, Section 1, Column 14.....	
3.	Total (Line 1 plus Line 2) .....	511,690,222
4.	Part D, Column 5 .....	935,415,177
5.	Part D, Column 6 .....	(423,724,954)
6.	Total (Line 3 minus Line 4 minus Line 5) .....	

		Fair Value Check
7.	Part A, Section 1, Column 16.....	696,080,491
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8) .....	696,080,491
10.	Part D, Column 8 .....	1,124,415,224
11.	Part D, Column 9 .....	(428,334,732)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	

		Potential Exposure Check
13.	Part A, Section 1, Column 21 .....	151,122,755
14.	Part B, Section 1, Column 19.....	
15.	Part D, Column 11 .....	151,122,755
16.	Total (Line 13 plus Line 14 minus Line 15) .....	



SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	1,507,270,118	1,398,120,288
2. Cost of cash equivalents acquired .....	38,510,364,190	54,399,363,610
3. Accrual of discount .....	1,837,768	1,682,391
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	1,002	(4,255)
6. Deduct consideration received on disposals .....	38,365,150,920	54,291,891,917
7. Deduct amortization of premium .....	13,987	
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	1,654,308,171	1,507,270,118
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	1,654,308,171	1,507,270,118