



New York Life Global Funding
\$1,000,000,000
GLOBAL DEBT ISSUANCE PROGRAM

This supplement (“Base Prospectus Supplement”) is supplemental to and must be read in conjunction with the Offering Memorandum dated June 12, 2013 (the “Offering Memorandum”), as supplemented by a first base prospectus supplement dated September 4, 2013, 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 Article 16 of the Prospectus Directive. References herein to this document are to this Base Prospectus Supplement incorporating Annex 1 hereto.

On November 13, 2013, New York Life Insurance Company (“New York Life”) published its interim statutory statements as of September 30, 2013 (including any notes thereto, the “Third Quarter 2013 Statutory Statements”), and on November 22, 2013 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 2013 Statutory Statements are set out in Annex 1 to this document. Copies of the Summary and the Third Quarter 2013 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 4, 2013

ANNEX 1

SUMMARY OF CERTAIN THIRD QUARTER FINANCIAL INFORMATION

Unaudited Results of Operations – For the Nine Months Ended September 30, 2013 Compared to the Nine Months Ended September 30, 2012

Net Income

Net income, which is net gain from operations plus net realized capital gains (after-tax and transfers to the interest maintenance reserve (“**IMR**”)), was \$499 million for the nine months ended September 30, 2013, which represented a \$54 million increase from the net income of \$445 million reported for the nine months ended September 30, 2012. The increase was driven by a \$276 million improvement in net realized capital gains (see “—Net Realized Capital Gains/(Losses)”), partially offset by a \$222 million decrease in net gain from operations.

Net Gain from Operations

Net gain from operations after dividends and federal income taxes for the nine months ended September 30, 2013 was \$423 million, primarily driven by investment spread income and earnings from mortality spreads. Current year net gain was \$222 million, or 34.4%, lower than the \$645 million reported for the nine months ended September 30, 2012. The decrease was driven by the following:

- Net gain before dividends and taxes was \$55 million lower than the prior year primarily due to an increase in operating expenses (see “—Operating Expenses”);
- \$60 million higher expense recorded for dividends to policyholders mainly due to the increase in New York Life’s dividend scale approved by the Board of Directors in November 2012; and
- \$107 million increase in federal income taxes primarily due to a higher tax benefit recorded in 2012 as a result of the prior year contribution New York Life made to its qualified defined benefit pension plans being greater than the contribution made in 2013 (see “—Federal Income Taxes”).

Premium Income

Premiums are generated from sales of life and health insurance and annuities. In addition, amounts received by Retirement Plan Services (“**RPS**”) and Guaranteed Products (“**GP**”), which include annuity purchase rate guarantees, are counted as premium since there is exposure to mortality risk in these products.

The following table shows premium income by business operation for the nine months ended September 30, 2013 and 2012 (\$ in millions):

	September 30,		Change	
	2013	2012	\$	%
Individual Life	\$ 4,683	\$ 4,491	\$ 192	4.3%
Direct Operations	995	934	61	6.5
Group Membership Association (“GMAD”)	489	502	(13)	(2.6)
Long Term Care (“LTC”)	171	166	5	3.0
Disability Income	1	1	-	-
Insurance Group	6,339	6,094	245	4.0
Retirement Plan Services.....	1,894	2,696	(802)	(29.7)
Guaranteed Products.....	999	1,148	(149)	(13.0)
Individual Annuity	193	323	(130)	(40.2)
Investments Group	3,086	4,167	(1,081)	(25.9)
Total.....	\$ 9,425	\$ 10,261	\$ (836)	(8.1)%

Insurance Group premiums for the nine months ended September 30, 2013 increased \$245 million from the same period in the prior year, primarily driven by higher renewal premiums from Individual Life and Direct Operations.

Investments Group premiums for the nine months ended September 30, 2013 decreased \$1,081 million from the same period in the prior year, primarily attributable to RPS. The decrease in RPS was driven by Stable Value Investment (“SVI”) premiums through New York Life’s separate accounts, which decreased \$769 million from the first nine months of 2012 due to an expected decrease in sales as clients continue to shift to purchasing the SVI product through the synthetic vehicle (the sales of which are not recorded as premiums).

Net Investment Income (including amortization of IMR)

Net investment income for the nine months ended September 30, 2013 was \$3,699 million, a decrease of \$1 million from the \$3,700 million reported for the nine months ended September 30, 2012. Net investment income was dampened by declining portfolio yields resulting from the low interest rate environment which offsets the growth in the underlying asset balances.

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 \$8,132 million for the nine months ended September 30, 2013 were \$1,203 million, or 12.9%, lower than the \$9,335 million reported for the nine months ended September 30, 2012. This decrease is driven by lower RPS surrender benefits of \$908 million, mainly related to an expected SVI withdrawal in 2012 associated with the shift of the SVI product to the synthetic vehicle, and lower GP surrender benefits of \$415 million, primarily due to a decline in the amount of large withdrawals in 2013. Partially offsetting these decreases was an increase in Individual Life death benefits of \$178 million.

Additions to Reserves

Additions to reserves of \$2,505 million for the nine months ended September 30, 2013 were \$481 million, or 23.8%, higher than the \$2,024 million reported for the nine months ended September 30, 2012. The following table shows additions to reserves by business operation for the nine months ended September 30, 2013 and 2012 (\$ in millions):

	September 30,		Change	
	2013	2012	\$	%
Insurance Group	\$ 1,679	\$ 1,584	\$ 95	6.0 %
Investments Group	826	440	386	87.7
Total.....	\$ 2,505	\$ 2,024	\$ 481	23.8 %

The increase in the Investments Group additions to reserves was primarily driven by a higher increase in reserves associated with GP business mainly due to lower surrender activity, partially offset by lower premium activity.

Net Transfers from Separate Accounts

Net transfers from separate accounts for the nine months ended September 30, 2013 were \$401 million, an increase of \$131 million, or 48.5%, from the \$270 million transferred from separate accounts for the nine months ended September 30, 2012. The \$131 million increase was due to higher net withdrawals mainly driven by scheduled maturities.

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, 2013, total operating expenses of \$1,879 million reflected an increase of \$56 million, or 3.1%, from the \$1,823 million reported for the nine months ended September 30, 2012. This increase was primarily driven by organizational projects of \$27 million associated with the restructuring of departments and investing in new technology and market initiatives. Also adding to the increase was higher postretirement costs of \$21 million due to changes in discount rates and the adoption of new Statutory Accounting guidance in 2013 for pensions, which now calls for the inclusion of non-vested participants in the valuation.

Dividends to Policyholders

Based on the dividend scale approved by the Board of Directors in November 2012, 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, the pre-tax expense recorded for dividends to policyholders for the nine months ended September 30, 2013 was \$1,060 million, \$60 million, or 6.0%, higher than the \$1,000 million reported for the nine months ended September 30, 2012.

Federal Income Taxes

New York Life's federal income tax expense for the nine months ended September 30, 2013 of \$28 million was a \$107 million change from the \$79 million federal income tax benefit reported for the nine months ended September 30, 2012. The main driver of the change was higher tax benefits in 2012 related to contributions to the qualified defined benefit pension plans (the deductible contribution in 2012 was higher than in 2013).

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,		
	2013	2012	Change
	(in millions)		
Pre-tax gain from operations at 35%	\$ 158	\$ 198	\$ (40)
Non-deductible pension and postretirement costs	87	52	35
Deferred acquisition costs	18	13	5
Book versus tax policyholder dividends.....	13	12	1
Real Estate Investment Mortgage Conduit ("REMIC")			
ordinary loss	6	2	4
Tax basis versus statutory basis reserves adjustment	2	(22)	24
Tax exempt income	(66)	(53)	(13)
Tax credits ¹	(95)	(93)	(2)
Other (including prior period adjustments)	(9)	(40)	31
Subtotal before pension contribution	114	69	45
Current pension contribution credit	(86)	(148)	62
Total federal income tax expense/(benefit).....	<u>\$ 28</u>	<u>\$ (79)</u>	<u>\$ 107</u>

¹ Tax credits result primarily from investments in low income housing and alternative energy.

Net Realized Capital Gains/(Losses)

New York Life reported net realized capital gains after taxes and transfers to the IMR of \$76 million for the nine months ended September 30, 2013, an improvement of \$276 million from the \$200 million of net realized capital losses reported for the same period in the previous year.

The following table represents the net realized capital gains/(losses) for the nine months ended September 30, 2013 and 2012.

Net Realized Capital Gains/(Losses)

	For the nine months ended September 30,		Change
	2013	2012	
	(in millions)		
Unaffiliated common stock.....	\$ 137	\$ 18	\$ 119
Bonds	114	288	(174)
Derivatives	(30)	3	(33)
Other ¹	66	8	58
Total before capital gains tax and OTTI	287	317	(30)
OTTI	(66)	(200)	134
Capital gains tax expense ²	(94)	(143)	49
Net capital gains/(losses) after-tax and before transfers to the IMR.....	127	(26)	153
Capital gains transferred to the IMR ³	(51)	(174)	123
Net capital gains/(losses) after-tax	\$ 76	\$ (200)	\$ 276

¹ Primarily realized foreign exchange gains on Global Medium Term Note (“GMTN”) contracts of \$59 million and \$4 million for the periods ended September 30, 2013 and 2012, respectively. These gains were substantially offset by realized losses on currency swaps included in Derivatives.

² OTTI losses are generally not subject to current tax treatment; however, current year tax includes benefits on current year OTTI on residential mortgage backed securities and sales of other securities impaired in prior years.

³ Capital gains tax expense transferred to the IMR was \$27 million and \$94 million for the nine months ended September 30, 2013 and 2012, respectively.

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,		Change
	2013	2012 (in millions)	
Limited partnerships and other invested assets.....	\$ (33)	\$ (135)	\$ 102
Bonds	(28)	(55)	27
Unaffiliated common stocks	(2)	(10)	8
Other	(3)	-	(3)
Total OTTI.....	\$ (66)	\$ (200)	\$ 134

Unaudited Financial Position – At September 30, 2013 Compared to December 31, 2012

Assets

New York Life's total assets at September 30, 2013 were \$137,460 million, \$2,733 million, or 2.0%, higher than the \$134,727 million reported at December 31, 2012. The increase primarily reflected:

- \$2,069 million higher cash and invested assets, primarily due to the reinvestment of operating cashflow;
- \$326 million increase in uncollected premiums, which are generally due in the fourth quarter;
- \$215 million increase in separate accounts, primarily due to market value appreciation on investments, investment income earned year to date and increases in amounts due for unsettled trades and borrowed funds, partially offset by net withdrawals for the year; and
- \$207 million increase in cash surrender value on New York Life's Owned Life Insurance primarily driven by appreciation due to better market performance.

Liabilities

New York Life's total liabilities, including the asset valuation reserve ("AVR"), at September 30, 2013 were \$120,329 million, \$2,171 million, or 1.8%, higher than the \$118,158 million reported at December 31, 2012. The increase primarily reflected:

- \$1,887 million higher policyholder liabilities (future policy benefits and deposit-type contracts), driven by the aging of the insurance inforce, partially offset by a decrease in deposit funds as a result of higher withdrawals for scheduled maturities; and
- \$216 million increase in separate account liabilities (see "—Assets").

Statutory Surplus

Statutory surplus was \$17,131 million at September 30, 2013, an increase of \$562 million, or 3.4%, from the \$16,569 million reported at December 31, 2012. The main drivers of the change in New York Life's statutory surplus are presented in the following table:

	Surplus and AVR	September 30, 2013
		(in millions)
Beginning surplus		\$ 16,569
Net income	499	
Net unrealized capital gains ¹	82	
Pension and postretirement impacts.....	76	
Change in nonadmitted assets ²	53	
Change in AVR.....	(71)	
Change in deferred taxes.....	(75)	
Other	(2)	
Ending surplus	17,131	
AVR	2,350	
Surplus and AVR³	\$ 19,481	

¹ Excludes deferred tax benefit on net unrealized gains of \$106 million reclassified to "Change in deferred taxes."

² Excludes the increase in nonadmitted deferred taxes of \$204 million reclassified to "Change in deferred taxes" and excludes the change in nonadmitted items related to pension plans of \$1,328 million, which are included in "Pension and postretirement impacts."

³ 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 NYLIFE Insurance Company of Arizona ("NYLAZ")), totaled \$20,333 million at September 30, 2013.

New York Life's net income accounted for \$499 million of the change in surplus during the first nine months of 2013. See "—Unaudited Results of Operations—Nine months Ended September 30, 2013 Compared to the Nine months Ended September 30, 2012—Net Income." Other items impacting New York Life's 2013 surplus position included the following:

Net Unrealized Capital Gains

Net unrealized capital gains resulted in an increase in surplus of \$82 million at September 30, 2013. The increase was primarily due to \$385 million of unrealized gains on affiliated entities primarily attributable to:

- NYLIAC – \$304 million increase resulting from positive operating results primarily driven by investment and mortality spread income;
- NYL Investments – \$183 million increase resulting from positive operating results primarily driven by higher assets under management due to strong market performance, and strong net flows; and

- New York Life Enterprises LLC (“**NYLE**”) – \$101 million decrease in statutory surplus mainly due to unrealized losses experienced on foreign held fixed maturity investments driven by a rise in interest rates in Mexico, as well as the current market environment in Taiwan. These investment losses were partially offset by a gain realized from the sale of New York Life’s surety bond business in Mexico.

As of September 30, 2013, NYLE has entered into an agreement to sell its Taiwan subsidiary. If completed, based on the current valuation of the Taiwan entity, surplus for the Company would increase by approximately \$50 million.

The increase was partially offset by \$303 million in other net unrealized losses, primarily relating to mark to market adjustments on interest rate swaps used to manage the duration of New York Life’s Structured Settlement investment portfolio as interest rates rose during the year. The fair value of these hedges as of September 30, 2013 was a liability of \$3 million.

Pension and Postretirement Impacts

Pension and postretirement related impacts resulted in an increase in surplus of \$76 million due to:

	September 30, 2013
	(in millions)
Reclassification of previously recorded liabilities to net gain.....	\$ 181
Transition adjustment.....	<u>(105)</u>
Total	\$ 76

Statutory accounting requires that certain liability changes be charged against surplus immediately, before the expense is incurred. When the expense is charged through net gain, there is an offsetting benefit to negate the initial reduction to surplus.

The adoption of SSAP No. 92 (postretirement) and SSAP No. 102 (pension) resulted in an additional pension liability (the transition adjustment) of approximately \$462 million and an additional postretirement liability of approximately \$708 million. As permitted under the new guidance, New York Life elected to recognize the additional liability over a period of 10 years.

Change in Nonadmitted Assets

Certain assets are not allowed as admitted assets under statutory accounting practices. Generally these are assets with economic value, but cannot be readily used to pay policyholder obligations. A net decrease in nonadmitted assets increased surplus by \$53 million during the nine months ended September 30, 2013, primarily due to the admission of previously non-admitted limited partnerships (\$48 million).

Change in Deferred Taxes

The negative impact on surplus of the change in deferred taxes was \$75 million at September 30, 2013. The following table details the components of the change in deferred taxes:

Change in Deferred Taxes	September 30, 2013 (in millions)
Deferred tax benefit on operating results.....	\$ 23
Deferred tax benefit on change in net unrealized capital losses	<u>106</u>
Subtotal	129
Increase in deferred taxes nonadmitted	<u>(204)</u>
Total change in deferred taxes	<u>\$ (75)</u>

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 deposit funds. New York Life's principal cash inflows from investments result from proceeds on sales, 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

	September 30, 2013	December 31, 2012	December 31, 2011
	(in millions)		
Cash and Short-Term Investments:			
Cash and Cash Equivalents.....	\$ 1,260	\$ 1,577	\$ 2,465
Short-Term Investments ¹	2,215	1,284	885
Less: Securities Lending, Outstanding Commercial Paper and Other Short-Term Liabilities	(1,544)	(1,652)	(2,876)
Net Cash and Short-Term Investments	1,931	1,209	474
Bonds:			
Highly Liquid Govt/Agency Bonds/MBS.....	8,418	9,008	9,871
Public Corporate Investment-Grade Bonds & Collateralized Mortgage Obligations ("CMOs") ²	33,160	35,151	33,260
Liquid Bonds	41,578	44,159	43,131
Equities:			
Public Equities Portfolio	1,967	1,941	1,239
Total Liquid Assets	45,476	47,309	44,844
Other Funding Sources:			
Bank Facility/Commercial Paper capacity.....	2,000	2,000	2,000
Federal Home Loan Bank available capacity ³	4,907	4,875	4,301
Total Other Funding Sources	6,907	6,875	6,301
Total Available Liquidity	\$ 52,383	\$ 54,184	\$ 51,145

¹ Includes New York Life Short Term Fund ("NYL STIF") of \$1,897 million, \$1,182 million and \$681 million at September 30, 2013, December 31, 2012 and 2011, respectively, which is included in Limited Partnerships and Other Investments within Assets.

² Includes all Public Corporate Investment-Grade Bonds and CMO's regardless if they are carried above or below market value.

³ Available capacity represents 5% of New York Life's total admitted assets, less secured borrowing. At September 30, 2013, New York Life's borrowing capacity with the Federal Home Loan Bank was \$6,358 million of which \$1,451 million had been used.

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, without regulatory approval. 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, market value adjustments 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 \$514 million, \$512 million, and \$513 million at September 30, 2013 and December 31, 2012, and December 31, 2011 respectively.

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. In addition, New York Life may make loans to its affiliates, to provide additional funds to meet the business needs of these entities. New York Life made capital contributions of \$26 million to its non-insurance subsidiaries during the nine months ended September 30, 2013. New York Life received a return of capital of \$140 million from NYLIFE during the nine months ended September 30, 2013. New York Life made capital contributions of \$26 million and \$334 million (including a \$300 million capital contribution to NYLIAC in 2011) to its insurance and non-insurance subsidiaries during the years ended 2012 and 2011, respectively.

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

Under NAIC 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 NAIC SAP and U.S. GAAP

The financial information of New York Life is presented in accordance with NAIC SAP. Statutory accounting is used by state insurance regulators to monitor the operations of insurance companies. Financial statements prepared under NAIC SAP as determined under New York State Insurance Law vary from those prepared under U.S. 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 U.S. 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 U.S. GAAP, these costs would be deferred for successful sales and amortized over the periods benefited;
- life insurance reserves are based on different assumptions than they are under U.S. GAAP and dividends on participating policies are recognized for the full year when approved by the Board of Directors, whereas under U.S. GAAP, they would be accrued when earned by policyholders;
- life insurance companies are required to establish asset valuation reserves by a direct charge to surplus to offset potential investment losses, whereas under U.S. GAAP, no AVR would be recognized;

- investments in bonds are generally carried at amortized cost or values as prescribed by the New York State Department of Financial Services (“**NYSDFS**”), whereas under U.S. 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 would be 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 U.S. 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 U.S. 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 upon examination by taxing authorities. 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 U.S. GAAP 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 U.S. 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 U.S. 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 U.S. 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 U.S. GAAP, subject to certain limitations for holding companies and foreign insurance subsidiaries, whereas under U.S. 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;
- fair value is required to be used in the determination of the expected return on the plan assets component of the net periodic benefit cost of pension and other postretirement obligations, whereas under U.S. GAAP, the market-related value of plan assets is used. The market-related value of plan assets can be either fair value or a calculated value that recognizes changes in fair value in a systematic and rational manner over not more than five years;
- the adoption of new NAIC SAP guidance for pension and other postretirement benefit plans effective January 1, 2013, has resulted in two temporary differences: (i) while the recognition of funded status is the same as U.S. GAAP as of January 1, 2013, the transition from the old

(additional minimum liability provision for pension benefits and accrued liability for other postretirement benefits) will be phased-in over a period not to exceed 10 years, and (ii) the additional liability recognized as of January 1, 2013, related to non-vested participants will be amortized into net periodic benefit cost over the remaining future service to vesting date;

- surplus notes are included as a component of surplus, whereas under U.S. GAAP, they would be presented as a liability;
- U.S. 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; NAIC 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 U.S. GAAP either the contract is recorded at fair value with changes in the fair value included in earnings or the embedded derivative would need to be bifurcated from the host contract and accounted for separately;
- all other-than-temporarily impaired corporate securities are written down to fair value, whereas under U.S. GAAP, if certain conditions are met, credit impairments on corporate securities are recorded based at the net present value of future cash flows expected to be collected, discounted at the current book yield. Also, if certain conditions are met, the non-credit portion of OTTI on a loan-backed or structured security is not recognized under NAIC SAP; whereas under U.S. 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 U.S. 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 U.S. 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 U.S. 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 U.S. 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 NAIC SAP and U.S. GAAP are material to New York Life.

Adjustments for Impaired Investments

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

Statutory Investment Reserves

NAIC 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 NAIC 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 NAIC 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, 2013, New York Life's dividend liability, which relates to dividends to be paid to policyholders over the next 12 months, was \$1,415 million.

Annually, the Board of Directors approves the divisible surplus of New York Life, a portion of 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.

Policy Reserves

Life insurance companies price their insurance products based upon assumptions regarding certain future events, including investment income, expenses incurred and use of mortality and morbidity tables. NAIC 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. 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 the reinsurer becomes liable on 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 State 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.

The following table sets forth debt and the capitalization of New York Life at September 30, 2013. 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.

	September 30, 2013	
		(in millions)
Debt		
Short-Term Debt (less than 1 year).....	\$ 629	
Medium-Term Debt (1 – 10 years)	3	
Long-Term Debt (greater than 10 years)	-	
Total Debt	\$ 632	
 AVR	\$ 2,350	
Surplus:		
Surplus notes	1,992	
Unassigned funds	15,139	
Surplus and AVR	\$ 19,481	

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, 2012, 2011, and 2010 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, 2013 and 2012 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.

	At or for the nine months ended September 30,		At or for the year ended December 31,		
	2013	2012 (Unaudited)	2012	2011 (Audited)	2010

(in millions)

Statement of Operations Data:

Total income.....	\$ 13,626	\$ 14,478	\$ 19,514	\$ 19,511	\$ 18,082
Dividends to policyholders ¹	1,060	1,000	1,403	1,279	1,377
Net gain from operations	423	645	813	509	765
Net income	499	445	690	263	526

Balance Sheet Data:

Total assets	\$ 137,460	\$ 134,758	\$ 134,727	\$ 130,686	\$ 122,008
Total liabilities.....	<u>\$ 120,329</u>	<u>\$ 118,436</u>	<u>\$ 118,158</u>	<u>\$ 115,557</u>	<u>\$ 107,291</u>
Surplus:					
Surplus notes	\$ 1,992	\$ 1,991	\$ 1,991	\$ 1,991	\$ 1,990
Special surplus funds.....	-	-	-	701	530
Unassigned funds	<u>15,139</u>	<u>14,331</u>	<u>14,578</u>	<u>12,437</u>	<u>12,197</u>
Surplus.....	<u>17,131</u>	<u>16,322</u>	<u>16,569</u>	<u>15,129</u>	<u>14,717</u>
Asset Valuation Reserve ²	<u>2,350</u>	<u>2,240</u>	<u>2,279</u>	<u>2,070</u>	<u>1,477</u>
Surplus and Asset Valuation Reserve....	<u>\$ 19,481</u>	<u>\$ 18,562</u>	<u>\$ 18,848</u>	<u>\$ 17,199</u>	<u>\$ 16,194</u>

Other Data:

Equity investment in subsidiaries ³	\$ 8,930	\$ 8,325	\$ 8,658	\$ 7,720	\$ 7,333
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¹ Dividends to policyholders are discretionary and subject to the approval of New York Life’s Board of Directors.

² These amounts are included in Total liabilities but are treated as part of adjusted capital in the calculation of RBC.

³ Included in Total assets above.



QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2013

OF THE CONDITION AND AFFAIRS OF THE

New York Life Insurance CompanyNAIC 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
 Main Administrative Office
 Mail Address
 Primary Location of Books and Records
 Internet Website address
 Statutory Statement Contact Person and Phone Number
 Statutory Statement Contact E-Mail Address
 Statutory Statement Contact Fax Number

51 Madison Avenue, New York, NY, U.S. 10010.....
 51 Madison Avenue, New York, NY, U.S. 10010.....
 212-576-7000.....
 51 Madison Avenue, New York, NY, U.S. 10010.....
 51 Madison Avenue, New York, NY, U.S. 10010.....
 212-576-7000.....
 www.newyorklife.com.....
 Robert Michael Gardner.... 212-576-8614.....
 statement_contact@newyorklife.com,
 212-447-4272

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 THOMAS FLEURANT#**
*Executive Vice President
and Chief Financial Officer***JOHN YONG KIM#**
*Executive Vice President & President,
Investments Group and Chief Investment
Officer***MARK WILLIAM PFAFF**
*Executive Vice President
and Head of Agency***PATRICIA BARBARI**
*Senior Vice President
and General Auditor***SUSAN BARBARA ERICKSEN**
*Senior Vice President
and Chief Information 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
in charge of Human Resources***JOEL MARTIN STEINBERG**
*Senior Vice President,
Chief Risk Officer, and Chief Actuary***SUSAN ANN THROPE**
*Senior Vice President,
Deputy General Counsel, and Secretary***ROBERT MICHAEL GARDNER#**
*Vice President and Controller***DIRECTORS**

BETTY CARRAWAY ALEWINE

KENT BENARD FOSTER

SIDNEY THOMAS MOSER

GERALD BERNARD SMITH

RALPH DE LA VEGA

CHRISTINA ALBEHDINA GOLD

JOSEPH WILSON PRUEHER

WILLIAM GERALD WALTER

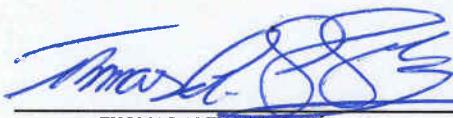
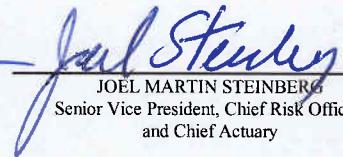
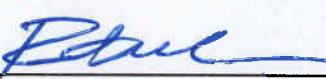
MARK LAWRENCE FEIDLER

THEODORE ALEXANDER MATHAS

THOMAS CLAYTON SCHIEVELBEIN

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*

ROBERT MICHAEL GARDNER#
*Vice President
and Controller*

YAN JUN MA 
NOTARY PUBLIC-STATE OF NEW YORK
No. 01MA6223847
Qualified in Kings County
My Commission Expires June 21, 2014

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

- a. Is this an original filing? Yes [X] No []
 b. If no: 1. State the amendment number ...
 2. Date filed ...
 3. Number of pages attached ...

STATEMENT AS OF SEPTEMBER 30, 2013 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	69,086,274,857		69,086,274,857	68,459,473,050
2. Stocks:				
2.1 Preferred stocks	53,767,167		53,767,167	61,975,887
2.2 Common stocks	10,955,124,731		10,955,124,731	10,651,386,182
3. Mortgage loans on real estate:				
3.1 First liens	10,314,858,762		10,314,858,762	10,478,979,864
3.2 Other than first liens.....	304,561,547		304,561,547	202,416,298
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	267,507,947		267,507,947	273,157,127
4.2 Properties held for the production of income (less \$ encumbrances)	246,449,210		246,449,210	246,045,658
4.3 Properties held for sale (less \$ encumbrances)	93,743		93,743	93,743
5. Cash (\$95,837,716), cash equivalents (\$1,163,838,153) and short-term investments (\$269,094,758)	1,528,770,627		1,528,770,627	1,622,393,406
6. Contract loans (including \$ premium notes)	8,552,362,551	2,866,003	8,549,496,548	8,396,905,487
7. Derivatives .....	.861,121,806		.861,121,806	.918,346,557
8. Other invested assets	10,742,457,736	72,350,408	10,670,107,328	.9,450,555,164
9. Receivables for securities	9,045,058		9,045,058	4,265,838
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets .....	.32,879,533		.32,879,533	11,428,167
12. Subtotals, cash and invested assets (Lines 1 to 11)	112,955,275,275	75,216,411	112,880,058,864	110,777,422,428
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	1,064,303,212	.92,189	1,064,211,023	1,125,943,134
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	568,169,433	3,805,242	564,364,191	238,136,410
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	1,472,377,259		1,472,377,259	1,418,332,160
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	22,131,433		22,131,433	21,514,619
16.2 Funds held by or deposited with reinsured companies	4,535,213,306		4,535,213,306	4,616,319,338
16.3 Other amounts receivable under reinsurance contracts	25,976,693		25,976,693	27,530,884
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	16,444,748		16,444,748	.33,989,544
18.2 Net deferred tax asset	1,777,266,890	.484,258,805	1,293,008,085	1,367,771,353
19. Guaranty funds receivable or on deposit	26,828,707		26,828,707	.26,515,160
20. Electronic data processing equipment and software	226,233,912	173,721,447	.52,512,465	54,274,696
21. Furniture and equipment, including health care delivery assets (\$)	91,839,436	91,839,436		
22. Net adjustment in assets and liabilities due to foreign exchange rates .....				.720,781
23. Receivables from parent, subsidiaries and affiliates	345,009,873		345,009,873	242,230,865
24. Health care (\$) and other amounts receivable	40,943,004	40,943,004		
25. Aggregate write-ins for other than invested assets	4,251,769,166	.302,489,648	3,949,279,518	3,777,826,135
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	127,419,782,347	1,172,366,182	126,247,416,165	123,728,527,507
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	11,212,906,284		11,212,906,284	10,998,320,615
28. Total (Lines 26 and 27)	138,632,688,631	1,172,366,182	137,460,322,449	134,726,848,122
DETAILS OF WRITE-INS				
1101. Derivatives-collateral asset	32,875,935		32,875,935	11,428,167
1102. Derivative receivable	3,598		3,598	
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	32,879,533		32,879,533	11,428,167
2501. Amounts receivable on corporate owned life insurance	3,643,716,563		3,643,716,563	3,436,729,511
2502. Interest in annuity contracts	147,377,409		147,377,409	151,493,286
2503. Collateral assignments	78,199,016		78,199,016	.78,672,250
2598. Summary of remaining write-ins for Line 25 from overflow page	382,476,178	.302,489,648	.79,986,530	110,931,088
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,251,769,166	.302,489,648	3,949,279,518	3,777,826,135

STATEMENT AS OF SEPTEMBER 30, 2013 OF THE NEW YORK LIFE INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$81,905,288,920 less \$ included in Line 6.3 (including \$463,329,360 Modco Reserve).....	81,905,288,920	79,523,032,971
2. Aggregate reserve for accident and health contracts (including \$678,207,833 Modco Reserve).....	2,713,550,644	2,649,526,031
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	12,376,873,372	13,224,197,136
4. Contract claims:		
4.1 Life	990,754,008	653,523,774
4.2 Accident and health	63,409,984	70,067,039
5. Policyholders' dividends \$49,469,768 and coupons \$ due and unpaid	49,469,768	14,895,487
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$170,000 Modco).....	1,365,175,271	1,325,225,712
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 \$180,506 discount; including \$1,513,197 accident and health premiums	72,774,499	79,229,373
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	(2,854,913)	(11,694,375)
9.3 Other amounts payable on reinsurance, including \$72,755,667 assumed and \$9,852,701 ceded	82,608,368	69,695,673
9.4 Interest Maintenance Reserve	483,539,500	511,864,694
10. Commissions to agents due or accrued-life and annuity contracts \$11,870,126 , accident and health \$3,513,377 and deposit-type contract funds \$	15,383,503	14,069,650
11. Commissions and expense allowances payable on reinsurance assumed	18,089,150	20,472,829
12. General expenses due or accrued	1,051,573,003	1,000,039,022
13. Transfers to Separate Accounts due or accrued (net) (including \$(20,807,671) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(10,155,566)	(338,389)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	53,697,269	99,328,785
15.1 Current federal and foreign income taxes, including \$(66,119,881) on realized capital gains (losses)	126,475,876	7,000,088
15.2 Net deferred tax liability		
16. Unearned investment income	724,574	1,020,183
17. Amounts withheld or retained by company as agent or trustee	613,832,398	593,618,171
18. Amounts held for agents' account, including \$20,845,284 agents' credit balances	20,845,284	27,804,014
19. Remittances and items not allocated	109,878,149	129,502,483
20. Net adjustment in assets and liabilities due to foreign exchange rates	2,774,767	
21. Liability for benefits for employees and agents if not included above	897,960,127	901,386,330
22. Borrowed money \$583,059,382 and interest thereon \$48,878,453	631,937,835	557,051,955
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	2,350,043,909	2,279,221,660
24.02 Reinsurance in unauthorized and certified (\$) companies	2,750,598	643,522
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	66,465,226	61,079,135
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	382,806,588	364,587,205
24.09 Payable for securities	201,448,043	30,232,873
24.10 Payable for securities lending	513,585,352	509,667,016
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	1,970,589,681	2,460,588,953
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	109,121,295,187	107,166,539,000
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	11,208,292,453	10,991,770,783
29. Common capital stock		
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	1,991,621,461	1,991,219,128
33. Gross paid in and contributed surplus		
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	15,139,113,348	14,577,319,211
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 \$4,613,831 in Separate Accounts Statement)	17,130,734,809	16,568,538,339
38. Totals of Lines 29, 30 and 37	17,130,734,809	16,568,538,339
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	137,460,322,449	134,726,848,122
DETAILS OF WRITE-INS		
2501. Unfunded pension obligations for employees and agents	882,123,955	
2502. Derivatives-collateral liability	512,015,707	780,140,000
2503. Special reserves on certain group policies	304,421,666	344,309,586
2598. Summary of remaining write-ins for Line 25 from overflow page	272,028,333	1,336,139,367
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,970,589,681	2,460,588,953
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

STATEMENT AS OF SEPTEMBER 30, 2013 OF THE NEW YORK LIFE INSURANCE COMPANY
SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	9,423,851,182	10,261,007,670	13,720,801,639
2. Considerations for supplementary contracts with life contingencies	794,295	486,882	788,016
3. Net investment income	3,619,926,039	3,645,505,473	5,060,276,239
4. Amortization of Interest Maintenance Reserve (IMR)	79,171,312	54,029,205	82,549,803
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	14,167,650	10,123,744	16,792,882
7. Reserve adjustments on reinsurance ceded	(56,062,553)	(80,362,473)	(102,147,749)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	9,133,812	7,539,721	10,416,904
8.2 Charges and fees for deposit-type contracts	50,033,628	41,519,147	59,498,828
8.3 Aggregate write-ins for miscellaneous income	429,014,052	458,062,142	562,240,165
9. Totals (Lines 1 to 8.3)	13,570,029,417	14,397,911,511	19,411,216,727
10. Death benefits	2,463,823,677	2,201,524,689	3,006,095,597
11. Matured endowments (excluding guaranteed annual pure endowments)	7,409,485	6,713,927	9,342,488
12. Annuity benefits	859,189,101	843,414,132	1,127,502,948
13. Disability benefits and benefits under accident and health contracts	273,907,077	279,809,623	386,955,851
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	4,293,779,194	5,683,185,555	7,209,148,123
16. Group conversions	34,227,687	10,900,578	14,858,627
17. Interest and adjustments on contract or deposit-type contract funds	231,152,298	318,684,243	413,403,299
18. Payments on supplementary contracts with life contingencies	2,569,516	1,957,759	2,744,363
19. Increase in aggregate reserves for life and accident and health contracts	2,446,280,563	1,928,748,967	2,627,630,281
20. Totals (Lines 10 to 19)	10,612,338,598	11,274,939,473	14,797,681,577
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	268,285,835	265,341,412	366,426,521
22. Commissions and expense allowances on reinsurance assumed	59,105,073	63,490,299	84,632,634
23. General insurance expenses	1,374,539,599	1,318,472,311	1,789,536,314
24. Insurance taxes, licenses and fees, excluding federal income taxes	144,483,344	145,079,438	189,598,589
25. Increase in loading on deferred and uncollected premiums	11,191,965	13,396,298	8,444,281
26. Net transfers to or (from) Separate Accounts net of reinsurance	(401,399,006)	(270,248,259)	(35,986,357)
27. Aggregate write-ins for deductions	(9,515,830)	21,199,397	15,181,625
28. Totals (Lines 20 to 27)	12,059,029,578	12,831,670,369	17,215,515,184
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,510,999,839	1,566,241,142	2,195,701,543
30. Dividends to policyholders	1,060,104,520	1,000,001,325	1,402,672,512
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	450,895,319	566,239,817	793,029,031
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	28,025,325	(79,199,217)	(20,188,505)
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)	422,869,994	645,439,034	813,217,536
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 66,122,240 (excluding taxes of \$ 27,378,679 transferred to the IMR)	76,506,938	(200,320,248)	(122,752,401)
35. Net income (Line 33 plus Line 34)	499,376,932	445,118,786	690,465,135
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	16,568,538,339	15,128,949,008	15,128,949,008
37. Net income (Line 35)	499,376,932	445,118,786	690,465,135
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (106,319,622)	248,686,720	1,085,925,325	1,367,961,999
39. Change in net unrealized foreign exchange capital gain (loss)	(60,772,630)	(50,316,978)	(109,462,942)
40. Change in net deferred income tax	22,621,298	(109,669,674)	(17,638,469)
41. Change in nonadmitted assets	1,176,859,626	(388,457,320)	(336,283,138)
42. Change in liability for reinsurance in unauthorized and certified companies	(2,107,076)	(7,166,262)	821,830
43. Change in reserve on account of change in valuation basis, (increase) or decrease	(70,822,249)	(169,113,887)	(208,919,883)
44. Change in asset valuation reserve			
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement	(1,936,000)	2,862,284	3,647,089
48. Change in surplus notes	402,333	402,333	402,333
49. Cumulative effect of changes in accounting principles		(46,085,496)	(46,085,496)
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	(1,250,112,484)	379,689,209	94,680,873
54. Net change in capital and surplus for the year (Lines 37 through 53)	562,196,470	1,193,188,320	1,439,589,331
55. Capital and surplus, as of statement date (Lines 36 + 54)	17,130,734,809	16,322,137,328	16,568,538,339
DETAILS OF WRITE-INS			
08.301. Sundries	266,493,372	275,097,354	321,824,024
08.302. Adjustment in funds withheld	162,520,680	182,964,788	240,416,141
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)	429,014,052	458,062,142	562,240,165
2701. Interest on benefit plans for employees and agents	33,119,641	28,874,454	36,018,199
2702. Fines, penalties and fees from regulatory authorities	21,587	119,381	262,420
2703. Other deductions for reinsurance assumed	(4,055,450)	(3,868,764)	(4,642,797)
2798. Summary of remaining write-ins for Line 27 from overflow page	(38,601,608)	(3,925,674)	(16,456,197)
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(9,515,830)	21,199,397	15,181,625
5301. Minimum pension liability adjustment	1,076,176,374	250,000,000	(33,421,608)
5302. Change in special reserves on certain group annuity contracts	2,303,945	(2,218,203)	(2,266,478)
5303. Change in special reserves on certain group policies	1,286,292	(678,455)	3,330,521
5398. Summary of remaining write-ins for Line 53 from overflow page	(2,329,879,095)	132,585,867	127,038,438
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(1,250,112,484)	379,689,209	94,680,873

STATEMENT AS OF SEPTEMBER 30, 2013 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
Cash from Operations			
1. Premiums collected net of reinsurance	9,038,613,444	9,861,722,312	13,558,080,209
2. Net investment income	3,398,367,990	3,463,500,788	4,642,608,875
3. Miscellaneous income	329,141,590	289,107,304	365,717,279
4. Total (Lines 1 to 3)	12,766,123,024	13,614,330,404	18,566,406,363
5. Benefit and loss related payments	7,671,696,722	8,929,324,958	11,928,742,979
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(391,648,817)	(262,763,004)	(30,635,476)
7. Commissions, expenses paid and aggregate write-ins for deductions	1,884,256,902	1,837,557,353	2,409,068,897
8. Dividends paid to policyholders	985,580,680	924,228,404	1,307,739,392
9. Federal and foreign income taxes paid (recovered) net of \$ 59,155,759 tax on capital gains (losses)	(15,494,340)	(199,745,815)	1,629,475
10. Total (Lines 5 through 9)	10,134,391,147	11,228,601,896	15,616,545,267
11. Net cash from operations (Line 4 minus Line 10)	2,631,731,877	2,385,728,508	2,949,861,096
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	6,777,959,687	8,026,810,632	10,170,749,103
12.2 Stocks	1,026,207,748	1,146,920,425	1,364,940,839
12.3 Mortgage loans	1,284,290,293	846,186,543	1,338,485,792
12.4 Real estate	(54,241)	(44,441)	(47,462)
12.5 Other invested assets	13,131,927,294	13,423,444,673	18,723,977,178
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,832,774)	570,663	(1,143,688)
12.7 Miscellaneous proceeds	189,159,725	51,258,907	18,825,633
12.8 Total investment proceeds (Lines 12.1 to 12.7)	22,407,657,732	23,495,147,402	31,615,787,395
13. Cost of investments acquired (long-term only):			
13.1 Bonds	6,978,095,716	8,055,824,172	9,759,174,169
13.2 Stocks	710,494,425	1,353,060,124	1,634,571,196
13.3 Mortgage loans	1,219,164,089	1,538,131,634	1,916,294,640
13.4 Real estate	10,241,273	123,174,453	133,086,908
13.5 Other invested assets	14,474,815,418	14,496,257,334	19,900,727,832
13.6 Miscellaneous applications	460,133,454	49,323,309	214,753,309
13.7 Total investments acquired (Lines 13.1 to 13.6)	23,852,944,375	25,615,771,026	33,558,608,054
14. Net increase (or decrease) in contract loans and premium notes	153,044,316	137,764,469	205,340,438
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,598,330,959)	(2,258,388,093)	(2,148,161,097)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	10,850,742	(1,245,371,767)	(1,257,148,204)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,068,192,288)	505,140,344	(555,439,619)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(69,682,151)	(289,742,197)	38,527,892
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,127,023,697)	(1,029,973,620)	(1,774,059,931)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(93,622,779)	(902,633,205)	(972,359,932)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,622,393,406	2,594,753,338	2,594,753,338
19.2 End of period (Line 18 plus Line 19.1)	1,528,770,627	1,692,120,133	1,622,393,406

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

20.0001. Transfer/Exchange of bond investment to bond investment	341,362,987	193,056,497	233,294,637
20.0002. Capitalized interest on bonds/payment in kind	76,446,372	103,138,997	
20.0003. Merger/spinoff/exchange/conversion/transfer of equity investment to equity investment	67,504,496	90,240,958	112,620,059
20.0004. Capitalized interest on affiliated other invested assets	17,906,815		16,946,953
20.0005. Increase/decrease of note payable to affiliated equity investment	16,700,000	18,800,000	18,800,000
20.0006. Other invested assets stock distribution	9,761,445		29,943,207
20.0007. Transfer of equity investment to bond investment	7,278,883		
20.0008. Transfer of other invested asset to equity investment	6,741,653		
20.0009. Dividend reinvestment of equities	2,406,115		6,527,964
20.0010. Exchange/conversion of bond investment to equity investment	896,726	4,861,191	16,088,596

STATEMENT AS OF SEPTEMBER 30, 2013 OF THE NEW YORK LIFE INSURANCE COMPANY

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

20.0011. Bond to be announced commitments-purchased/sold	838,500		52,699,877
20.0012. Return of capital on equity	31,290		
20.0013. Distribution of Stock Shares/Exercise of stock rights	12,257		
20.0014. Transfer of other invested asset to other invested asset			82,754,425
20.0015. Transfer of equity to charitable organizations			14,000,054
20.0016. Transfer of mortgage loan to real estate			93,743

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	4,460,967,107	4,318,909,325	5,912,035,065
3. Ordinary individual annuities	192,639,607	322,496,962	377,481,200
4. Credit life (group and individual) .....	.....	.....	.....
5. Group life insurance	1,264,115,160	1,205,321,259	1,538,119,273
6. Group annuities	2,893,474,185	3,844,033,702	5,039,611,879
7. A & H - group	200,118,502	209,020,734	302,539,414
8. A & H - credit (group and individual) .....	.....	.....	.....
9. A & H - other	212,003,896	209,946,309	286,831,508
10. Aggregate of all other lines of business .....	.....	.....	.....
11. Subtotal	9,223,318,457	10,109,728,291	13,456,618,339
12. Deposit-type contracts	1,821,949,454	3,485,207,425	3,963,699,279
13. Total	11,045,267,911	13,594,935,716	17,420,317,618
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, 2013 and December 31, 2012 between NAIC SAP and practices prescribed by the state of New York is shown below:

	September 30, 2013	December 31, 2012
Statutory Net Income, New York basis	\$ 499,376,932	\$ 690,465,135
State Prescribed Practices:		
1. NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums*	(1,866,304)	3,395,078
2. NYSDFS Seventh Amendment to Regulation No. 172 admitted unearned reinsurance premium**	<u>611,566</u>	<u>(2,157,988)</u>
Statutory Net Income, NAIC SAP	<u>\$ 498,122,194</u>	<u>\$ 691,702,225</u>

A reconciliation of the Company's surplus at September 30, 2013 and December 31, 2012 between NAIC SAP and practices prescribed by the State of New York is shown below:

	September 30, 2013	December 31, 2012
Statutory Surplus, New York basis	\$ 17,130,734,809	\$ 16,568,538,339
State Prescribed Practices:		
1. NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums*	97,774,542	99,640,846
2. NYSDFS Seventh Amendment to Regulation No. 172 admitted unearned reinsurance premium**	<u>(38,473,278)</u>	<u>(39,084,844)</u>
Statutory Surplus, NAIC SAP	<u>\$ 17,190,036,073</u>	<u>\$ 16,629,094,341</u>

* 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 Correction of Errors

In March 2012, the NAIC issued SSAP No. 102 - Accounting for Pensions, A Replacement of SSAP No. 89 ("SSAP 102") and SSAP No. 92 - Accounting for Postretirement Benefits Other Than Pensions, a Replacement of SSAP No. 14 ("SSAP 92"), which became effective January 1, 2013. Please refer to Note 12- Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans for details on the adoption of this guidance.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

- (1) In September 2012, New York Life Enterprises LLC ("NYLE"), a direct wholly owned subsidiary of the Company, entered into a definitive agreement to sell its wholly owned surety bond business, Fianzas Monterrey, S.A. ("Fianzas") to ACE INA International Holdings Ltd.

NYLE signed an agreement, dated August 10, 2012, with Taishin Financial Holding Company, Ltd. to sell its wholly owned life insurance subsidiary in Taiwan, New York Life Insurance Taiwan Corporation. In 2012, NYLE reduced the carrying value of its Taiwan subsidiary in anticipation of the expected 2013 first quarter close. The impact on the Company's statutory surplus, net of an offsetting deferred tax benefit held by NYLE, was a reduction of \$40,920,932 which was recorded as an unrealized loss. When this agreement expired before completion of the sale, the Company reversed this unrealized loss in the first quarter of 2013.

On June 25, 2013, NYLE entered into a new agreement, with Yuanta Financial Holdings, to sell its Taiwan subsidiary. When the sale is completed, the Company's surplus would increase by approximately \$50,400,000, representing the difference between its current carrying value and the expected after-tax proceeds.

- (2) The sale of Fianzas closed on April 1, 2013 with a sale price of approximately \$293,000,000.
 (3) Fianzas was sold for cash.
 (4) All shares associated with Fianzas were transferred by NYLE to ACE at closing.

NOTES TO FINANCIAL STATEMENTS

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

Balance Sheet September 30, 2013

Assets

a. Cash (Line 5)	\$ 140,000,000
b. Total Admitted Assets (Line 28)	\$ 165,000,000

Liabilities, Surplus and Other Funds

c. Total Liabilities (Line 28) ¹	\$ 26,400,000
d. Total Surplus (Line 37)	\$ 138,600,000
e. Total Liabilities, Surplus and Other Funds (Line 39)	\$ 165,000,000

¹ This amount represents the asset valuation reserve ("AVR") impact of the sale of the Company's affiliates at September 30, 2013.

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.

(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.

	OTTI Recognized in Loss				Fair Value	
	Amortized Cost	2a	2b	1-(2a+2b)		
	Basis Before OTTI	Interest	Non-interest			
Other-than-temporary impairments ("OTTI") recognized 1st Quarter						
a. Intent to sell	\$ -	\$ -	\$ -	\$ -	\$ -	
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-	-	
c. Total 1st Quarter	\$ -	\$ -	\$ -	\$ -	\$ -	
OTTI recognized 2nd Quarter						
d. Intent to sell	\$ 5,079,081	-	\$ 2,161,581	\$ 2,917,500	\$ 2,917,500	
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	\$ 5,079,081	-	\$ 2,161,581	\$ 2,917,500	\$ 2,917,500	
OTTI recognized 3rd Quarter						
g. Intent to sell	\$ 2,809,535	-	\$ 1,045,125	\$ 1,764,410	\$ 1,764,410	
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	\$ 2,809,535	-	\$ 1,045,125	\$ 1,764,410	\$ 1,764,410	
OTTI recognized 4th Quarter						
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	\$ -	\$ -	\$ 3,206,706	\$ -	\$ -	

NOTES TO FINANCIAL STATEMENTS

(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, 2013.

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
General Account						
05949CPD2	3,618,189	3,616,347	3,970	3,614,219	3,407,482	9/30/2013
05951KAZ6	229,775	225,095	2,980	226,794	206,180	9/30/2013
05951KBA0	5,543,391	5,375,171	127,151	5,416,240	5,131,896	9/30/2013
12627HAK6	2,933,139	2,920,374	15,244	2,917,896	2,571,480	9/30/2013
12628LAJ9	1,943,045	1,907,258	38,306	1,904,739	1,528,656	9/30/2013
12629EAD7	125,689	108,816	17,154	108,536	107,095	9/30/2013
12638PAE9	1,037,270	926,732	112,932	924,338	827,693	9/30/2013
126670LF3	41,962	27,603	14,733	27,230	30,014	9/30/2013
17309BAB3	116,781	115,606	1,345	115,435	106,156	9/30/2013
225470A86	4,664,449	4,609,413	59,174	4,605,275	4,457,930	9/30/2013
251511AC5	3,044,609	2,995,518	30,316	3,014,292	2,800,369	9/30/2013
251511AF8	4,888,330	4,801,912	55,885	4,832,445	4,430,827	9/30/2013
251513AV9	457,303	450,384	3,836	453,467	401,017	9/30/2013
251513BC0	2,149,721	2,107,817	27,246	2,122,474	1,878,397	9/30/2013
3622E8AC9	569,703	559,445	11,042	558,661	505,624	9/30/2013
3622ELAG1	2,617,947	2,588,895	33,950	2,583,998	2,134,128	9/30/2013
3622EUAF3	1,426,132	1,401,341	27,693	1,398,439	1,281,335	9/30/2013
362375AF4	14,005,974	13,555,443	477,043	13,528,931	11,482,679	9/30/2013
45254NQG5	2,467,409	2,465,594	1,841	2,465,568	1,987,216	9/30/2013
61749EAH0	1,969,209	1,942,712	29,862	1,939,346	1,716,631	9/30/2013
78477AAA5	3,124,837	2,569,392	555,445	2,569,392	2,189,622	9/30/2013
12489WNN0	1,272,600	1,269,813	2,878	1,269,722	1,152,225	9/30/2013
12668WAF4	194,224	193,662	724	193,500	189,152	9/30/2013
46629BAF6	2,896,037	2,891,424	10,720	2,885,317	2,515,414	9/30/2013
69336RCY4	152,616	21,434	131,182	21,434	7	9/30/2013
93934FLB6	6,955,041	6,890,950	58,817	6,896,225	6,349,903	9/30/2013
000112AA0	4,167,787	4,200,020	1	4,167,787	1,886,841	9/30/2013
17309YAF4	3,538,694	3,496,652	44,518	3,494,176	3,255,632	9/30/2013
251511AE1	940,617	930,207	5,541	935,076	859,519	9/30/2013
294751DY5	667,314	407,764	263,985	403,329	340,692	9/30/2013
69337AAM8	1,575,524	1,555,440	20,641	1,554,882	1,178,243	9/30/2013
69337NAJ7	127,054	47,165	79,281	47,772	8,232	9/30/2013
93935HAD9	5,710,373	5,711,758	1	5,710,372	4,984,964	9/30/2013
00442KAB7	3,836,571	3,837,706	1	3,836,570	2,575,310	9/30/2013
05953YAA9	830,819	820,161	8,480	822,340	722,753	9/30/2013
1248MBAL9	979,229	976,843	2,759	976,469	757,952	9/30/2013
12668AYL3	11,387,897	11,347,598	34,199	11,353,698	10,755,684	9/30/2013
251510LM3	1,216,387	1,178,069	11,888	1,204,500	1,085,999	9/30/2013
76110H7A1	551,563	543,734	7,910	543,654	500,435	9/30/2013
76110WB21	2,171,597	2,135,543	36,819	2,134,777	1,994,240	9/30/2013
004448AA4	5,490,241	5,490,236	5	5,490,236	4,007,804	9/30/2013
02147GAC8	7,890,067	7,848,221	20,093	7,869,974	7,735,255	9/30/2013
02147QAF9	3,899,394	3,859,465	24,119	3,875,275	3,650,170	9/30/2013
02147XAS6	1,321,071	1,313,203	5,850	1,315,220	1,306,596	9/30/2013
02151HAA3	7,107,108	7,011,858	73,966	7,033,142	6,916,094	9/30/2013
05948KP52	5,428,511	5,417,948	7,540	5,420,971	5,315,090	9/30/2013
12544ABN4	8,945,506	8,683,931	242,162	8,703,344	8,585,780	9/30/2013
12566VAN2	11,280,140	10,985,151	277,524	11,002,616	10,760,489	9/30/2013
12668AMN2	1,795,696	1,796,420	162	1,795,534	1,766,881	9/30/2013
12668AY25	4,189,911	4,118,363	72,174	4,117,738	3,898,221	9/30/2013
16163HAG6	9,869,537	9,804,654	34,680	9,834,857	9,387,838	9/30/2013
2254W0MD4	3,321,051	3,121,504	202,538	3,118,513	3,257,079	9/30/2013
32051GED3	896,494	896,489	5	896,489	670,488	9/30/2013
32051GZR9	16,210,876	16,180,140	10,396	16,200,480	15,812,541	9/30/2013
36226MAE3	1,483,719	1,483,799	30 85	1,483,634	1,462,942	9/30/2013
3622E8AF2	3,726,728	3,735,351	64	3,726,664	3,629,947	9/30/2013

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
38011AAC8	962,178	953,552	9,192	952,986	956,318	9/30/2013
45660LGQ6	2,606,546	2,525,095	81,416	2,525,130	2,210,720	9/30/2013
456673AB8	149,234	91,306	58,871	90,363	36,634	9/30/2013
61750YAB5	101,972	96,769	5,459	96,513	94,461	9/30/2013
61751JAH4	1,450,701	1,450,627	1,166	1,449,535	1,296,692	9/30/2013
61751JAJ0	1,440,887	1,442,004	14	1,440,874	1,296,541	9/30/2013
61752RAH5	659,614	652,932	7,506	652,108	566,448	9/30/2013
61752RAJ1	984,956	970,373	15,864	969,091	851,891	9/30/2013
69121PCK7	2,483,371	1,866,593	622,721	1,860,651	1,661,172	9/30/2013
69337VAE0	2,284,675	2,278,160	6,822	2,277,853	1,766,300	9/30/2013
76110WMW3	336,187	335,505	820	335,367	332,349	9/30/2013
78476YAA4	4,253,440	2,990,105	1,263,336	2,990,105	2,795,807	9/30/2013
81441LAD2	1,551,518	1,541,455	10,076	1,541,441	949,329	9/30/2013
86359DQR1	4,431,383	3,408,475	965,983	3,465,399	2,088,703	9/30/2013
93363NAM7	13,853,142	12,851,767	1,021,273	12,831,868	13,810,157	9/30/2013
93934FEM0	6,616,322	6,569,667	34,070	6,582,252	6,293,389	9/30/2013
93934FLW0	2,041,770	1,994,843	37,263	2,004,508	1,912,906	9/30/2013
9497EBAD1	3,878,758	3,453,988	427,016	3,451,742	535,590	9/30/2013
94983XAM3	980,315	972,168	9,313	971,002	723,571	9/30/2013
059469AF3	4,921,084	4,810,482	115,735	4,805,349	4,611,428	6/30/2013
05949CPD2	3,697,525	3,688,259	11,406	3,686,119	3,419,851	6/30/2013
05951AE6	150,910	150,174	485	150,425	138,041	6/30/2013
05951FAK0	282,606	280,793	1,275	281,331	263,290	6/30/2013
05951KAZ6	239,980	236,507	3,045	236,935	220,612	6/30/2013
05951KBA0	963,494	949,598	12,205	951,289	898,097	6/30/2013
1248MBAJ4	3,534,876	3,464,412	71,911	3,462,965	2,896,710	6/30/2013
12627HAK6	3,069,585	3,059,537	12,432	3,057,153	2,861,893	6/30/2013
12628LAJ9	2,030,763	2,031,876	1,155	2,029,608	1,760,273	6/30/2013
12629EAD7	132,223	129,711	2,714	129,509	118,613	6/30/2013
12638PAE9	1,082,720	1,057,489	27,225	1,055,495	929,721	6/30/2013
126670LF3	46,002	38,398	1,226	44,776	34,662	6/30/2013
17309BAB3	120,423	119,759	833	119,590	105,193	6/30/2013
225470A86	5,052,868	4,895,957	133,402	4,919,466	4,706,055	6/30/2013
251511AC5	3,174,483	3,121,724	33,986	3,140,497	2,900,564	6/30/2013
251511AF8	5,097,806	5,010,501	56,742	5,041,064	4,593,386	6/30/2013
251513AV9	470,217	468,318	551	469,666	415,637	6/30/2013
251513BC0	2,203,050	2,192,815	3,868	2,199,181	1,947,735	6/30/2013
3622E8AC9	590,832	586,531	5,076	585,756	529,855	6/30/2013
3622ELAG1	2,716,280	2,684,160	37,289	2,678,991	2,213,743	6/30/2013
3622EUAF3	1,475,658	1,466,978	11,838	1,463,820	1,257,585	6/30/2013
362375AF4	14,354,788	14,380,792	23	14,354,765	11,901,764	6/30/2013
45254NQG5	2,556,718	2,555,139	1,605	2,555,112	2,029,779	6/30/2013
46630MAG7	573,838	569,500	4,725	569,113	408,281	6/30/2013
61749EAH0	2,036,333	2,016,072	23,590	2,012,743	1,781,050	6/30/2013
78477AAA5	3,238,832	3,153,452	85,381	3,153,452	1,817,480	6/30/2013
007036LG9	2,376,130	2,365,791	11,426	2,364,704	2,191,032	6/30/2013
12489WNN0	1,275,345	1,272,931	2,494	1,272,851	1,153,495	6/30/2013
12668WAF4	196,580	196,462	275	196,304	167,017	6/30/2013
46629BAF6	3,073,593	2,959,825	119,747	2,953,846	2,616,408	6/30/2013
69336RCY4	175,433	157,103	20,635	154,797	7	6/30/2013
93934FLB6	7,300,440	7,165,355	120,764	7,179,676	6,548,479	6/30/2013
17309YAF4	3,675,529	3,635,064	42,776	3,632,753	3,247,557	6/30/2013
251511AE1	980,335	970,621	6,506	973,829	890,919	6/30/2013
46627MEA1	1,786,885	1,733,164	44,059	1,742,826	1,684,799	6/30/2013
863579VS4	5,622,280	5,193,050	439,064	5,183,216	5,091,338	6/30/2013
05953YAA9	866,292	850,663	12,116	854,176	758,469	6/30/2013
1248MBAL9	1,071,889	1,002,543	69,744	1,002,145	850,593	6/30/2013
12668AYL3	12,023,154	11,823,827	31 164,170	11,858,984	11,194,001	6/30/2013
12668AYU3	6,246,165	6,143,886	64,593	6,181,572	5,932,308	6/30/2013

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
12668BFL2	2,256,557	2,250,198	2,453	2,254,104	2,139,202	6/30/2013
251510LM3	1,269,631	1,251,802	18,844	1,250,787	1,130,689	6/30/2013
32051GNH4	6,186,748	5,271,991	916,607	5,270,141	5,134,737	6/30/2013
576434V84	20,396,283	20,281,937	48,144	20,348,139	19,177,412	6/30/2013
69336RAJ9	2,894,244	2,345,164	551,698	2,342,546	2,707,576	6/30/2013
76110H7A1	562,643	559,707	3,007	559,636	519,422	6/30/2013
76110WB21	2,346,929	2,346,359	891	2,346,038	2,159,503	6/30/2013
863579B49	3,205,452	3,162,539	40,168	3,165,284	3,014,078	6/30/2013
02147GAC8	8,442,087	8,330,998	74,428	8,367,658	8,037,992	3/31/2013
02147QAF9	4,190,040	4,152,504	14,965	4,175,076	4,016,412	3/31/2013
02147XAS6	1,442,296	1,423,998	12,188	1,430,108	1,444,893	3/31/2013
059469AF3	5,140,255	5,088,408	56,822	5,083,433	4,943,828	3/31/2013
05949CPD2	3,864,084	3,801,658	64,579	3,799,506	3,566,632	3/31/2013
059515AE6	155,555	155,020	636	154,919	142,240	3/31/2013
05951FAK0	292,912	288,774	3,427	289,486	264,802	3/31/2013
05951KAZ6	251,613	246,300	4,066	247,547	218,600	3/31/2013
05951KBA0	6,009,639	5,879,214	102,016	5,907,623	5,455,608	3/31/2013
1248MBAJ4	3,602,022	3,539,228	63,881	3,538,141	2,862,240	3/31/2013
12627HAK6	3,164,018	3,157,929	8,435	3,155,583	3,029,340	3/31/2013
12628LAJ9	2,137,686	2,088,458	51,550	2,086,137	1,767,951	3/31/2013
12629EAD7	140,282	139,826	681	139,600	132,175	3/31/2013
12638PAE9	1,126,491	1,104,660	23,754	1,102,737	981,959	3/31/2013
126670LF3	58,034	42,431	9,081	48,953	42,174	3/31/2013
12668AG25	11,971,497	11,727,275	234,553	11,736,944	11,720,585	3/31/2013
12668BFB4	735,892	604,499	121,270	614,622	516,068	3/31/2013
17309BAB3	125,506	123,696	1,999	123,507	111,995	3/31/2013
18976GAV8	7,009,201	6,895,106	93,920	6,915,281	6,968,891	3/31/2013
225470A86	5,258,591	5,226,964	35,818	5,222,772	5,000,064	3/31/2013
251511AC5	3,274,531	3,225,096	31,106	3,243,425	3,068,255	3/31/2013
251511AF8	5,260,059	5,177,420	52,767	5,207,292	4,832,390	3/31/2013
251513AV9	487,531	479,225	6,376	481,155	439,040	3/31/2013
251513BC0	2,284,668	2,244,988	30,316	2,254,353	2,058,497	3/31/2013
3622E8AC9	620,637	609,167	12,233	608,405	582,480	3/31/2013
3622ELAG1	2,848,756	2,799,206	54,424	2,794,333	2,329,371	3/31/2013
3622EUAF3	1,566,473	1,523,932	45,801	1,520,671	1,403,696	3/31/2013
362375AF4	15,000,283	14,751,675	274,960	14,725,323	13,618,716	3/31/2013
36244SAF5	1,059,881	1,047,195	14,422	1,045,459	1,050,658	3/31/2013
45254NQG5	2,632,073	2,630,747	1,360	2,630,713	2,055,989	3/31/2013
45660LGQ6	2,825,576	2,756,648	37,227	2,788,349	2,476,976	3/31/2013
46630MAG7	593,668	585,823	8,213	585,454	424,066	3/31/2013
61749EAH0	2,134,544	2,096,975	40,750	2,093,794	1,748,542	3/31/2013
61752RAH5	699,153	692,269	7,663	691,490	631,383	3/31/2013
61752RAJ1	1,044,288	1,034,013	11,487	1,032,801	954,893	3/31/2013
76110WMW3	347,589	340,309	6,776	340,814	308,304	3/31/2013
78476YAA4	4,370,387	4,318,358	52,029	4,318,358	2,890,433	3/31/2013
78477AAA5	3,271,617	3,238,832	32,785	3,238,832	2,431,770	3/31/2013
007036LG9	2,451,005	2,425,562	26,469	2,424,536	2,271,403	3/31/2013
12489WNN0	1,284,701	1,275,638	9,134	1,275,567	1,146,666	3/31/2013
12566VAN2	12,060,539	11,963,891	80,619	11,979,920	12,028,132	3/31/2013
12667G7X5	12,268,633	12,104,493	149,146	12,119,487	12,119,440	3/31/2013
12668WAF4	199,082	198,481	755	198,327	165,007	3/31/2013
126694FW3	2,363,642	2,325,544	39,316	2,324,326	2,316,904	3/31/2013
38011AAC8	1,153,304	1,148,768	4,666	1,148,638	1,047,604	3/31/2013
46629BAF6	3,202,540	3,145,252	63,321	3,139,219	3,071,838	3/31/2013
69336RCY4	197,124	178,171	18,953	178,171	213,326	3/31/2013
93934FLB6	7,453,334	7,410,830	6,267	7,447,067	6,978,500	3/31/2013
00011#AA1	4,107,057	4,115,896	3	4,107,054	1,229,400	3/31/2013
000112AA0	1,245,262	1,254,137	32	1,245,261	552,575	3/31/2013
01448QAC4	1,415,938	1,415,936	2	1,415,936	914,280	3/31/2013

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
02660TGA5	5,245,175	5,251,689	3	5,245,172	5,399,973	3/31/2013
058933AQ5	6,477,311	5,496,317	983,961	5,493,349	6,027,596	3/31/2013
07386HXZ9	2,640,604	2,529,719	97,213	2,543,391	2,627,797	3/31/2013
12668AY25	4,511,030	4,490,537	12,396	4,498,634	4,485,797	3/31/2013
126694DT2	4,293,281	4,004,519	291,046	4,002,236	4,276,350	3/31/2013
17309RAA0	1,351,328	1,105,992	246,596	1,104,732	1,250,107	3/31/2013
17309YAF4	3,794,525	3,775,587	21,082	3,773,444	3,451,133	3/31/2013
17311FAH7	2,836,730	2,840,535	1	2,836,729	2,584,565	3/31/2013
251511AE1	1,002,202	1,002,424	735	1,001,467	979,377	3/31/2013
3622E8AF2	3,945,357	3,954,472	1	3,945,356	3,872,706	3/31/2013
456673AB8	198,385	182,879	19,306	179,079	197,869	3/31/2013
466247ZQ9	7,468,428	7,385,368	86,002	7,382,426	7,374,336	3/31/2013
46627MEA1	1,854,378	1,842,092	13,405	1,840,973	1,795,051	3/31/2013
46630MAD4	1,980,115	1,982,380	1	1,980,115	1,811,910	3/31/2013
61751JAH4	1,566,718	1,554,251	13,583	1,553,135	1,164,021	3/31/2013
61751JAJ0	1,555,947	1,544,106	13,002	1,542,945	1,163,755	3/31/2013
61751PAA5	2,440,447	2,442,673	3	2,440,444	2,139,945	3/31/2013
68389FGK4	1,867,713	1,868,017	1	1,867,712	1,608,873	3/31/2013
69337AAM8	1,654,921	1,655,454	1	1,654,921	1,206,900	3/31/2013
863579VS4	6,053,529	5,655,878	405,562	5,647,967	5,316,263	3/31/2013
93935HAD9	6,003,563	6,004,963	2	6,003,561	5,093,690	3/31/2013
93935WAC8	1,537,116	1,537,570	1	1,537,115	1,814,259	3/31/2013
93935YAA8	1,614,077	1,614,228	1	1,614,076	1,430,427	3/31/2013
02147GAC8	8,843,655	8,643,187	200,468	8,643,187	8,173,544	12/31/2012
02147QAF9	4,390,437	4,302,404	88,034	4,302,404	4,109,516	12/31/2012
02147XAS6	1,548,177	1,492,265	55,912	1,492,265	1,382,217	12/31/2012
059469AF3	5,387,366	5,274,485	112,882	5,274,485	4,785,009	12/31/2012
05949CPD2	3,924,046	3,899,127	24,919	3,899,127	3,591,507	12/31/2012
059515AE6	165,772	161,232	4,540	161,232	145,767	12/31/2012
05951FAK0	302,312	298,905	3,407	298,905	256,193	12/31/2012
05951KAZ6	262,321	257,773	4,549	257,773	218,584	12/31/2012
05951KBA0	6,257,438	6,156,561	100,877	6,156,561	5,455,159	12/31/2012
05953YAA9	935,434	922,755	12,679	922,755	801,169	12/31/2012
12328MAU5	2,877,012	2,684,959	192,052	2,684,959	2,156,263	12/31/2012
1248MBAJ4	3,675,041	3,604,673	70,369	3,604,673	2,897,846	12/31/2012
12544TAH7	6,483,708	6,476,381	7,327	6,476,381	6,431,552	12/31/2012
12627HAK6	3,266,940	3,256,842	10,098	3,256,842	3,038,908	12/31/2012
12628LAJ9	2,255,244	2,224,345	30,899	2,224,345	1,801,317	12/31/2012
12629EAD7	145,361	143,870	1,491	143,870	124,645	12/31/2012
12638PAE9	1,172,860	1,141,042	31,818	1,141,042	938,219	12/31/2012
126670LF3	115,628	61,579	54,049	61,579	73,036	12/31/2012
12668AG25	12,247,468	12,188,064	59,404	12,188,064	11,779,757	12/31/2012
12668AMN2	2,088,409	2,039,885	48,524	2,039,885	1,883,514	12/31/2012
12668AQ65	3,786,600	3,720,506	66,094	3,720,506	3,654,717	12/31/2012
12668AYL3	13,080,964	12,784,239	296,726	12,784,239	12,123,834	12/31/2012
12668AYU3	6,958,971	6,803,959	155,012	6,803,959	6,544,795	12/31/2012
12668BFB4	1,208,767	802,975	405,792	802,975	638,654	12/31/2012
12668BFL2	2,477,657	2,413,531	64,126	2,413,531	2,250,401	12/31/2012
12668BKG7	13,906,831	13,615,993	290,838	13,615,993	13,082,837	12/31/2012
12668BKH5	5,235,766	5,116,391	119,375	5,116,391	4,797,392	12/31/2012
17309BAB3	129,921	128,263	1,657	128,263	109,542	12/31/2012
18976GAV8	7,356,518	7,213,992	142,525	7,213,992	7,104,902	12/31/2012
225470A86	5,506,172	5,352,640	153,532	5,352,640	4,705,987	12/31/2012
2254W0MD4	4,502,895	4,120,510	382,385	4,120,510	3,874,642	12/31/2012
251511AC5	3,430,922	3,351,428	79,494	3,351,428	3,111,790	12/31/2012
251511AF8	5,511,429	5,382,264	129,166	5,382,264	4,902,364	12/31/2012
251513AV9	506,812	500,989	5,823	500,989	422,892	12/31/2012
251513BC0	2,376,377	2,347,799	33 28,578	2,347,799	1,983,564	12/31/2012
3622E8AC9	644,910	634,310	10,600	634,310	583,154	12/31/2012

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period	
3622ELAG1	2,969,480	2,908,820	60,659	2,908,820	2,359,027	12/31/2012	
3622EUAF3	1,638,468	1,593,993	44,475	1,593,993	1,379,435	12/31/2012	
362375AF4	15,747,207	15,311,688	435,519	15,311,688	14,098,941	12/31/2012	
36244SAF5	1,107,264	1,089,849	17,415	1,089,849	1,052,650	12/31/2012	
45254NQG5	2,728,691	2,726,706	1,984	2,726,706	2,033,722	12/31/2012	
45660LGQ6	2,957,910	2,938,331	19,580	2,938,331	2,517,961	12/31/2012	
45660LSY6	7,354,294	7,352,608	1,686	7,352,608	6,870,377	12/31/2012	
46630MAG7	610,824	600,927	9,897	600,927	419,912	12/31/2012	
57643MGJ7	58,707	42,919	15,788	42,919	56,295	12/31/2012	
61748HLF6	3,732,623	3,667,943	64,680	3,667,943	3,308,156	12/31/2012	
61749EAH0	2,228,880	2,193,697	35,183	2,193,697	1,775,098	12/31/2012	
61752RAH5	715,253	713,569	1,685	713,569	635,299	12/31/2012	
61752RAJ1	1,068,370	1,065,987	2,383	1,065,987	962,412	12/31/2012	
69336RAK6	414,809	341,298	73,512	341,298	372,933	12/31/2012	
76110WMW3	350,635	348,329	2,307	348,329	309,524	12/31/2012	
76114CAD8	5,999,895	5,946,316	53,579	5,946,316	5,952,754	12/31/2012	
78476YAA4	4,680,866	4,668,280	12,586	4,668,280	3,154,592	12/31/2012	
78477AAA5	3,335,472	3,306,855	28,617	3,306,855	2,428,890	12/31/2012	
863579B49	3,540,333	3,412,553	127,780	3,412,553	3,140,922	12/31/2012	
93934FLW0	2,418,288	2,339,904	78,384	2,339,904	2,316,948	12/31/2012	
007036LG9	2,889,246	2,498,268	390,979	2,498,268	2,155,693	12/31/2012	
02151HAA3	8,340,454	8,147,522	192,932	8,147,522	8,323,990	12/31/2012	
12328MAJ0	489,890	380,607	109,283	380,607	366,144	12/31/2012	
12489WNN0	1,292,037	1,284,848	7,188	1,284,848	1,102,001	12/31/2012	
12566VAN2	12,878,292	12,374,591	503,701	12,374,591	12,203,762	12/31/2012	
12628KAD4	77,197	68,962	8,234	68,962	77,871	12/31/2012	
12667G7X5	12,769,341	12,611,282	158,059	12,611,282	12,012,546	12/31/2012	
12668WAF4	202,540	200,512	2,028	200,512	163,844	12/31/2012	
12669FW3	2,447,793	2,404,856	42,936	2,404,856	2,205,654	12/31/2012	
12669GA50	1,224,036	1,211,039	12,997	1,211,039	1,022,058	12/31/2012	
12669RAC1	1,430,366	1,152,654	277,712	1,152,654	1,050,144	12/31/2012	
17307GPS1	1,047,754	1,045,221	2,534	1,045,221	957,021	12/31/2012	
36186KAC9	85,352	76,409	8,943	76,409	83,444	12/31/2012	
36186KAE5	205,845	160,628	45,217	160,628	186,696	12/31/2012	
38011AAC8	1,269,228	1,245,039	24,188	1,245,039	1,003,047	12/31/2012	
38012UAA7	5,813,686	5,123,601	690,085	5,123,601	4,210,771	12/31/2012	
38012UAB5	4,220,155	3,828,917	391,238	3,828,917	3,056,599	12/31/2012	
43708DAA4	720,100	423,567	296,533	423,567	450,951	12/31/2012	
43710RAG6	225,206	186,424	38,782	186,424	163,065	12/31/2012	
45660JAD6	1,311,622	953,625	357,997	953,625	867,197	12/31/2012	
46629BAF6	3,569,722	3,274,481	295,242	3,274,481	3,043,475	12/31/2012	
576433XW1	1,000,416	994,774	5,642	994,774	851,353	12/31/2012	
61750YAB5	112,480	110,373	2,107	110,373	107,188	12/31/2012	
655374AA4	476,085	472,744	3,341	472,744	330,607	12/31/2012	
69336QAL6	5,245,786	5,189,516	56,270	5,189,516	3,799,266	12/31/2012	
69336RCY4	214,269	197,124	17,145	197,124	194,803	12/31/2012	
76110WB21	2,823,848	2,819,573	4,275	2,819,573	2,413,471	12/31/2012	
86359DQR1	5,237,372	5,122,813	114,559	5,122,813	3,761,089	12/31/2012	
86362TAF4	1,304,535	1,293,207	11,328	1,293,207	1,188,716	12/31/2012	
93934AM9	76,123	75,778	345	75,778	58,661	12/31/2012	
93934FLB6	7,823,078	7,656,968	166,109	7,656,968	7,079,761	12/31/2012	
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	34	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

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
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
05951AE6	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
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
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
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	35 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

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
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
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
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
12667LF3	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	36 164,331	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

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
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
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
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
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	37	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

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
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
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
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	38 154,190	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

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
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
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
86361JAY6	9,825,143	9,522,895	315,354	9,509,790	8,382,506	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	39 112,178	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

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period	
12668AY25	5,370,754	5,310,984	59,770	5,310,984	4,265,298	12/31/2011	
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	
12669FW3	2,701,841	2,646,561	55,281	2,646,561	1,969,327	12/31/2011	
12669UJ5	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	
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	
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	40	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	

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period	
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	
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	
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	
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	41	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	

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
12638PAE9	1,381,442	1,370,488	10,954	1,370,488	891,212	9/30/2011
126670LF3	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
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
46627MEA1	2,251,266	2,195,257	56,009	2,195,257	1,766,660	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	42 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

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
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
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
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
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
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
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	43	24,257	1,397,976	933,841
126670LF3	362,251	322,868	39,383	322,868	227,609	6/30/2011

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
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
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
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
456606MZ2	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

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
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
655374AA4	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
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
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
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	45 260,668	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

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period	
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	
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	
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	
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	
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	
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	46	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	

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period	
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	
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	
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	47	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	

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
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
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
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
12667G7X5	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	48 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

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
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
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
251511BC0	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
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
785778MK4	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
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
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

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
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
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
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
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
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
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	50 7,823	935,324	828,197	3/31/2010
05951FAK0	428,601	424,381	4,221	424,381	260,648	3/31/2010

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
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
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
12668AB0	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	51 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

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
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
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
65537AA4	2,351,542	2,241,523	110,019	2,241,523	613,930	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
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
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
12668AB0	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
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	52 574,119	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, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) 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
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
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
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
05951AE6	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
12667G7X5	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
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	53 97,980	5,339,934	3,004,165	9/30/2009
225470A86	11,936,764	10,562,634	53 1,374,130	10,562,634	5,755,749	9/30/2009

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
2254W0MD4	10,998,308	10,352,718	645,590	10,352,718	7,244,049	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
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
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
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
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	54 561,846	5,437,914	2,931,843	7/31/2009
251513AV9	1,000,000	825,361	174,639	825,361	406,404	7/31/2009

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period	
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	25,185,195	1,814,805	25,185,195	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	
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	8,816,368	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	
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	310,312,157	XXX	XXX		
Guaranteed Separate Account							
02149DAJ8	1,481,095	1,371,650	110,273	1,370,822	1,472,247	9/30/2013	
05951KAZ6	1,148,874	1,125,476	14,901	1,133,972	1,030,902	9/30/2013	
05953YAA9	3,304,414	3,261,953	33,772	3,270,643	2,870,344	9/30/2013	
073875AN6	1,928,273	1,806,517	113,795	1,814,478	1,722,989	9/30/2013	
1248MBAL9	3,916,914	3,907,372	11,037	3,905,878	3,031,808	9/30/2013	
12627HAK6	2,923,167	2,911,364	14,324	2,908,843	2,571,480	9/30/2013	
12628LAJ9	2,590,727	2,543,011	51,075	2,539,652	2,038,208	9/30/2013	
12668WAF4	1,942,239	1,936,619	7,239	1,935,000	1,891,521	9/30/2013	
170256AK7	2,684,116	2,510,895	96,373	2,587,743	2,629,319	9/30/2013	
17309BAB3	571,174	565,430	6,580	564,594	519,209	9/30/2013	
17309YAF4	2,022,111	1,998,087	25,439	1,996,672	1,860,361	9/30/2013	
251510LM3	1,607,705	1,557,231	15,547	1,592,158	1,436,560	9/30/2013	
251511AC5	1,922,911	1,891,906	19,147	1,903,764	1,768,654	9/30/2013	
32051GY66	236,619	167,823	69,219	167,400	156,271	9/30/2013	
3622E8AC9	1,139,405	1,118,890	22,084	1,117,321	1,011,249	9/30/2013	
3622E8AF2	931,682	933,838	16	931,666	907,487	9/30/2013	
3622ELAG1	2,687,581	2,657,522	35,061	2,652,520	2,187,055	9/30/2013	
38011AAC8	1,844,044	1,826,379	18,731	1,825,313	1,828,524	9/30/2013	
38012TAE2	834,258	832,186	1,355	832,903	811,833	9/30/2013	
456673AB8	186,965	114,391	73,755	113,210	45,896	9/30/2013	
61749EAH0	1,050,245	1,036,113	15,927	1,034,318	915,537	9/30/2013	
61751JAH4	1,813,376	1,813,284	1,457	1,811,919	1,620,865	9/30/2013	
61751JAJO	1,801,109	1,802,505	55	17	1,801,092	1,620,676	9/30/2013

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period	
86361PAF3	1,507,550	1,501,443	6,050	1,501,499	1,441,334	9/30/2013	
059469AF3	4,442,336	4,342,613	104,369	4,337,967	4,165,161	6/30/2013	
059515AE6	3,018,203	3,003,470	9,699	3,008,504	2,760,825	6/30/2013	
05951KAZ6	1,199,899	1,182,536	15,223	1,184,676	1,103,060	6/30/2013	
05953YAA9	3,445,579	3,383,235	48,344	3,397,235	3,012,188	6/30/2013	
073875AN6	1,968,845	1,949,611	21,589	1,947,256	1,808,962	6/30/2013	
1248MBAL9	4,287,557	4,010,173	278,977	4,008,580	3,402,372	6/30/2013	
12627HAK6	3,059,164	3,049,360	12,237	3,046,927	2,861,893	6/30/2013	
12628LAJ9	2,707,685	2,709,168	1,540	2,706,145	2,347,030	6/30/2013	
12668WAF4	1,965,798	1,964,618	2,754	1,963,044	1,670,172	6/30/2013	
17309BAB3	588,988	585,740	4,075	584,913	514,500	6/30/2013	
17309YAF4	2,100,302	2,077,179	24,443	2,075,859	1,855,747	6/30/2013	
251510LM3	1,677,599	1,654,541	24,407	1,653,192	1,495,675	6/30/2013	
251511AC5	2,004,937	1,971,615	21,465	1,983,472	1,831,935	6/30/2013	
3622E8AC9	1,181,665	1,173,061	10,152	1,171,513	1,059,710	6/30/2013	
3622ELAG1	2,788,347	2,755,447	38,179	2,750,168	2,268,644	6/30/2013	
45660LMZ9	970,433	964,786	5,873	964,560	916,127	6/30/2013	
46630MAG7	2,295,352	2,278,000	18,901	2,276,451	1,633,125	6/30/2013	
61749EAH0	1,086,045	1,075,238	12,582	1,073,463	949,894	6/30/2013	
61751DAE4	286,282	283,589	3,160	283,122	257,914	6/30/2013	
863579B49	1,602,726	1,581,270	20,084	1,582,642	1,507,039	6/30/2013	
059515AE6	3,111,097	3,100,405	12,722	3,098,375	2,844,792	3/31/2013	
05951KAZ6	1,258,063	1,231,501	20,330	1,237,733	1,092,999	3/31/2013	
073875AN6	2,073,689	2,010,172	65,460	2,008,229	1,894,187	3/31/2013	
12627HAK6	3,153,456	3,147,441	8,411	3,145,045	3,029,340	3/31/2013	
12628LAJ9	2,850,249	2,784,611	68,733	2,781,516	2,357,268	3/31/2013	
12668WAF4	1,990,819	1,984,805	7,550	1,983,269	1,650,075	3/31/2013	
17309BAB3	613,852	604,999	9,778	604,074	547,766	3/31/2013	
17309RAA0	1,689,157	1,382,490	308,242	1,380,915	1,562,634	3/31/2013	
17309YAF4	2,168,300	2,157,478	12,047	2,156,253	1,972,076	3/31/2013	
251511AC5	2,068,125	2,036,903	19,646	2,048,479	1,937,845	3/31/2013	
32052MAH4	2,372,452	2,300,877	1	2,372,451	2,322,394	3/31/2013	
3622E8AC9	1,241,275	1,218,335	24,465	1,216,810	1,164,960	3/31/2013	
3622ELAG1	2,924,321	2,873,360	55,937	2,868,384	2,387,139	3/31/2013	
362341RU5	2,037,338	2,037,789	1	2,037,337	1,929,003	3/31/2013	
36244SAC2	2,797,868	2,764,403	38,055	2,759,813	2,774,895	3/31/2013	
38011AAC8	2,210,687	2,201,453	9,455	2,201,232	2,003,066	3/31/2013	
38012TAE2	946,528	928,543	14,267	932,261	906,603	3/31/2013	
456673AB8	248,542	229,117	24,186	224,356	247,897	3/31/2013	
46630MAG7	2,374,670	2,343,291	32,854	2,341,816	1,696,263	3/31/2013	
61749EAH0	1,138,423	1,118,387	21,733	1,116,690	932,556	3/31/2013	
61751DAE4	296,869	293,715	3,563	293,306	273,158	3/31/2013	
61751JAH4	1,958,398	1,942,814	16,979	1,941,419	1,455,027	3/31/2013	
61751JAJ0	1,944,933	1,930,132	16,252	1,928,681	1,454,694	3/31/2013	
64352VGK1	1,016,249	1,004,230	12,365	1,003,884	811,067	3/31/2013	
68402VAE2	4,178,718	4,180,835	2	4,178,716	3,765,470	3/31/2013	
759950GW2	4,282,389	4,285,965	1	4,282,388	3,657,920	3/31/2013	
86361PAF3	1,588,147	1,555,192	7,466	1,580,681	1,522,910	3/31/2013	
059469AF3	4,863,233	4,761,413	101,823	4,761,413	4,321,944	12/31/2012	
05950PAH6	481,472	448,890	32,582	448,890	432,093	12/31/2012	
059515AE6	3,315,453	3,224,645	90,808	3,224,645	2,915,339	12/31/2012	
05951EAE7	2,950,705	2,863,817	86,888	2,863,817	2,937,522	12/31/2012	
05951KAZ6	1,311,608	1,288,864	22,744	1,288,864	1,092,918	12/31/2012	
05953YAA9	3,720,566	3,669,985	50,581	3,669,985	3,181,768	12/31/2012	
073875AN6	2,173,535	2,112,321	61,214	2,112,321	1,828,281	12/31/2012	
12627HAK6	3,255,965	3,246,148	9,817	3,246,148	3,038,908	12/31/2012	
12628LAJ9	3,006,992	2,965,793	56	41,199	2,965,793	2,401,756	12/31/2012
12668WAF4	2,025,400	2,005,121	20,279	2,005,121	1,638,444	12/31/2012	

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period	
12668XAC9	248,656	195,571	53,085	195,571	211,746	12/31/2012	
12669VR6	4,473,779	4,304,920	168,859	4,304,920	4,435,309	12/31/2012	
12669RAC1	2,080,532	1,676,587	403,945	1,676,587	1,527,483	12/31/2012	
170256AK7	3,587,480	3,207,984	379,496	3,207,984	3,358,441	12/31/2012	
17309BAB3	635,442	627,336	8,106	627,336	535,768	12/31/2012	
251511AC5	2,166,898	2,116,691	50,207	2,116,691	1,965,341	12/31/2012	
36186KAE5	4,116,895	3,212,560	904,335	3,212,560	3,733,922	12/31/2012	
3622E8AC9	1,289,820	1,268,620	21,200	1,268,620	1,166,307	12/31/2012	
3622ELAG1	3,048,332	2,985,895	62,437	2,985,895	2,417,531	12/31/2012	
36244SAC2	2,922,912	2,877,002	45,910	2,877,002	2,780,155	12/31/2012	
38011AAC8	2,434,168	2,386,428	47,740	2,386,428	1,917,872	12/31/2012	
38012TAE2	1,001,377	987,817	13,560	987,817	891,800	12/31/2012	
45669EAM8	1,952,228	1,948,426	3,802	1,948,426	1,939,653	12/31/2012	
46630MAG7	2,443,297	2,403,709	39,588	2,403,709	1,679,650	12/31/2012	
61749EAH0	1,188,736	1,169,972	18,764	1,169,972	946,719	12/31/2012	
61751DAE4	315,069	302,439	12,630	302,439	281,947	12/31/2012	
64352VGK1	1,053,572	1,051,496	2,076	1,051,496	618,870	12/31/2012	
74958XAF1	1,764,148	1,723,030	41,118	1,723,030	1,749,365	12/31/2012	
863579B49	1,770,166	1,706,276	63,890	1,706,276	1,570,461	12/31/2012	
86361PAF3	1,685,432	1,612,624	72,808	1,612,624	1,488,025	12/31/2012	
933636AH5	272,815	177,925	94,890	177,925	220,019	12/31/2012	
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	
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	
46630MAG7	2,522,175	2,481,418	41,931	2,480,244	1,551,169	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	
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	57	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	

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
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
46630MAG7	2,580,517	2,568,201	13,321	2,567,196	1,646,843	6/30/2012
61749EAD9	1,072,265	1,075,253	1	1,072,264	841,944	6/30/2012
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
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	4,640,198	4,593,433	51,270	4,588,928	4,465,393	3/31/2013
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	58	40,802	1,111,631	978,451

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
46630MAG7	2,637,104	2,612,918	25,105	2,611,999	1,720,289	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
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
93363AC6	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
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
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
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	59	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

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period	
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	
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	
46630KAC0	1,237,044	1,224,072	12,972	1,224,072	767,720	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	
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	60	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	

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
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	6,888,755	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
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
46628LAA6	371,350	367,653	3,697	367,653	350,120	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
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
93363AC6	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
12669VR6	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	61 27,648	3,268,476	1,320,452	3/31/2011
61749EAD9	1,535,431	1,507,583	61 27,848	1,507,583	1,044,726	3/31/2011

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
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
86361PAF3	2,142,485	2,026,905	115,580	2,026,905	1,889,404	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
93363AC6	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
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
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
93363AC6	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

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
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
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
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
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
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	63 181,815	4,258,843	2,450,403	3/31/2010

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) 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
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
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
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
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	6,867,458	4,159,071	9/30/2009
05951AE6	4,523,010	4,473,095	64 49,915	4,473,095	1,665,383	9/30/2009

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS AS OF SEPTEMBER 30, 2013 (continued)

(1) CUSIP ⁽¹⁾	(2) Amortized cost before current period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized Other-than- Temporary Impairment	(5) Amortized Cost After Other-than- Temporary Impairment	(6) Fair Value	(7) Financial Statement Reporting Period
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
46630KAC0	1,499,972	1,386,812	113,160	1,386,812	643,727	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
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	3,030,295	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
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
94984UAE6	3,839,722	3,432,520	407,202	3,432,520	1,756,640	7/1/2009
Subtotal- Separate Account	XXX	XXX	<u>75,703,678</u>	XXX	XXX	
Grand Total	XXX	XXX	\$ <u>386,015,835</u>	XXX	XXX	

⁽¹⁾ 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, 2013:

	September 30, 2013					
	Less than 12 months		12 months or greater		Total	
	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses
General Account	\$ 2,695,425,498	\$ 134,751,274	\$ 1,732,287,049	\$ 219,444,833	\$ 4,427,712,547	\$ 354,196,107
Guaranteed Separate Account	503,410,917	8,158,616	133,953,839	14,672,918	637,364,756	22,831,534
Total	\$ 3,198,836,415	\$ 142,909,890	\$ 1,866,240,888	\$ 234,117,751	\$ 5,065,077,303	\$ 377,027,641

- (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

(1)-(2) No change.

(3) Collateral Received:

	September 30, 2013	
	General Account	Separate Account
b. The fair value of that collateral and of the portion of that collateral that the Company has sold or repledged	\$ 522,928,864	\$ 196,633,239

(4)-(5) 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.

NOTES TO FINANCIAL STATEMENTS

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

In March 2012, the NAIC issued SSAP 102 and SSAP 92 which became effective January 1, 2013. Under these SSAPs, the statutory accounting standards became similar to U.S. GAAP accounting standards. These SSAPs require the pension and other postretirement benefit liabilities to include the unfunded projected benefit obligation and unfunded accumulated postretirement benefit obligation, respectively, including non-vested participants. The adoption of these SSAPs created an additional pension liability of approximately \$462 million and an additional other postretirement liability of approximately \$708 million.

In accordance with the Company's election of the surplus deferral option permitted under SSAP 92 and SSAP 102, the Company immediately recorded an additional pension liability of \$34 million and an additional other postretirement liability of \$71 million, while the remaining \$428 million pension (transition) liability and \$637 million other postretirement (transition) liability will be recognized over a period of no more than 10 years.

The calculation of the minimum transition liability recorded at January 1, 2013 is as follows (in millions):

	Pension Benefits	Other Postretirement Benefits
Calculation of Minimum Transition Liability at January 1, 2013		
10% of Calculated Surplus Impact	\$ 154	\$ 71
Annual Amortization of Unrecognized Items	197	44
Difference between unfunded ABO and Accrued Benefit Cost	1,110	NA
Minimum Transition Liability (largest of 3 amounts)	\$ 1,110 *	\$ 71

* The Minimum Transition Liability for Pension Benefits includes \$1,076 million in liabilities previously recognized as Additional Minimum Liability under SSAP 89.

As of January 1, 2013, the Company recognized the following liabilities in the financial statements (in millions):

	Pension Benefits	Other Postretirement Benefits
Recognized Liabilities as of January 1, 2013		
Transition Liability	\$ 1,110	\$ 71
Accrued Benefit Cost	456	468
Agents Pre 91 Non Contributory Life	-	-
Total Recognized Liability as of January 1, 2013	\$ 1,566	\$ 539

As of January 1, 2013 the Company had unrecognized transition liabilities of \$428 million and \$637 million for pension benefits and other postretirement benefits, respectively. With the recognized and unrecognized liability, the Company has a total of \$1,994 million and \$1,176 million in unfunded pension and other postretirement benefit liabilities, respectively.

The expected amortization of unrecognized transition liabilities is as follows (in millions)*:

Date	Pension Benefits	Other Postretirement Benefits
12/31/2013	\$ 16	-
12/31/2014	184	71
12/31/2015	156	71
12/31/2016	72	71
12/31/2017	-	71
12/31/2018	-	71
12/31/2019	-	71
12/31/2020	-	71
12/31/2021	-	70
12/31/2022	-	70
Total	\$ 428	\$ 637

* These amounts are projected and may be revised based on future expenses and activity.

NOTES TO FINANCIAL STATEMENTS

The following provides the status of the Company's pension and postretirement plans as of December 31, 2012 and at the transition date of January 1, 2013 (in millions):

	Pension Benefits		Other Postretirement Benefits	
	12/31/2012	1/1/2013	12/31/2012	1/1/2013
Accumulated Benefit Obligation	\$ (5,935)	\$ (5,969)	\$ -	\$ -
Projected Benefit Obligation	\$ (6,356)	\$ (6,356)	\$ (1,381)	\$ (1,381)
Plus: Non-Vested liability	<u>-</u>	<u>(41)</u>	<u>-</u>	<u>(266)</u>
Total Projected Benefit Obligation	\$ (6,356)	\$ (6,397)	\$ (1,381)	\$ (1,647)
Plan Assets at Fair Value	\$ 4,403	\$ 4,403	\$ 471	\$ 471
Funded Status	\$ (1,953)	\$ (1,994)	\$ (910)	\$ (1,176)
Transition Obligation/(Asset)	\$ -		\$ -	
Prior Service Cost	(34)		(134)	
Unrecognized Losses/(Gains)	2,850		576	
Total Unrecognized Items	\$ 2,816		\$ 442	
Overfunded Plan Asset/(Liability for Benefits)	\$ 863	\$ (1,566)	\$ (468)	\$ (539)
Surplus Impact Deferred		\$ (428)		\$ (637)

A. Defined Benefit Plans

As discussed above, the Company adopted SSAP 92 and SSAP 102. Based on the new accounting standard, the Net Periodic Benefit Cost is required to be reported on an interim basis.

(6) The components of net periodic benefit costs are as follows (in millions):

	For the period ended September 30,			
	Pension Benefits		Other Postretirement Benefits	
	2013	2012	2013	2012
Components of net periodic benefit cost:				
Service cost	\$ 112	\$ 103	\$ 27	\$ 34
Interest cost	199	205	52	49
Expected return on plan assets	(240)	(242)	(25)	(27)
Amortization of net asset at transition	-	-	-	3
Amortization of losses	137	94	20	15
Amortization of prior service cost	11	1	13	(1)
Net periodic benefit cost	<u>\$ 219</u>	<u>\$ 161</u>	<u>\$ 87</u>	<u>\$ 73</u>

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

(1)-(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.

NOTES TO FINANCIAL STATEMENTS

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

(1) Not applicable.

(2) The Company participates in securities lending programs whereby securities, which are included in investments, are loaned to third parties for the purpose of enhancing income on securities held. At September 30, 2013, the fair value of the Company's bonds that were on loan to others was \$503,438,542. The Company requires, as collateral, a stated percentage of the fair value of the securities on loan. If the securities being loaned are issued by domestic issuers, initial collateral of 102% of their fair value is required. If foreign securities are loaned and the denomination of the currency of the collateral is other than the denomination of the currency of the loaned foreign securities, the initial collateral requirement is 105% of their fair value. Such assets reflect the extent of the Company's involvement in securities lending, not the Company's risk of loss.

(3)-(6) Not applicable.

C. Wash Sales

(1) In the course of the Company's asset management, securities are not sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.

(2) 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	-	\$ -	\$ -	\$ -
NAIC 4	1	\$ 35,000	\$ 33,338	\$ 1,662
NAIC 5	-	-	-	-
NAIC 6	-	-	-	-
	1	\$ 35,000	\$ 33,338	\$ 1,662

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:

Level 1 Fair value is based on unadjusted quoted prices for identical assets or liabilities in an active market. Active markets are defined as a market in which many transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis.

Level 2 Observable inputs other than level 1 prices, such as quoted prices in active markets for similar assets or liabilities; quoted prices in markets that are not active for identical or similar assets or liabilities, 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. Valuations are generally obtained from third-party pricing services for identical or comparable assets or liabilities or through the use of valuation methodologies using observable market inputs.

Level 3 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.

NOTES TO FINANCIAL STATEMENTS

- (1) The following table presents the balances of assets and liabilities measured at fair value as of September 30, 2013:

	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				
Redeemable preferred stock	\$ -	\$ 1,344,702	\$ -	\$ 1,344,702
Total Preferred Stocks	\$ -	\$ 1,344,702	\$ -	\$ 1,344,702
2. Bonds				
U.S. corporates	\$ -	\$ 347,550	\$ -	\$ 347,550
Non-agency residential mortgage-backed securities	\$ -	\$ 14,374,289	\$ -	\$ 14,374,289
Non-agency commercial mortgage-backed securities	\$ -	\$ 13,257,713	\$ 2,700,000	\$ 15,957,713
Non-agency asset-backed securities	\$ -	\$ -	\$ 3,238,869	\$ 3,238,869
Total Bonds	\$ -	\$ 27,979,552	\$ 5,938,869	\$ 33,918,421
3. Common Stock	\$ 1,901,683,862	\$ -	\$ 123,533,991	\$ 2,025,217,853
4. Derivative assets				
Interest rate swaps	\$ -	\$ 317,065,882	\$ -	\$ 317,065,882
Currency swaps	\$ -	\$ 140,798,138	\$ -	\$ 140,798,138
Swaptions	\$ -	\$ 113,616,670	\$ -	\$ 113,616,670
Corridor options	\$ -	\$ 76,172,265	\$ -	\$ 76,172,265
Interest rate caps	\$ -	\$ 5,583,642	\$ -	\$ 5,583,642
Inflation swaps	\$ -	\$ 506,531	\$ -	\$ 506,531
Total Derivative assets	\$ -	\$ 653,743,128	\$ -	\$ 653,743,128
Separate account assets	\$ 2,393,578,966	\$ 4,464,197,546	\$ 700,630,695	\$ 7,558,407,207
Total assets at fair value	<u>\$ 4,295,262,828</u>	<u>\$ 5,147,264,928</u>	<u>\$ 830,103,555</u>	<u>\$ 10,272,631,311</u>
b. Liabilities at fair value				
1. Derivative liabilities				
Interest rate swaps	\$ -	\$ 238,538,254	\$ -	\$ 238,538,254
Currency swaps	\$ -	\$ 44,847,901	\$ -	\$ 44,847,901
Foreign exchange forwards	\$ -	\$ 2,244,200	\$ -	\$ 2,244,200
Inflation swaps	\$ -	\$ 1,901,980	\$ -	\$ 1,901,980
Credit default swaps	\$ -	\$ 113,871	\$ -	\$ 113,871
Total Derivative liabilities	\$ -	\$ 287,646,206	\$ -	\$ 287,646,206
Separate account liabilities - derivatives ¹	<u>135,652</u>	<u>-</u>	<u>-</u>	<u>135,652</u>
Total liabilities at fair value	<u>\$ 135,652</u>	<u>\$ 287,646,206</u>	<u>\$ -</u>	<u>\$ 287,781,858</u>

¹ 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, 2013:

	Balance at 6/30/2013	Transfers into Level 3 ⁽¹⁾	Transfers out of Level 3 ⁽¹⁾	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 9/30/2013
Bonds										
Non-agency commercial mortgage-backed securities	\$ 2,660,000	\$ -	\$ -	\$ (578)	\$ 40,578	\$ -	\$ -	\$ -	\$ -	\$ 2,700,000
Non-agency asset-backed securities	9,915,785	-	(6,675,000)	-	128,237	-	-	-	-	(130,153) 3,238,869
Total Bonds	12,575,785	-	(6,675,000)	(578)	168,815	-	-	-	(130,153)	5,938,869
Common Stock	123,769,464	-	-	-	(235,473)	-	-	-	-	123,533,991
Separate Account Assets	794,412,523	-	(82,647,655)	(2,095,202)	-	24,863,395	-	(33,897,688)	(4,678)	700,630,695
Total	<u>\$ 930,757,772</u>	<u>\$ -</u>	<u>\$ (89,322,655)</u>	<u>\$ (2,095,780)</u>	<u>\$ (66,658)</u>	<u>\$ 24,863,395</u>	<u>\$ -</u>	<u>\$ (33,897,688)</u>	<u>\$ (134,831)</u>	<u>\$ 830,103,555</u>

⁽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.

NOTES TO FINANCIAL STATEMENTS

Transfers between levels

Transfers between levels may occur due to changes in valuation sources, 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, or as a result of a security measured at amortized cost at the beginning of the period, but measured at estimated fair value at the end of the period, or vice versa, due to a ratings downgrade or upgrade. For the separate accounts, transfers are mostly related to changes in the redemption restrictions of limited partnerships and hedge fund investments. 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, 2013, 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 out of Level 3 is based on changes in the observability of data, change in the security's measurement or changes in redemption restrictions of certain separate account investments.

Transfers into Level 3 were primarily the result of securities measured at amortized cost at the beginning of the period but measured at fair value at the end of the period. Transfers out of Level 3 are mostly due to a decrease in the redemption period of some of the limited partnerships and hedge funds in which the separate accounts invest.

There were no transfers into Level 3 for the three months ended September 30, 2013. Transfers out of Level 3 totaled \$89,322,655 for the three months ended September 30, 2013.

(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 nationally recognized third-party pricing services. For most private placement securities, the Company applies a matrix-based pricing methodology, which uses spreads derived from third party benchmark bond indices. For securities that cannot be priced through these processes, the Company uses internal models and calculations. Any remaining unpriced securities are submitted to independent brokers for prices. 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 to ensure that they maximize the use of observable inputs, the pricing service's 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 service 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. The number of price challenges for securities held at September 30, 2013 was insignificant.

In addition, the Company has a pricing committee that provides oversight over the Company's prices and fair value process. The committee meets quarterly and is responsible for the review and approval of the Company's valuation procedures. The committee is also responsible for the review of pricing exception reports as well as the review of significant inputs used in the valuation of assets that are valued internally.

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 funds, common stocks and actively traded open-end mutual funds with a daily net asset value ("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 derivatives are comprised of exchange traded future contracts. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available.

NOTES TO FINANCIAL STATEMENTS

Level 2 measurements

Preferred stocks

The fair value of preferred stock was obtained from third party pricing services. Vendors generally use a discounted cash flow model or a market approach to arrive at the security's fair value.

Bonds

The fair value of bonds is obtained from third party pricing services, matrix-based pricing, internal models or broker quotes. 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 spreads, which the Company has determined are observable inputs.

Private placement securities are primarily priced using a matrix-based pricing methodology, which uses spreads derived from third party benchmark bond indices. Specifically, the Barclays Credit Index ("BCI") is used for investment-grade securities and the Citi High Yield Cash Index ("CHYI") is used for below investment-grade securities. These indices are two widely recognized, reliable, and well regarded benchmarks by participants in the financial services industry that are used to represent the broader U.S. public bond markets

Certain private placement securities that cannot be priced using the matrix pricing described above, are priced by an internally-developed discounted cash flow model or based on internal calculations. The 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.

For some of the private placement securities priced through the model, the liquidity adjustments may not be based on market data, but rather, 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.

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. government and treasury securities, corporate bonds, and mortgage-backed securities. 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. This also relates to investments in limited partnerships and hedge funds that use NAV where the investment can be redeemed at NAV at the measurement date or in the near-term (generally 90 days).

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.

Private placement securities where adjustments for liquidity are considered significant to the overall price are classified as Level 3.

Common stock

These securities include equity investments with privately held entities, including a government organization, where the prices are derived from internal valuations.

NOTES TO FINANCIAL STATEMENTS

Separate account assets

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

- B. Not Applicable.
- 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, 2013.

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Not Practicable
Assets:						
Bonds	\$ 74,682,017,180	\$ 69,086,274,857	\$ -	\$ 73,631,444,976	\$ 1,050,572,204	\$ -
Mortgage loans	11,253,975,423	10,619,420,309	-	-	11,253,975,423	-
Unaffiliated common and preferred stocks	2,100,379,743	2,078,985,021	1,901,683,862	65,410,250	133,285,631	-
Other invested assets ¹	2,827,775,841	2,825,491,136	48,795	307,812,378	2,519,914,668	-
Cash, cash equivalents and short-term	1,528,770,627	1,528,770,627	129,580,711	1,399,189,916	-	-
Derivative assets	949,471,572	861,121,806	-	949,471,572	-	-
Derivative collateral	32,875,935	32,875,935	-	32,875,935	-	-
Separate account assets	11,242,867,178	11,212,906,284	2,393,815,005	8,055,965,599	793,086,574	-
Liabilities:						
Deposit Fund Contracts:						
Funding agreements	\$ 10,860,298,253	\$ 10,647,805,006	\$ -	\$ 10,860,298,253	\$ -	\$ -
Annuities certain	165,364,297	151,455,606	-	-	165,364,297	-
Dividends accumulations and other deposit funds	1,257,640,860	1,257,640,860	-	-	1,257,640,860	-
Supplementary contracts	98,309,959	98,309,959	-	-	98,309,959	-
Continued interest accounts	221,661,941	221,661,941	-	221,661,941	-	-
Derivative liabilities	383,632,646	382,806,588	-	383,632,646	-	-
Derivative collateral	512,015,707	512,015,707	-	512,015,707	-	-
Borrowed money	631,937,835	631,937,835	-	631,937,835	-	-
Amounts payable under securities lending	513,585,352	513,585,352	-	513,585,352	-	-
Separate account liabilities - derivatives	254,204	135,652	254,204	-	-	-
Separate account liabilities - deposit type contracts	1,272,790,056	1,272,790,056	-	1,272,790,056	-	-

¹ Excludes investments accounted for under the equity method.

Bonds

The fair value of bonds is determined by considering one of three primary sources: (1) security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from nationally recognized third party pricing services, (2) securities are priced using a matrix-based pricing methodology, which uses spreads derived from third party benchmark bond indices, (3) securities are priced using an internal pricing model or methodology, and (4) securities are submitted to independent brokers for prices.

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 prices for private placement bonds. These securities are primarily priced using a matrix-based pricing methodology, which uses spreads derived from third party benchmark bond indices. Any privates that cannot be priced using this methodology are priced using an internally developed model based upon assigned comparable public issues adjusted for liquidity, maturity and rating or are priced based on internal calculations. 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 based upon the present value of the expected cash flows discounted at an interpolated treasury yield plus a spread. The spread is based on management's judgment and assumptions and it takes into account property type, loan to value and remaining term of each loan. The spread is a significant component of the pricing inputs.

Unaffiliated common and preferred stocks

The fair value of unaffiliated equity securities is determined by considering one of three primary sources: (1) security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from third party pricing services, (2) the remaining un-priced securities are submitted to independent brokers for prices, and (3) 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

Other invested assets are principally comprised of loans receivable from MCF, LIHTC investments and investments in mortgage loan funds. The fair value of the MCF loans and the LIHTC investments is based on a discounted cash flow calculation using a discount rate that is determined internally (see Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties, for details on the MCF loans and Note 5 – Investments, for details on LIHTC investments). The fair value of the mortgage loan funds is determined based on the same

NOTES TO FINANCIAL STATEMENTS

methodology described above under Mortgage loans. For certain other investments included in this line, carrying value is deemed to approximate fair value.

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.

Derivative assets

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.

Derivative collateral

The carrying value of these liabilities approximates fair value since these borrowings are generally short-term in nature.

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 funding agreements 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, supplementary contracts and continued interest accounts, estimated fair value is equal to account value.

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 fair value.

Amounts payable under securities lending

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

Separate account liabilities – derivatives, collateral and deposit type contracts

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

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

- 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.

F. State Transferable Tax Credits

No change.

NOTES TO FINANCIAL STATEMENTS

G. Subprime and Midprime Mortgage Related Risk Exposure

No change.

H. Retained Assets

No change.

22. Events Subsequent

On September 24, 2013, New York Life Investment Management Holdings LLC, a wholly owned subsidiary of the Company, has entered into a definitive agreement to acquire full ownership of Dexia Asset Management for approximately \$500,000,000. The deal is expected to close within the next 3 to 6 months.

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, 2012 were \$1,327,204,650. As of September 30, 2013, \$130,961,120 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$1,104,367,907 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group medical, disability income and long term care lines of insurance. Therefore, there has been a \$91,875,623 favorable prior-year development since December 31, 2012 to September 30, 2013. The increase 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 experienced no unfavorable prior year loss development on retrospectively rated policies. 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.

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.

NOTES TO FINANCIAL STATEMENTS

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, 2013 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 [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []
- 3.2 If the response to 3.1 is yes, provide a brief description of those changes.
All changes to New York Life's organizational chart made during the third quarter of 2013 have been made in the ordinary course of New York Life's business activities.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X]
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 [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
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..
GoldPoint Partners LLC	New York, NY				YES..
Cornerstone Capital Management Holdings LLC	New York, NY				YES..
NYLIM Service Company LLC	Parsippany, NJ				YES..
Private Advisors L.L.C.	Richmond, VA				YES..
MCF Capital Management LLC	Chicago, IL				YES..
Cornerstone Capital Management LLC	Minneapolis, MN				YES..

STATEMENT AS OF SEPTEMBER 30, 2013 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? Yes [X] No []
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [X] No []
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s). In 2013, the code of conduct was updated to reflect recent changes to the following policies:
 -Information related to contact persons for various policies
 -Health policies
 -Gifts, meals and entertainment policy
 -Corporate political contributions policy
 -Engagement of accounting firms
 -Spousal expense reimbursement policies
- 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 \$1,645,875.
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|---|--|
| 14.21 Bonds | \$ | \$ |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ | \$ |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ | \$ |
| 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? Yes [X] No []
 If no, attach a description with this statement.

STATEMENT AS OF SEPTEMBER 30, 2013 OF THE NEW YORK LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- | | |
|--|---------------------|
| 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | \$521,275,930 |
| 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | \$521,317,690 |
| 16.3 Total payable for securities lending reported on the liability page. | \$513,585,352 |

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

1 Name of Custodian(s)	2 Custodian Address
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	155 Wellington Street West, 7th Floor, Toronto, ON M5V 3L3
The Northern Trust Company	50 S LaSalle Street, Chicago, IL 60603

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No []
- 17.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
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	Cornerstone Capital Management Holdings 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	GoldPoint Partners LLC	51 Madison Avenue, New York, NY 10010
109247	Private Advisors L.L.C.	1800 Bayberry Court, Suite 300, Richmond, VA 23226
158808	MCF Capital Management LLC	30 Southwacker Drive, Suite 3700, Chicago, IL 60606

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

18.2 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: 1 security
 -Filings that have been submitted but not yet rated by the SVO: 12 securities

STATEMENT AS OF SEPTEMBER 30, 2013 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	\$..... 22,164,723
1.13	Commercial Mortgages	\$..... 10,597,045,230
1.14	Total Mortgages in Good Standing	\$..... 10,619,209,953
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	\$..... 210,356
1.43	Commercial Mortgages	\$.....
1.44	Total Mortgages in Process of Foreclosure	\$..... 210,356
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$..... 10,619,420,309
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	94.146 %
2.2	A&H cost containment percent	0.022 %
2.3	A&H expense percent excluding cost containment expenses	18.555 %
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, 2013 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE S - Ceded Reinsurance

Showing All New Reinsurance Treaties - Current Year to Date

Showing All New Reinsurance Treaties - Current Year to Date

STATEMENT AS OF SEPTEMBER 30, 2013 OF THE NEW YORK LIFE INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	Active Status	1	Direct Business Only					Deposit-Type Contracts
			2	3	4	5	6	
			Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	
1. Alabama	L	AL	59,934,526	94,087	.5,107,324	9,784,021	74,919,958	
2. Alaska	L	AK	30,006,493	.50,824	1,737,544	(59,491)	31,735,370	
3. Arizona	L	AZ	57,614,583	1,401,325	.6,461,790	(26,850)	65,450,848	
4. Arkansas	L	AR	32,798,592	.157,568	.3,320,002	430,817	36,706,979	
5. California	L	CA	626,252,015	18,137,571	47,062,901	79,415,157	770,867,644	
6. Colorado	L	CO	67,494,817	830,945	.7,636,371	283,388	76,245,521	
7. Connecticut	L	CT	48,631,389	1,397,814	.3,632,106	18,481,298	72,142,607	
8. Delaware	L	DE	11,729,159	171,114,661	.797,947	.60,806	183,702,573	1,348,045,500
9. District of Columbia	L	DC	9,250,874	4,597,625	735,082	4,152,512	18,736,093	
10. Florida	L	FL	190,585,419	1,773,175	20,778,527	.29,062	213,166,183	
11. Georgia	L	GA	118,415,065	.660,407	.9,493,928	27,498,583	156,067,983	
12. Hawaii	L	HI	27,354,882	.88,849	2,446,231	17,709,546	.47,599,508	
13. Idaho	L	ID	13,865,420	219,736	.1,789,368	(5,966)	15,868,558	
14. Illinois	L	IL	149,444,275	261,095	11,458,043	109,789,929	270,953,342	
15. Indiana	L	IN	40,950,344	.118,441	.4,400,196	16,042,944	61,511,925	
16. Iowa	L	IA	50,969,510	.19,707	.5,795,480	2,103,885	58,888,582	43,000,000
17. Kansas	L	KS	40,719,559	430,435	.4,639,965	(548,652)	45,241,307	
18. Kentucky	L	KY	43,886,317	.792,585	.4,917,657	(1,175,355)	48,421,204	
19. Louisiana	L	LA	112,478,718	.782,533	12,253,528	(376,021)	125,138,758	
20. Maine	L	ME	11,306,688	.169,650	.1,943,766	2,996,672	16,416,776	
21. Maryland	L	MD	96,564,951	21,453,822	.8,024,883	48,128,970	174,172,626	
22. Massachusetts	L	MA	118,741,782	.70,030	.7,643,751	240,605,257	367,060,820	
23. Michigan	L	MI	71,109,290	.75,204	.4,836,230	1,783,669	77,804,393	
24. Minnesota	L	MN	45,390,218	.114,955	.3,801,655	1,961,477	51,268,305	
25. Mississippi	L	MS	36,655,564	.24,349	.4,441,459		.41,121,372	
26. Missouri	L	MO	58,221,781	.618,360	.6,658,395	5,653,970	71,152,506	
27. Montana	L	MT	18,825,148	234,746	.2,230,106	.38,697	21,328,697	
28. Nebraska	L	NE	24,665,447	.68,970	.3,498,361	(34,928)	.28,197,850	
29. Nevada	L	NV	39,354,548	7,991,608	.3,286,164	17,685,538	.68,317,858	
30. New Hampshire	L	NH	19,310,068	.56,740	.1,819,967	(676,710)	.20,510,065	
31. New Jersey	L	NJ	171,587,895	1,174,737	.9,862,837	37,886,709	220,512,178	
32. New Mexico	L	NM	27,959,933	.52,437	.2,976,346	(20,503)	.30,968,213	10,300,000
33. New York	L	NY	547,270,997	3,219,942	.51,468,339	1,793,072,255	2,395,031,533	396,603,954
34. North Carolina	L	NC	98,354,296	.495,494	.8,782,967	.51,920,053	.159,552,810	
35. North Dakota	L	ND	11,322,468	.4,656	.1,034,332	.20,593	.12,382,049	
36. Ohio	L	OH	109,813,654	.399,669	.9,843,597	.14,934,178	.134,991,098	24,000,000
37. Oklahoma	L	OK	47,746,457	.170,662	.6,504,958	1,385,711	.55,807,788	
38. Oregon	L	OR	32,066,994	.605,766	.3,661,264	3,701,162	.40,035,186	
39. Pennsylvania	L	PA	161,633,453	.269,677	.11,593,150	158,257,099	.331,753,379	
40. Rhode Island	L	RI	12,851,072	.9,637	.791,345	.319,397	.13,971,451	
41. South Carolina	L	SC	63,261,570	.562,129	.5,846,357	8,102,443	.77,772,499	
42. South Dakota	L	SD	30,204,013	.55,355	.2,920,534	(900)	.33,179,002	
43. Tennessee	L	TN	52,847,637	.692,163	.6,410,575	.3,089,258	.63,039,633	
44. Texas	L	TX	317,046,278	.552,211	.41,761,184	.49,976,940	.409,336,613	
45. Utah	L	UT	29,315,119	.270,536	.1,954,271	.2,001,699	.33,541,625	
46. Vermont	L	VT	10,059,725	.4,619	.885,950		.10,950,294	
47. Virginia	L	VA	125,785,487	.555,131	.12,049,134	.75,922,843	.214,312,595	
48. Washington	L	WA	96,450,061	1,234,194	.8,202,178	.34,960,917	.140,847,350	
49. West Virginia	L	WV	19,449,864	.23,914	.1,557,845	(226)	.21,031,397	
50. Wisconsin	L	WI	43,670,022	.1,992,860	.5,862,950	.2,004,920	.53,530,752	
51. Wyoming	L	WY	13,341,017	.30,751	.1,775,001	(13,748)	.15,133,021	
52. American Samoa	N	AS						
53. Guam	L	GU			.6,576		.489,434	
54. Puerto Rico	L	PR		.2,289,078	31,716	.269,213	.2,590,007	
55. U.S. Virgin Islands	L	VI		.2,474,925		.46,189	.2,521,114	
56. Northern Mariana Islands	N	MP						
57. Canada	L	CAN		.32,217,261		.124,366	.32,341,627	
58. Aggregate Other Aliens	XXX	OT		.21,615,614	.182,912	.160,209	.21,958,735	
59. Subtotal	(a)		54	4,353,645,190	246,398,985	.399,000,394	2,839,253,025	7,838,297,594
90. Reporting entity contributions for employee benefits plans	XXX			.9,801			.9,801	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX			.818,540,347	312,383		.818,852,730	
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			.34,965,815	.184	.6,475,950	.41,441,949	
94. Aggregate or other amounts not allocable by State	XXX			.442,796,294			.442,796,294	
95. Totals (Direct Business)	XXX			5,649,957,447	246,711,552	.405,476,344	.2,839,253,025	9,141,398,368
96. Plus Reinsurance Assumed	XXX			.155,358,322		.12,818,414		.168,176,736
97. Totals (All Business)	XXX			5,805,315,769	246,711,552	.418,294,758	.2,839,253,025	9,309,575,104
98. Less Reinsurance Ceded	XXX			.231,098,542		.40,657,412		.271,755,954
99. Totals (All Business) less Reinsurance Ceded	XXX			5,574,217,227	246,711,552	.377,637,346	.2,839,253,025	9,037,819,150
DETAILS OF WRITE-INS								
58001. MEX Mexico	XXX			.326,503		.9,560		.336,063
58002. PHL Philippine Islands	XXX			.32,658	.3	.160		.32,821
58003. Other	XXX			.21,256,453	.182,909	.150,489		.21,589,851
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX							
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX			.21,615,614	.182,912	.160,209		.21,958,735
9401. Paid-up Additions Applied as Credits	XXX			.436,654,564			.436,654,564	
9402. Dividend Accumulations applied as premium or annuity considerations in states that do not allow a dividend deduction	XXX			.6,141,730			.6,141,730	
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			.442,796,294			.442,796,294	

(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, 2013 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. Premiums 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)(13-3044743)(91596)(DE)	SCP 2005-C21-025 LLC (DE)
NYLIFE Insurance Company of Arizona (52-1530175)(81353)(AZ)	SCP 2005-C21-031 LLC (DE)
New York Life Enterprises LLC (See page 12.1 for entity's org chart)(13-4199614)(DE)	SCP 2005-C21-036 LLC (DE)
New York Life Investment Management Holdings LLC (See page 12.2 for entity's org chart)(52-2206685)(DE)	SCP 2005-C21-041 LLC (DE)
NYLIFE LLC (See page 12.6 for entity's org chart)(13-4081725)(DE)	SCP 2005-C21-043 LLC (DE)
NYLife Real Estate Holdings LLC (See page 12.6 for entity's org chart)(DE)	SCP 2005-C21-044 LLC (DE)
Biris Holdings LLC (DE)	SCP 2005-C21-048 LLC (DE)
29 Park Investments No. 1 Limited (CYM)	SCP 2005-C21-061 LLC (DE)
New York Life Short Term Fund (NY)	SCP 2005-C21-063 LLC (DE)
NYL Wind Investments LLC (DE)	SCP 2005-C21-067 LLC (DE)
PTC Acquisitions, LLC (DE)	SCP 2005-C21-069 LLC (DE)
NYMH-Farmingdale, NY LLC (DE)	SCP 2005-C21-070 LLC (DE)
NYLMDC-King of Prussia GP, LLC (DE)	Silver Spring, LLC (DE)
NYLMDC-King of Prussia Realty, LP (DE)	Silver Spring Associates, L.P. (PA)
NYNMH-Ennis GP, LLC (DE)	NYLIM Flatiron CLO 2003-1 Ltd. (CYM)
NYNMH-Attleboro MA, LLC (DE)	NYLIM Flatiron CLO 2003-11 Equity Holdings LLC, Series A (CYM)
NYNMH-Ennis, L.P. (TX)	NYLIM Flatiron CLO 2004-1 Ltd. (CYM)
NYMH-Freeport GP, LLC (DE)	NYLIM Flatiron CLO 2004-11 Equity Holdings LLC, Series A (CYM)
NYMH-Freeport, L.P. (TX)	NYLIM Flatiron CLO 2005-1 Ltd. (CYM)
NYMH-Houston GP, LLC (DE)	NYLIM Flatiron CLO 2005-11 Equity Holdings LLC, Series A (CYM)
NYMH-Houston, L.P. (TX)	NYLIM Flatiron CLO 2006-1 Ltd. (CYM)
NYMH-Plano GP, LLC (DE)	NYLIM Flatiron CLO 2006-11 Equity Holdings LLC, Series A (CYM)
NYMH-Plano, L.P. (TX)	Flatiron CLO 2007-1 Ltd. (CYM)
NYMH-San Antonio GP, LLC (DE)	NYLIM Flatiron CLO 2007-11 Equity Holdings LLC, Series A (CYM)
NYMH-San Antonio, L.P. (TX)	Flatiron CLO 2011-1 Ltd. (CYM)
NYMH-Stephenville GP, LLC (DE)	Flatiron CLO 2012-1 Ltd. (CYM)
NYMH-Stephenville, L.P. (TX)	Flatiron CLO 2013-1 Ltd. (CYM)
NYMH-Taylor GP, LLC (DE)	Flatiron CLO 2013-2 Ltd. (CYM)
NYMH-Taylor, L.P. (TX)	Silverado CDO 2001-1 Ltd. (CYM)
SCP 2005-C21-002 LLC (DE)	Silverado 2006-II Equity Holdings LLC, Series A (CYM)
SCP 2005-C21-003 LLC (DE)	New York Life Funding (CYM)
SCP 2005-C21-006 LLC (DE)	New York Life Global Funding (DE)
SCP 2005-C21-007 LLC (DE)	Martingale Road LLC (DE)
SCP 2005-C21-008 LLC (DE)	North Andrews Avenue LLC (DE)
SCP 2005-C21-009 LLC (DE)	UFI-NOR Federal Receivables (NY)
SCP 2005-C21-017 LLC (DE)	Government Energy Savings Trust 2003-A (NY)
SCP 2005-C21-018 LLC (DE)	NYLARC Holding Company Inc. (86-0742726)(AZ)
SCP 2005-C21-021 LLC (DE)	New York Life Agents Reinsurance Company (86-0742727)(68723)(AZ)
	Cumberland Condominium Association, Inc. (TN)

STATEMENT AS OF SEPTEMBER 30, 2013 OF THE NEW YORK LIFE INSURANCE COMPANY

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

PART 1 - ORGANIZATIONAL CHART

New York Life Insurance and Annuity Corporation

Pacific Square Investments LLC (DE)
29 Park Investments No. 2 Limited (CYM)

New York Life Enterprises LLC

New York Life Insurance Taiwan Corporation (TWN)
New York Life International Holdings Limited (MUS)
New York Life International India Fund (Mauritius) LLC (MUS)
NYL Cayman Holdings Ltd. (CYM)
NYL Worldwide Capital Investments LLC (DE)
NYLIFE Thailand, Inc. (DE)
PMCC Ltd. (THA)
NYLI-VB Asset Management Co. (Mauritius) LLC (MUS)
Seguros Monterrey New York Life, S.A. de C.V. (MEX)
Administradora de Conductos SMNYL, S.A. de C.V. (MEX)
Agencias de Distribucion SMNYL, S.A. de C.V. (MEX)
SEAF Sichuan SME Investment Fund LLC (DE)

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

STATEMENT AS OF SEPTEMBER 30, 2013 OF THE NEW YORK LIFE INSURANCE COMPANY

New York Life Investment Management Holdings LLC

Institutional Capital LLC (03-0598064)(DE)	Mackay Shields (Services) Ltd. (GBR)
NYLIFE Distributors LLC (13-3741759)(DE)	Mackay Shields UK LLP (GBR)
NYLIM Service Company LLC (DE)	Mackay Shields Global Derivatives LLC (DE)
Mackay Shields LLC (13-4080466)(DE)	Madison Capital Funding LLC (DE)
Mackay Shields Core Plus Opportunities Fund GP LLC (DE)	Faraday Holdings, LLC (DE)
Mackay Shields Core Plus / Opportunities Fund Ltd. (CYM)	Interior Specialists, Inc. (CA)
Mackay Shields Credit Strategy Partners LP (DE)	Heritage Interiors ISI, LLC (AZ)
Mackay Shields Credit Strategy Fund Ltd (CYM)	SuperFloors ISI, LLC (WA)
Mackay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)	Home Acres Holdings LLC (DE)
Mackay Shields General Partner (L/S) LLC (DE)	Home Acres Building Supply Co. LLC (MI)
Mackay Shields Long/Short Fund LP (DE)	Kobrin Builders Supply Holdings, LLC (MI)
Mackay Shields Long/Short Fund (Master) LP (DE)	Kobrin Builders Supply, LLC (FL)
Mackay Shields Long/Short Fund (Offshore) LP (CYM)	V-Line Logistics, LLC (IN)
Mackay Shields Long/Short Fund (QP) LP (DE)	IDG Holdco, LLC (DE)
Mackay Shields High Yield Active Core Fund GP LLC (DE)	Identity Group Holdings Corp. (DE)
Mackay Shields Core Fixed Income Fund GP LLC (DE)	Business Stationery LLC (OH)
Mackay Shields Core Fixed Income Fund LP (45-2733007)(DE)	IDG, LLC (DE)
Mackay Shields Income Opportunities Fund GP, LLC (DE)	SigLet, Inc. (DE)
Mackay Shields Income Opportunities Delaware Fund, L.P. (DE)	Redi-Tag Corporation (CA)
Mackay Shields Income Opportunities Master Fund I, L.P. (DE)	Graphics Systems, Inc. (KS)
Mackay Shields Income Opportunities Master Fund II, L.P. (DE)	Scott Sign Systems, Inc. (FL)
Mackay Shields Income Opportunities Master Fund III, L.P. (DE)	AdMart Attractions, Inc. (NY)
Mackay Shields Income Opportunities SPV 2, LLC (DE)	Madison Avenue Loan Fund GP LLC (DE)
Mackay Municipal Managers Opportunities GP LLC (DE)	Madison Avenue Loan Fund LP (80-0920962)(DE)
Mackay Municipal Opportunities Master Fund, L.P. (DE)	MCF Co-Investment GP, LLC (DE)
Mackay Municipal Managers Credit Opportunities GP LLC (DE)	MCF Co-Investment GP, LP (DE)
Mackay Municipal Credit Opportunities Master Fund, L.P. (DE)	Madison Capital Funding Co-Investment Fund, LP (DE)
Mackay Municipal Credit Opportunities Fund, L.P. (DE)	MCF Fund I LLC (DE)
MacKay Municipal Short Term Opportunities Fund GP LLC (DE)	PSA-MHF Acquisition, LLC (DE)
MacKay Municipal Short Term Opportunities Fund LP (45-3041041)(DE)	Warwick McAlester Holdings, LLC (DE)
Plainview Funds plc (IRL)	Chancellor Lane, LLC (DE)
Plainview Funds plc – Emerging Markets Credit Portfolio (IRL)	Electric Avenue, LLC (DE)
Plainview Funds plc – Flexible Bond Portfolio (IRL)	WDC Liquidation Trust (IL)
Plainview Funds plc – Unconstrained Bond Portfolio (IRL)	Young America Holdings, LLC (DE)
Plainview Funds plc – Floating Rate High Yield Fund (IRL)	YAC ECOM Incorporated (MN)
MacKay Shields Statutory Trust – High Yield Bond Series (CT)	Young America, LLC (MN)
Mackay Shields (International) Ltd. (GBR)	Global Fulfillment Services, Inc. (AZ)
	SourceOne Worldwide, Inc. (MN)
	YA Canada Corporation (CAN)

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)

MCF Capital Management LLC (DE)	Via Verde San Dimas, LLC (DE)
Ironshore Investments Ltd.	MIREF DC Corp. (DE)
OFIS Capital WM, LLC (DE)	MIREF L Street, LLC (DE)
Kirkwood Fund II LLC (DE)	1901 L Street Corp. (DE)
LMF WF Portfolio I, LLC (DE)	1901 L Street LLC (DC)
MCF CLO I LLC (DE)	MIREF Broadstone Uptown Lofts, LLC (DE)
MCF CLO II LLC (DE)	Texas Broadstone Uptown Lofts, L.P. (TX)
Cornerstone Capital Management Holdings LLC (13-5582869)(DE)	MIREF Newpoint Commons, LLC (DE)
Cornerstone Capital Management LLC (41-1763532)(DE)	MIREF Carol Point, LLC (DE)
Madison Square Investors Asian Equity Market Neutral Master Fund Ltd. (CYM)	MIREF Northsight, LLC (DE)
Cornerstone Capital Management Large-Cap Enhanced Index Fund GP, LLC (DE)	MIREF Broadstone Westway Park, L.P. (TX)
Cornerstone Capital Management Large-Cap Enhanced Index Fund L.P. (DE)	MIREF Broadstone Westway Park, LLC (DE)
New York Life Investments International Limited (IRL)	MIREF Riverside, LLC (DE)
NYL Workforce GP LLC (DE)	MIREF Northlight, LLC (DE)
NYLIM Holdings NCVAD, GP, LLC (DE)	MIREF Corporate Woods, LLC (DE)
McMorgan Northern California Value Add/Development Fund I, L.P. (DE)	MIREF Bedminster, LLC (DE)
MNCVAD-IND Greenwood CA LLC	MIREF Barton's Creek, LLC (DE)
MNCVAD-IND Concourse CA LLC	Barton's Lodge Apartments, LLC (DE)
New York Life Investment Management LLC (DE)	MIREF Marketpointe, LLC (DE)
New York Life Investment Management (U.K.) Ltd. (GBR)	MIREF 101 East Crossroads, LLC (DE)
NYLIM Large Cap Enhanced Index Fund p.l.c. (IRL)	101 East Crossroads, LLC (DE)
Madison Core Property Fund LLC (DE)	MIREF Waterview, LLC (DE)
MIREF 1500 Quail, LLC (DE)	MIREF Chain Bridge, LLC (DE)
New York Life Investment Management LLC (DE)	1991 Chain Bridge Road, LLC (DE)
MIREF Aptakisic, LLC (DE)	MIREF Aptakisic Creek Corporate Park, LLC (DE)
MIREF Linpro Center, LLC (DE)	MIREF 250 Montgomery, LLC (DE)
MIREF Mill Creek, LLC (DE)	MIREF Hawthorne, LLC (DE)
MIREF Gateway, LLC (DE)	MIREF Auburn 277, LLC (DE)
MIREF Delta Court, LLC (DE)	MIREF Sumner North, LLC (DE)
MIREF Seaside, LLC (DE)	MIREF Wellington, LLC (DE)
MIREF Zanker Road, LLC (DE)	MIREF Warner Center, LLC (DE)
MIREF Fremont Distribution Center, LLC (DE)	MADISON-IND Valley Business Park CA LLC (DE)
1101 Taylor Road LLC (DE)	MADISON-IND Assateague MD LLC (DE)
MIREF Century, LLC (DE)	MADISON-SP Assateague LLC (DE)
MIREF York Road, LLC (DE)	MADISON-MF Duluth GA LLC (DE)
York Road EW, LLC (DE)	NYLIM-GCR Fund I, LLC (DE)
York Road Retail West, LLC (DE)	NYLIM Fund II GP, LLC (DE)
2001 EW LLC (DE)	NYLIM Real Estate Mezzanine Fund II, LP (DE)
2122 EW LLC (DE)	NYLIM-TND, LLC (DE)
MIREF Saddle River LLC (DE)	

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)

NYLIM-DCM, LLC (DE)	NYLCAP III RBG Corp. (DE)
DCM-N, LLC (DE)	NYLCAP III-A RBG Corp. (DE)
DCM Warehouse Series A, LLC (DE)	New York Life Capital Partners IV GenPar GP, LLC (DE)
DCM Warehouse Series One, LLC (DE)	New York Life Capital Partners IV GenPar, LP (DE)
Sixteen West Savannah, LLC (IN)	New York Life Capital Partners IV, LP (DE)
Metropolis II Construction, LLC (DE)	New York Life Capital Partners IV-A, LP (DE)
Streets Las Vegas, LLC (AZ)	GoldPoint Partners Co-Investment V GenPar GP LLC (DE)
WFFHG GP, LLC (DE)	GoldPoint Partners Co-Investment V GenPar, LP (DE)
Workforce Housing Fund I-2007 LP (DE)	GoldPoint Partners Co-Investment V ECI Blocker Holdco A, LP (DE)
NYLCAP Holdings (Mauritius) LLC (MUS)	GoldPoint Partners Co-Investment V ECI Blocker A, LP (DE)
Jacob Ballas Capital India PVT. Ltd. (MUS)	NYLCAP India Funding LLC (DE)
GoldPoint Partners LLC (13-4091043)(DE)	NYLIM-JB Asset Management Co. (Mauritius) LLC (MUS)
NYLCAP 2010 Co-Invest GenPar GP, LLC (DE)	New York Life Investment Management India Fund II, LLC (Mauritius) (MUS)
NYLCAP 2010 Co-Invest GenPar LP (DE)	New York Life Investment Management India Fund (FVCI) II, LLC (Mauritius) (MUS)
NYLCAP 2010 Co-Invest L.P. (DE)	NYLCAP India Funding III LLC (DE)
NYLCAP 2010 Co-Invest ECI Blocker Holdco A L.P. (DE)	NYLIM-Jacob Ballas Asset Management Company III (Mauritius) LLC (MUS)
NYLCAP 2010 Co-Invest ECI Blocker A L.P. (DE)	NYLIM Jacob Ballas India Fund III (Mauritius) LLC (MUS)
NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P. (DE)	NYLIM Jacob Ballas Capital India (FVI) III (Mauritius) LLC (MUS)
NYLCAP 2010 Co-Invest ECI Blocker B L.P. (DE)	NYLIM Jacob Ballas India (FI) III (Mauritius) LLC (MUS)
NYLCAP 2010 Co-Invest ECI Blocker C L.P. (DE)	NYLIM Mezzanine GenPar GP, LLC (DE)
NYLCAP 2010 Co-Invest ECI Blocker Holdco D L.P. (DE)	NYLIM Mezzanine GenPar, LP (DE)
NYLCAP 2010 Co-Invest ECI Blocker D L.P. (DE)	New York Life Investment Management Mezzanine Partners, LP (DE)
NYLCAP 2010 Co-Invest ECI Blocker Holdco E L.P. (DE)	NYLIM Mezzanine Partners II GenPar GP, LLC (DE)
NYLCAP 2010 Co-Invest ECI Blocker E L.P. (DE)	NYLIM Mezzanine Offshore Partners II, LP (CYM)
NYLCAP 2010 Co-Invest ECI Blocker Holdco F L.P. (DE)	NYLIM Mezzanine Partners II GenPar, LP (DE)
NYLCAP 2010 Co-Invest ECI Blocker F L.P. (DE)	New York Life Investment Management Mezzanine Partners II, LP (DE)
NYLCAP 2010 Co-Invest ECI Blocker Holdco G L.P. (DE)	NYLIM Mezzanine II Luxco S.a.r.l. (LUX)
NYLCAP 2010 Co-Invest ECI Blocker G L.P. (DE)	NYLIM Mezzanine Partners II Parallel Fund, LP (DE)
New York Life Capital Partners, LLC (DE)	Voice Holdco Ltd. (CAN)
New York Life Capital Partners II, LLC (DE)	NYLCAP Mezzanine Partners III GenPar GP, LLC (DE)
New York Life Capital Partners II, L.P. (DE)	NYLCAP Mezzanine Partners III GenPar, LP (DE)
New York Life Capital Partners III GenPar GP, LLC (DE)	NYLCAP Mezzanine III 2012 Luxco S.a.r.l. (LUX)
New York Life Capital Partners III GenPar, LP (DE)	NYLCAP Mezzanine Partners III-K Fund, LP (DE)
New York Life Capital Partners III, LP (DE)	

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

STATEMENT AS OF SEPTEMBER 30, 2013 OF THE NEW YORK LIFE INSURANCE COMPANY

New York Life Investment Management Holdings LLC (continued)

NYLCAP Mezzanine Offshore Partners III-S, LP (GBR)	Small Company Buyout Blocker Corp. (DE)
NYLCAP Mezzanine Partners III, LP (DE)	Small Company Buyout ECI, LP (DE)
NYLCAP Mezzanine III Luxco S.a.r.l (LUX)	Small Company Buyout Holding, LP (DE)
NYLCAP Mezzanine Partners III Parallel Fund, LP (DE)	Private Advisors Alternative Small Company Buyout Fund, L.P. (DE)
NYLCAP Mezzanine Partners III 2012 Co-Invest, LP (DE)	Private Advisors Small Company Buyout Fund II, LP (DE)
NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco A, LP (DE)	PASCBF III GP, LLC (DE)
NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker A, LP (DE)	Private Advisors Small Company Buyout Fund III, LP (DE)
NYLCAP Mezzanine Offshore Partners III, L.P. (DE)	Private Advisors Small Company Buyout Fund IV, LP (DE)
NYLCAP Mezzanine Offshore Partners III-S GP, Limited (SCT)	Private Advisors Small Company Buyout Fund V, LP (DE)
NYLCAP Select Manager GenPar GP, LLC (DE)	Private Advisors Stable Value Fund, Ltd. (CYM)
NYLCAP Select Manager GenPar, LP (DE)	Montpelier Carry, LLC (DE)
NYLCAP Select Manager Fund, LP (DE)	Montpelier GP, LLC (DE)
NYLCAP Select Manager Cayman Fund, LP (CYM)	Montpelier Fund, L.P. (90-0938480)(DE)
NYLCAP Canada GenPar Inc. (CAN)	The Hedged Strategies Fund (QP), LP (DE)
NYLCAP Select Manager Canada Fund, LP (CAN)	The Hedged Strategies Fund , L.P. (DE)
NYLCAP Select Manager II GenPar GP, LLC (DE)	The Hedged Strategies Master Fund (DE)
NYLCAP Select Manager II GenPar GP L.P. (CYM)	Cuyahoga Capital Partners I Management Group, LLC (DE)
NYLCAP Select Manager Fund II, L.P. (CYM)	Cuyahoga Capital Partners II Management Group LLC (DE)
NYLCAP Canada II GenPar Inc. (CAN)	Cuyahoga Capital Partners III Management Group LLC (DE)
NYLCAP Select Manager Canada Fund II, L.P. (CAN)	Cuyahoga Capital Partners IV Management Group LLC (DE)
Private Advisors LLC (54-1886751)(DE)	Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)
Alternative Fund LV, LLC (DE)	
Alternative Fund LV II, LLC (DE)	
Private Advisors Alternative Asset Fund LLC (DE)	
PACIF GP, LLC (DE)	
Private Advisors Coinvestment Fund, LP (DE)	
PACIF II GP, LLC (DE)	
Private Advisors Coinvestment Fund II, LP (DE)	
PACIF III GP, LLC (DE)	
Private Advisors Coinvestment Fund III, LP (46-1360141)(DE)	
Private Advisors Distressed Opportunities Fund, L.P. (DE)	
PA Hedged Equity Fund, L.P. (DE)	
Private Advisors Hedged Equity Fund (QP), L.P. (DE)	
Private Advisors Hedged Equity Master Fund (DE)	
PAPEF GP, LLC (DE)	
Private Advisors Private Equity Fund, L.P. (DE)	
Private Advisors Income Fund, L.P. (DE)	
Private Advisors Small Company Buyout Fund, L.P. (DE)	

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

NYLIFE LLC

Eagle Strategies LLC (DE)
 New York Life Capital Corporation (DE)
 NYL Management Limited (GBR)
 New York Life Trust Company (13-3808042)(NY)
 NYL Executive Benefits LLC (DE)
 NYLIFE Securities LLC (13-2649692)(DE)
 NYLINK Insurance Agency Incorporated (DE)
 NYLUK I Company (GBR)
 NYLUK II Company (GBR)
 Gresham Mortgage (GBR)
 W Construction Company (GBR)
 WIM (AIM) (GBR)
 WUT (GBR)

NYLife Real Estate Holdings LLC

CC Acquisitions, LP (DE)
 Huntsville NYL LLC (DE)
 NYL Midwest Apartments LLC (DE)
 REEP-IND Kent LLC (DE)
 REEP-MF Cumberland TN LLC (DE)
 Cumberland Apartments, LLC (TN)
 REEP-IND Forest Park NJ LLC (DE)
 FP Building 1-2-3 LLC (DE)
 FP Building 4 LLC (DE)
 FP Mantua Grove LLC (DE)
 REEP-IND Fridley MN LLC (MN)
 REEP-IND Green Oaks IL LLC (DE)
 REEP-IND NJ LLC (DE)
 NJIND JV LLC (DE)
 NJIND Hook Road LLC (DE)
 NJIND Old Post Road LLC (DE)
 NJIND Brunswick Avenue LLC (DE)
 NJIND Raritan Center LLC (DE)
 NJIND Talmadge Road LLC (DE)
 NJIND Bay Avenue LLC (DE)
 NJIND Merich Road LLC (DE)
 NJIND Carter Drive LLC (DE)
 NJIND Corbin Street LLC (DE)
 REEP-MF Enclave TX LLC (DE)
 REEP-MF Issaquah WA LLC (DE)
 REEP-MF Mira Loma II TX LLC (DE)
 REEP-MF Verde NC LLC (DE)
 REEP-MF Mount Vernon GA LLC (DE)
 REEP-MF Summit Ridge CO LLC (DE)
 REEP-OF Centerpointe VA LLC (DE)
 REEP-OFC 575 Lex NY LLC (DE)
 REEP-OFC 575 Lex NY GP LLC (DE)
 REEP-OFC Westory DC LLC (DE)
 REEP-RTL SASI GA LLC (DE)
 REEP-MF Woodridge II LLC (DE)
 REEP-MF Wallingford WA LLC (DE)

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

1	2	3	4	5	6	7	8	9	10	11	12	13 If Control is Owner- ship Provide Percent- age	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-in-Fact, Influence, Other)	Ultimate Controlling Entity(ies)/Persons*	*	
.0826	New York Life Group	60915	13-3044743	3683691	0000727136	New York Life Insurance & Annuity Corporation	New York Life Insurance Company	NY	DS	New York Life Insurance Company New York Life Insurance & Annuity Corporation	Ownership	100,000	New York Life Insurance Company	
.0826	New York Life Group	9156	00000	00000	00000	Pacific Square Investments LLC	29 Park Investments No. 2 Limited	DE	N/A	NYLIFE Insurance Company of Arizona	Ownership	100,000	New York Life Insurance Company	
.0826	New York Life Group	8353	52-1530175	00000	00000	NYLIFE Insurance Company of Arizona	NYLIFE Insurance Services LLC	CYM	N/A	NYLIFE Insurance Company	Ownership	100,000	New York Life Insurance Company	
		13-4198614				New York Life Insurance Company	New York Life Insurance Taiwan Corporation	AZ	DS	New York Life Insurance Company	Ownership	100,000	New York Life Insurance Company	
		00000				New York Life International Holdings Limited		TWN	IA	NYLIFE Enterprises LLC	Ownership	100,000	New York Life Insurance Company	
		00000				New York Life International Holdings Limited		MUS	N/A	NYLIFE Enterprises LLC	Ownership	12,000	New York Life Insurance Company	
		00000				New York Life International Holdings Limited		MUS	N/A	NYLIFE Holdings Ltd.	Ownership	88,000	New York Life Insurance Company	
		00000				New York Life International India Fund (Mauritius) LLC		MUS	N/A	NYLIFE Enterprises LLC	Ownership	92,970	New York Life Insurance Company	
		00000				NYL Cayman Holdings Ltd.	NYL Worldwide Capital Investments, LLC	CYM	N/A	NYL Cayman Holdings Ltd.	Ownership	100,000	New York Life Insurance Company	
		00000				NYLIFE Thailand, Inc.	NYLIFE Thailand, Inc.	DE	N/A	NYLIFE Enterprises LLC	Ownership	100,000	New York Life Insurance Company	
		00000				PHCC Ltd.	NYLIFE Thailand, Inc.	THA	N/A	NYLIFE Thailand, Inc.	Ownership	100,000	New York Life Insurance Company	
		00000				NYL I-B Asset Management Co. (Mauritius) LLC		MUS	N/A	NYLIFE Enterprises LLC	Ownership	90,000	New York Life Insurance Company	
		00000				Seguros Monterrey New York Life, S.A. de C.V.	SEAF Sichuan SME Investment Fund LLC	MEX	IA	NYLIFE Enterprises LLC	Ownership	100,000	New York Life Insurance Company	
		00000				Administradora de Conductos SINYL, S.A. de C.V.	Seguros Monterrey New York Life, S.A. de C.V.	MEX	N/A	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99,000	New York Life Insurance Company	
		00000				Agencias de Distribucion SINYL, S.A. de C.V.	SEAF Sichuan SME Investment Fund LLC	MEX	N/A	NYLIFE Enterprises LLC	Ownership	99,000	New York Life Insurance Company	
		00000				NYLIFE LLC	NYLIFE LLC	DE	DS	NYLIFE LLC	Ownership	39,980	New York Life Insurance Company	
		00000				Eagle Strategies LLC	NYLIFE LLC	DE	N/A	NYLIFE LLC	Ownership	100,000	New York Life Insurance Company	
		00000				New York Life Capital Corporation	NYL Management Limited	GBR	N/A	NYLIFE LLC	Ownership	100,000	New York Life Insurance Company	
		00000					0001033244			NYLIFE LLC	Ownership	100,000	New York Life Insurance Company	
		00000					00000	13-3808042		NYLIFE LLC	Ownership	100,000	New York Life Insurance Company	
		00000					00000	13-264662		NYLIFE LLC	Ownership	100,000	New York Life Insurance Company	
		00000					00000	0000071637		NYLIFE LLC	Ownership	100,000	New York Life Insurance Company	
		00000					00000			NYLIFE LLC	Ownership	100,000	New York Life Insurance Company	
		00000					00000			NYLIFE LLC	Ownership	100,000	New York Life Insurance Company	
		00000					00000			NYLUK I Company	Ownership	100,000	New York Life Insurance Company	
		00000					00000			NYLUK II Company	Ownership	100,000	New York Life Insurance Company	
		00000					00000			NYLUK III Company	Ownership	100,000	New York Life Insurance Company	
		00000					00000			NYLUK IV Company	Ownership	100,000	New York Life Insurance Company	
		00000					00000			NYLUK V Company	Ownership	100,000	New York Life Insurance Company	
		00000					00000			NYLUK VI Company	Ownership	100,000	New York Life Insurance Company	
		00000					00000			Biris Holdings LLC	Ownership	100,000	New York Life Insurance Company	
		00000					00000			29 Park Investments No. 1 Limited	Ownership	100,000	New York Life Insurance Company	
		00000					00000			New York Life Short Term Fund (STF)	Ownership	100,000	New York Life Insurance Company	
		00000					00000			NYL Wind Investments LLC	Ownership	100,000	New York Life Insurance Company	
		00000					00000			PTC Acquisitions, LLC	Ownership	100,000	New York Life Insurance Company	
		00000					00000			NYLIFE Real Estate Holdings, LLC	Ownership	100,000	New York Life Insurance Company	
		00000					00000			NYLIFE Real Estate Holdings, LLC	Ownership	100,000	New York Life Insurance Company	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

SCHEDULE Y

1	2	3	4	5	6	7	8	9	10	11	12	13 If Control is Owner- ship Provide Percent- age	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	Domi- niliary Loca- tion	Rela- tionship to Report- ing Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management-in-Fact, Influence, Other)	Ultimate Controlling Entity(ies)/Persons)	*		
		00000	366273											
		00000			NWL Midwest Apartments LLC		DE	N/A	NWL Real Estate Holdings, LLC	Ownership	New York Life Insurance Company			
		00000			REBP-IND Kent LLC		DE	N/A	NWL Real Estate Holdings, LLC	Ownership	New York Life Insurance Company			
		00000			REBP-MF Number 1 and TN LLC		DE	N/A	NWL Real Estate Holdings, LLC	Ownership	New York Life Insurance Company			
		00000			Cumber and Associates, LLC		TN	N/A	REEP-MF Cumberland TN LLC	Ownership	New York Life Insurance Company			
		00000			Cumber and Condominium Association, Inc.		DE	N/A	New York Life Insurance Company	Board of Directors	New York Life Insurance Company			
		00000			REBP-IND Forest Park NJ LLC		DE	N/A	NWL Real Estate Holdings, LLC	Ownership	New York Life Insurance Company			
		00000			FP Building 1-2-3 LLC		DE	N/A	REEP-IND Forest Park NJ LLC	Ownership	New York Life Insurance Company			
		00000			FP Building 4 LLC		DE	N/A	REEP-IND Forest Park NJ LLC	Ownership	New York Life Insurance Company			
		00000			FP Plantation Grove LLC		MN	N/A	NWL Real Estate Holdings, LLC	Ownership	New York Life Insurance Company			
		00000			REBP-IND Fridley MN LLC		DE	N/A	NWL Real Estate Holdings, LLC	Ownership	New York Life Insurance Company			
		00000			REBP-IND Green Oaks IL LLC		DE	N/A	NWL Real Estate Holdings, LLC	Ownership	New York Life Insurance Company			
		00000			REBP-IND NJ LLC		DE	N/A	REEP-IND NJ LLC	Ownership	New York Life Insurance Company			
		00000			NJND JV LLC		DE	N/A	NJND JV LLC	Ownership	New York Life Insurance Company			
		00000			NJND Hook Road LLC		DE	N/A	NJND JV LLC	Ownership	New York Life Insurance Company			
		00000			NJND Old Post Road LLC		DE	N/A	NJND JV LLC	Ownership	New York Life Insurance Company			
		00000			NJND Brunswick Avenue LLC		DE	N/A	NJND JV LLC	Ownership	New York Life Insurance Company			
		00000			NJND Raritan Center LLC		DE	N/A	NJND JV LLC	Ownership	New York Life Insurance Company			
		00000			NJND Talmadge Road LLC		DE	N/A	NJND JV LLC	Ownership	New York Life Insurance Company			
		00000			NJND Bay Avenue LLC		DE	N/A	NJND JV LLC	Ownership	New York Life Insurance Company			
		00000			NJND Melrich Road LLC		DE	N/A	NJND JV LLC	Ownership	New York Life Insurance Company			
		00000			NJND Carter Drive LLC		DE	N/A	NJND JV LLC	Ownership	New York Life Insurance Company			
		00000			NJND Corbin Street LLC		DE	N/A	NJND JV LLC	Ownership	New York Life Insurance Company			
		00000			REBP-Erie Ave TX LLC		DE	N/A	NWL Real Estate Holdings, LLC	Ownership	New York Life Insurance Company			
		00000			REBP-MF Issaquah WA LLC		DE	N/A	NWL Real Estate Holdings, LLC	Ownership	New York Life Insurance Company			
		00000			REBP-MF Mira Loma II TX LLC		DE	N/A	NWL Real Estate Holdings, LLC	Ownership	New York Life Insurance Company			
		00000			REBP-MF Woodridge IL LLC		DE	N/A	NWL Real Estate Holdings, LLC	Ownership	New York Life Insurance Company			
		00000			REBP-MF Verde NC LLC		DE	N/A	NWL Real Estate Holdings, LLC	Ownership	New York Life Insurance Company			
		00000			REBP-MF Mount Vernon GA LLC		DE	N/A	NWL Real Estate Holdings, LLC	Ownership	New York Life Insurance Company			
		00000			REBP-MF Summit Ridge CO LLC		DE	N/A	NWL Real Estate Holdings, LLC	Ownership	New York Life Insurance Company			
		00000			REBP-OF Centerpointe VA LLC		DE	N/A	NWL Real Estate Holdings, LLC	Ownership	New York Life Insurance Company			
		00000			REBP-RTL SAS GA LLC		DE	N/A	NWL Real Estate Holdings, LLC	Ownership	New York Life Insurance Company			
		00000			REBP-FC Vestory DC LLC		DE	N/A	NWL Real Estate Holdings, LLC	Ownership	New York Life Insurance Company			
		00000			NYMH Farmington, NY, LLC		DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company			
		00000			NYLDCC King of Prussia GP, LLC		DE	N/A	NYMH-Freeport GP, LLC	Ownership	New York Life Insurance Company			
		00000			NYLDCC King of Prussia Reality, LP		DE	N/A	NYLDCC King of Prussia GP, LLC	Ownership	New York Life Insurance Company			
		00000			NYMH Attleboro MA, LLC		DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company			
		00000			NYMH-Ennis GP, LLC		DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company			
		00000			NYMH-Ennis, L.P.		TX	N/A	NYMH-Ennis GP, LLC	Ownership	New York Life Insurance Company			
		00000			NYMH-Freeport GP, LLC		DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company			
		00000			NYMH-Freeport, L.P.		TX	N/A	NYMH-Freeport GP, LLC	Ownership	New York Life Insurance Company			
		00000			NYMH-Houston GP, LLC		DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company			
		00000			NYMH-Houston, L.P.		TX	N/A	NYMH-Houston GP, LLC	Ownership	New York Life Insurance Company			
		00000			NYMH-Piano GP, LLC		DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company			
		00000			NYMH-Piano, L.P.		TX	N/A	NYMH-Piano GP, LLC	Ownership	New York Life Insurance Company			
		00000			NYMH-San Antonio GP, LLC		DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company			
		00000			NYMH-Stephenville GP, LLC		TX	N/A	NYMH-San Antonio GP, LLC	Ownership	New York Life Insurance Company			
		00000			NYMH-Stephenville		DE	N/A	NYMH-Stephenville GP, LLC	Ownership	New York Life Insurance Company			

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

1	2	3	4	5	6	7	8	9	10	11	12	13 if Control is Owner- ship Provide Per- cen- tage	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)	Ultimate Controlling Entity(ies)/Persons(s)	*	
		00000				NYM-Stephenville L.P.	NYM-Stephenville GP, LLC	TX	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company		
		00000				NYM-Taylor L.P.	NYM-Taylor GP, LLC	DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company		
		00000				SP 2005-C21-002 LLC	SP 2005-C21-003 LLC	DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company		
		00000				SP 2005-C21-006 LLC	SP 2005-C21-007 LLC	DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company		
		00000				SP 2005-C21-008 LLC	SP 2005-C21-009 LLC	DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company		
		00000				SP 2005-C21-017 LLC	SP 2005-C21-018 LLC	DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company		
		00000				SP 2005-C21-021 LLC	SP 2005-C21-025 LLC	DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company		
		00000				SP 2005-C21-031 LLC	SP 2005-C21-036 LLC	DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company		
		00000				SP 2005-C21-041 LLC	SP 2005-C21-043 LLC	DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company		
		00000				SP 2005-C21-044 LLC	SP 2005-C21-048 LLC	DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company		
		00000				SP 2005-C21-061 LLC	SP 2005-C21-063 LLC	DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company		
		00000				SP 2005-C21-067 LLC	SP 2005-C21-069 LLC	DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company		
		00000				Silver Spring, LLC	Silver Spring Associates, L.P.	DE	N/A	New York Life Insurance Company	Ownership	New York Life Insurance Company		
		0001513831				New York Life Investment Management Holdings LLC	DS	DS	New York Life Insurance Company	Ownership	New York Life Insurance Company			
		00000	52-2206685			Institutional Capital LLC	INLIFE Distributors LLC	DE	N/A	New York Life Investment Management Holdings LLC	Ownership	New York Life Insurance Company		
		00000	03-0598064		0000050672		INLIM Service Company LLC	DE	N/A	New York Life Investment Management Holdings LLC	Ownership	New York Life Insurance Company		
		00000	13-3741759		0000914898		MacKay Shields LLC	DE	N/A	MacKay Shields Core Plus Opportunities Fund GP LLC	Ownership	New York Life Insurance Company		
		00000	13-4080466		0001103598		MacKay Shields Core Plus Opportunities Fund LP	DE	N/A	MacKay Shields Core Plus Opportunities Fund LP	Ownership	New York Life Insurance Company		
		00000	0001502131		0000061227		MacKay Shields Core Plus Opportunities Fund LTD	DE	N/A	MacKay Shields Core Plus Opportunities Fund LTD	Ownership	New York Life Insurance Company		
		00000	0001502132			MacKay Shields Credit Strategy Partners LP	CW	N/A	MacKay Shields LLC	Ownership	MacKay Shields LLC			
		00000	3653263			MacKay Shields Credit Strategy Fund LTD	DE	N/A	MacKay Shields LLC	Ownership	MacKay Shields LLC			
		00000	0001502133			MacKay Shields Defensive Bond Arbitrage Fund Ltd.	CW	N/A	MacKay Shields LLC	Ownership	MacKay Shields LLC			
		00000	0001502133			MacKay Shields Defensive Bond Arbitrage Fund Ltd.	BNU	N/A	MacKay Shields LLC	Board of Directors	MacKay Shields LLC			
		00000	00000			MacKay Shields General Partner (I/S) LLC	DF	N/A	MacKay Shields LLC	Ownership	MacKay Shields LLC			
		00000	00000			MacKay Shields Fund Ltd.	DF	N/A	MacKay Shields LLC	Ownership	MacKay Shields LLC			
		00000	00000			MacKay Shields Fund Company	DF	N/A	MacKay Shields LLC	Ownership	MacKay Shields LLC			
		00000	00000			MacKay Shields Fund Company	DF	N/A	MacKay Shields LLC	Ownership	MacKay Shields LLC			

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13 If Control is Owner- ship Provide Per- cen- tage	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	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-in-Fact, Influence, Other)	Ultimate Controlling Entity(ies)/Person(s)	*		
		00000				Mackay Shields Long/Short Fund LP	DE	N/A	Mackay Shields General Partner (L/S) LLC	Ownership				
		00000				Mackay Shields Long/Short Fund (Master) LP	DE	N/A	Mackay Shields General Partner (L/S) LLC	Ownership				
		00000			0001271221	Mackay Shields Long/Short Fund (Offshore) LP	DM	N/A	Mackay Shields General Partner (L/S) LLC	Ownership				
		00000			0001271222	Mackay Shields Long/Short Fund (QP) LP	DE	N/A	Mackay Shields LLC	Ownership				
		00000			0001502130	Mackay Shields High Yield Active Core Fund GP LLC	DE	N/A	Mackay Shields High Yield Active Core Fund GP LLC	Ownership				
		00000			0001529525	Mackay Shields High Yield Active Core Fund LP	DE	N/A	Mackay Shields Core Fixed Income Fund GP LLC	Ownership				
		00000			45-2733007	Mackay Shields Core Fixed Income Fund LP LLC	DE	N/A	Mackay Shields Core Fixed Income Fund & GP LLC	Ownership				
94		00000			00000	Mackay Shields Income Opportunities Fund GP LLC	DE	N/A	Mackay Shields Income Opportunities Fund GP LLC	Ownership				
		00000			00000	Mackay Shields Income Opportunities De Aware Fund, L.P.	DE	N/A	Mackay Shields Income Opportunities Fund GP LLC	Ownership				
		00000			00000	Mackay Shields Income Opportunities Master Fund I, L.P.	DE	N/A	Mackay Shields Income Opportunities Fund GP LLC	Ownership				
		00000			00000	Mackay Shields Income Opportunities Master Fund II, L.P.	DE	N/A	Mackay Shields Income Opportunities Fund GP LLC	Ownership				
		00000			00000	Mackay Shields Income Opportunities Master Fund III, L.P.	DE	N/A	Mackay Shields Income Opportunities Fund GP LLC	Ownership				
		00000			00000	Mackay Shields Income Opportunities SPV 2, LLC	DE	N/A	Mackay Shields LLC	Ownership				
		00000			0001432467	Mackay Municipal Managers Opportunities GP LLC	DE	N/A	Mackay Shields LLC	Ownership				
		00000			0001432468	Mackay Municipal Managers Opportunities L.P.	DE	N/A	Mackay Municipal Managers Opportunities GP LLC	Ownership				
		00000			0001460030	Mackay Municipal Managers Credit Opportunities GP LLC	DE	N/A	Mackay Municipal Managers Credit Opportunities GP, LLC	Ownership				
		00000			0001460023	Mackay Municipal Credit Opportunities Master Fund, L.P.	DE	N/A	Mackay Municipal Managers Credit Opportunities GP, LLC	Ownership				
		00000			0001532022	Mackay Municipal Credit Opportunities Fund, L.P.	DE	N/A	Mackay Municipal Short Term Opportunities GP LLC	Ownership				
		00000			45-3041041	Mackay Municipal Short Term Opportunities Fund GP LLC	DE	N/A	Mackay Municipal Short Term Opportunities Fund GP LLC	Ownership				
		00000			00000	Plainview Funds plc – Emerging Markets Credit Portfolio	JRL	N/A	Plainview Funds plc – Emerging Markets Credit Portfolio	Ownership				
		00000			00000	Plainview Funds plc – Emerging Markets Credit Portfolio	JRL	N/A	New York Life Insurance Company & Annuity Corporation	Ownership				
		00000			00000	Plainview Funds plc – Emerging Markets Credit Portfolio	JRL	N/A	Mackay Shields LLC	Board of Directors				
										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 If Control is Owner- ship Provide Per- cen- tage	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-in-Fact, Influence, Other)	Ultimate Controlling Entity(ies)/Persons(s)	*	
		00000				Plainview Funds plc - Flexible Bond Portfolio	Plainview Funds plc - Flexible Bond Portfolio	RL	N/A	New York Life Insurance Company & Ahmity Corporation	Ownership	.54-140	New York Life Insurance Company	
		00000				Plainview Funds plc - Flexible Bond Portfolio	Plainview Funds plc - Flexible Bond Portfolio	RL	N/A	Mackay Shields LLC	Ownership	.45-860	New York Life Insurance Company	
		00000				Plainview Funds plc - Unconstrained Bond Portfolio	Plainview Funds plc - Unconstrained Bond Portfolio	RL	N/A	New York Life Insurance Company	Board of Directors	.80-610	New York Life Insurance Company	
		00000				Plainview Funds plc - Floating Rate High Yield Fund	Plainview Funds plc - Floating Rate High Yield Fund	RL	N/A	New York Life Insurance Company	Board of Directors	.100,000	New York Life Insurance Company	
		00000				Mackay Shields Statutory Trust High Yield Bond Series	Mackay Shields (International) Ltd.	CT	N/A	Mackay Municipal Short Term Opportunities Fund GP LLC	Ownership	.100,000	New York Life Insurance Company	
		00000				Mackay Shields (Services) Ltd.	Mackay Shields UK LLP	GBR	N/A	Mackay Shields LLC	Ownership	.100,000	New York Life Insurance Company	
		00000				Mackay Shields UK LLP	Mackay Shields (UK Services) Ltd.	GBR	N/A	Mackay Shields (International) Ltd.	Ownership	.99-990	New York Life Insurance Company	
		00000				Mackay Shields Global Derivatives LLC	DE	N/A	N/A	New York Life Investment Management Holdings LLC	Ownership	1,000	New York Life Insurance Company	
		00000				Madison Capital Funding LLC	Faraday Holdings, LLC	DE	N/A	Madison Capital Funding LLC	Ownership	.100,000	New York Life Insurance Company	
		00000				Interior Specialists, Inc.	CA	N/A	N/A	Faraday Holdings, LLC	Ownership	.17-750	New York Life Insurance Company	
		00000				Heritage Interiors ISI, LLC	AZ	N/A	N/A	Interior Specialists, Inc.	Ownership	.100,000	New York Life Insurance Company	
		00000				SuperFloors ISI, LLC	WA	N/A	N/A	Interior Specialists, Inc.	Ownership	.100,000	New York Life Insurance Company	
		0001367711								Madison Capital Funding LLC	Ownership	.50-900	New York Life Insurance Company	
		00000				Home Acres Holdings LLC	Home Acres Building Supply Co., LLC	MI	N/A	Home Acres Holdings LLC	Ownership	.100,000	New York Life Insurance Company	
		00000				Kobrin Builders Supply, LLC	Kobrin Builders Supply, LLC	MI	N/A	Home Acres Building Supply Co., LLC	Ownership	.54-950	New York Life Insurance Company	
		00000				Kobrin Builders Supply, LLC	Kobrin Builders Supply, LLC	FL	N/A	Kobrin Builders Supply, LLC	Ownership	.99-990	New York Life Insurance Company	
		00000				V-Line Logistics, LLC	V-Line Logistics, LLC	FL	N/A	Home Acres Building Supply Co., LLC	Ownership	.0-100	New York Life Insurance Company	
		00000				IDG Holdco, LLC	IDG Holdco, LLC	IN	N/A	Madison Capital Funding LLC	Ownership	.100,000	New York Life Insurance Company	
		00000				Identity Group Holdings Corp.	Identity Group Holdings Corp.	DE	N/A	IDG Holdco, LLC	Ownership	.45-240	New York Life Insurance Company	
		00000				Identity Group Holdings LLC	Identity Group Holdings LLC	DE	N/A	Identity Group Holdings Corp.	Ownership	.100,000	New York Life Insurance Company	
		00000				Business Stationery LLC	Business Stationery LLC	OH	N/A	Identity Group Holdings LLC	Ownership	.100,000	New York Life Insurance Company	
		00000				IDG, LLC	IDG, LLC	DE	N/A	Identity Group Holdings Corp.	Ownership	.100,000	New York Life Insurance Company	
		00000				Siglet, Inc.	Siglet, Inc.	DE	N/A	Madison Capital Funding LLC	Ownership	.100,000	New York Life Insurance Company	
		00000				Madison Avenue Loan Fund GP LLC	Madison Avenue Loan Fund GP LLC	DE	N/A	Madison Avenue Loan Fund GP LLC	Ownership	.100,000	New York Life Insurance Company	
		0001577927								Identity Group Holdings Corp.	Ownership	.100,000	New York Life Insurance Company	
		00000				80-0820962	Red-i-Tag Corporation	CA	N/A	Identity Group Holdings Corp.	Ownership	.100,000	New York Life Insurance Company	
		00000				Graphic Systems, Inc.	Graphic Systems, Inc.	KS	N/A	Identity Group Holdings Corp.	Ownership	.100,000	New York Life Insurance Company	
		00000				Scott Sign Systems, Inc.	Scott Sign Systems, Inc.	FL	N/A	Identity Group Holdings Corp.	Ownership	.100,000	New York Life Insurance Company	
		00000				Adhart Attractions, Inc.	Adhart Attractions, Inc.	NY	N/A	Identity Group Holdings Corp.	Ownership	.100,000	New York Life Insurance Company	
		00000				MCF Co-Investment GP LLC	MCF Co-Investment GP LLC	DE	N/A	Madison Capital Funding LLC	Ownership	.100,000	New York Life Insurance Company	
		00000				0001538385	0001538384	DE	N/A	MCF Co-Investment GP LLC	Ownership	.100,000	New York Life Insurance Company	

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

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13 If Control is Owner- ship Provide Per- cen- tage	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities if Publicly Traded (U.S. or International)	Names of Parent or Subsidiaries Or Affiliates	Domi- niliary Loca- tion	Rela- tionship to Report- ing Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Ultimate Controlling Entity(ies)/Person(s)	*	
		00000					MIREF Seaside, LLC	DE	N/A	Madison Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Zanker Road, LLC	DE	N/A	Madison Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					1101 Taylor Road LLC	DE	N/A	Madison Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Century, LLC	DE	N/A	Madison Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MIREF York Road, LLC	DE	N/A	Madison Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					York Road EW LLC	DE	N/A	MIREF York Road EW, LLC	Ownership	New York Life Insurance Company		
		00000					York Road Retail West, LLC	DE	N/A	York Road EW, LLC	Ownership	New York Life Insurance Company		
		00000					2001 EW LLC	DE	N/A	York Road EW, LLC	Ownership	New York Life Insurance Company		
		00000					2122 EW LLC	DE	N/A	Madison Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Saddle River LLC	DE	N/A	Madison Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					Via Verde San Dinas, LLC	DE	N/A	Madison Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MIREF DC Corp.	DE	N/A	MIREF DC Corp.	Ownership	New York Life Insurance Company		
		00000					MIREF L Street, LLC	DE	N/A	Madison Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					1901 L Street Corp.	DE	N/A	1901 L Street LLC	Ownership	New York Life Insurance Company		
		00000					1901 L Street LLC	DC	N/A	1901 L Street Corp.	Ownership	New York Life Insurance Company		
		00000					MIREF Broadstone Uptown Lofts, LLC	DE	N/A	MIREF Broadstone Uptown Lofts, LLC	Ownership	New York Life Insurance Company		
		00000					Texas Broadstone Uptown Lofts, L.P.	TX	N/A	MIREF Broadstone Uptown Lofts, LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Newpoint Commons, LLC	DE	N/A	MADISON Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Carol Point, LLC	DE	N/A	MADISON Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Broadstone Westway Park, LLC	DE	N/A	MADISON Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					Texas Broadstone Westway Park, L.P.	TX	N/A	MIREF Broadstone Westway Park, LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Northsight, LLC	DE	N/A	MADISON Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Riverpointe, LLC	DE	N/A	MADISON Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Corporate Woods, LLC	DE	N/A	MADISON Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Bedminster, LLC	DE	N/A	MADISON Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Barton's Creek, LLC	DE	N/A	MADISON Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Barton's Lodge Apartments, LLC	DE	N/A	MIREF Barton's Creek, LLC	Ownership	New York Life Insurance Company		
		00000					MIREF 101 East Crossroads, LLC	DE	N/A	MIREF 101 East Crossroads, LLC	Ownership	New York Life Insurance Company		
		00000					101 East Crossroads, LLC	DE	N/A	MIREF 101 East Crossroads, LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Waterview, LLC	DE	N/A	MADISON Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Chain Bridge, LLC	DE	N/A	MADISON Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					1991 Chain Bridge Road, LLC	DE	N/A	MIREF Chain Bridge, LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Aptakisic, LLC	DE	N/A	MADISON Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					Aptakisic Creek Corporate Park, LLC	DE	N/A	MIREF Aptakisic, LLC	Ownership	New York Life Insurance Company		
		00000					MIREF 250 Montgomery, LLC	DE	N/A	MADISON Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Hawthorne, LLC	DE	N/A	MADISON Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Auburn 277, LLC	DE	N/A	MADISON Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Summer North, LLC	DE	N/A	MADISON Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Wellington, LLC	DE	N/A	MADISON Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MIREF Warner Center, LLC	DE	N/A	MADISON Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MADISON-IND Valley Business Park CA LLC	DE	N/A	MADISON Core Property Fund LLC	Ownership	New York Life Insurance Company		
		00000					MADISON-IND Assateague MD LLC	DE	N/A	MADISON-IND Assateague MD LLC	Ownership	New York Life Insurance Company		
		00000					MADISON-IND Duluth GA LLC	DE	N/A	MADISON-IND Duluth GA LLC	Ownership	New York Life Insurance Company		
		00000					Morgan Northern California Value Add/Development Fund I, L.P.	DE	N/A	Morgan Northern California Value Add/Development Fund I, L.P.	Ownership	New York Life Insurance Company		
		00000					NYLIM Holdings NCYAD GP, LLC	DE	N/A	NYLIM Holdings NCYAD GP, LLC	Ownership	NYLIM/Northern California Value Add/Development Fund I, L.P.		
		00000					NYCAYAD-IND Greenwood CA LLC	DE	N/A	NYCAYAD-IND Greenwood CA LLC	Ownership	NYCAYAD-IND Greenwood CA LLC		

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

SCHEDULE Y

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13 If Control is Owner- ship Provide Per- cen- tage	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	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-in-Fact, Influence, Other)	Ultimate Controlling Entity(ies)/Persons(s)	*		
99	NYLCAP 2010 Co-Invest ECI Blocker F L.P.						DE	N/A	NYLCAP 2010 Co-Invest ECI Blocker Holdco F L.P.	Ownership				
	NYLCAP 2010 Co-Invest ECI Blocker G L.P.						DE	N/A	NYLCAP 2010 Co-Invest L.P.	Ownership				
	NYLCAP 2010 Co-Invest ECI Blocker G L.P.						DE	N/A	NYLCAP 2010 Co-Invest ECI Blocker Holdco	Ownership				
	New York Life Capital Partners, LLC						DE	N/A	Go dPoint Partners LLC	Ownership				
	New York Life Capital Partners, LP						DE	N/A	New York Life Capital Partners, LLC	Ownership				
	New York Life Capital Partners II, LLC						DE	N/A	Go dPoint Partners LLC	Ownership				
	New York Life Capital Partners II, LP						DE	N/A	New York Life Capital Partners II, LLC	Ownership				
	New York Life Capital Partners II, GenPar GP, LLC						DE	N/A	New York Life Capital Partners II, GenPar GP, LLC	Ownership				
	New York Life Capital Partners III GenPar, LP						DE	N/A	New York Life Capital Partners III GenPar, LP	Ownership				
	New York Life Capital Partners III GenPar, LP						DE	N/A	New York Life Capital Partners III GenPar, LP	Ownership				
	New York Life Capital Partners III, LP						DE	N/A	New York Life Capital Partners III, LP	Ownership				
	NYLCAP III RBG Corp.						DE	N/A	New York Life Capital Partners III	Ownership				
	New York Life Capital Partners III-A, LP						DE	N/A	New York Life Capital Partners III	Ownership				
	NYLCAP III-A RBG Corp.						DE	N/A	New York Life Capital Partners III-A, LP	Ownership				
	NYLCAP IV GenPar						DE	N/A	Go dPoint Partners LLC	Ownership				
	New York Life Capital Partners IV GenPar						DE	N/A	New York Life Capital Partners IV GenPar	Ownership				
	New York Life Capital Partners IV GenPar, LP						DE	N/A	New York Life Capital Partners IV GenPar, LP	Ownership				
	New York Life Capital Partners IV, LP						DE	N/A	New York Life Capital Partners IV, LP	Ownership				
	New York Life Capital Partners IV-A, LP						DE	N/A	New York Life Capital Partners IV-A, LP	Ownership				
	Go dPoint Partners Co-Investment V GenPar GP LLC						DE	N/A	Go dPoint Partners Co-Investment V GenPar GP LLC	Ownership				
	Go dPoint Partner Co-Investment V GenPar, L.P.						DE	N/A	Go dPoint Partners Co-Investment V GenPar, L.P.	Ownership				
	Go dPoint Partner Co-Investment V GenPar, L.P.						DE	N/A	NYLCAP Co-Investment Partners V GenPar, L.P.	Ownership				
	Go dPoint Partners Co-Investment V ECI Blocker Holdco A, LP						DE	N/A	Go dPoint Partners Co-Investment V ECI Blocker Holdco A, LP	Ownership				
	Go dPoint Partners Co-Investment V ECI Blocker Holdco A, LP						DE	N/A	Go dPoint Partners Co-Investment V ECI Blocker Holdco A, LP	Ownership				
	NYLCAP India Funding LLC						DE	N/A	Go dPoint Partners Co-Investment V ECI Blocker Holdco A, LP	Ownership				
	NYLM-JB Asset Management Co. (Mauritius) LLC						MJS	N/A	NYLCAP India Funding LLC	Ownership				
	New York Life Investment Management India Fund II, LLC (Mauritius)						MJS	N/A	NYLM-JB Asset Management Co. (Mauritius) LLC	Ownership				
	New York Life Investment Management India Fund (FIC) II, LLC (Mauritius)						MJS	N/A	New York Life Investment Management India Fund II, LLC (Mauritius)	Ownership				
	NYLCAP India Funding III LLC						DE	N/A	Go dPoint Partners LLC	Ownership				
	NYLM-Jacob Baillais Asset Management Company III, (Mauritius) LLC						MJS	N/A	NYLCAP India Funding III LLC	Ownership				
	NYLCAP India Funding III LLC						MJS	N/A	NYLCAP India Funding III LLC	Ownership				
												4		
												24 660		
												New York Life Insurance Company		

3
24 660
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 If Control is Owner- ship Provide Per- cen- tage	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-in-Fact, Influence, Other)	Ultimate Controlling Entity(ies)/Person(s)	*	
100	NYLLM Jacob Balas India Fund III (Mauritius) LLC	0001435025				NYLLM Jacob Balas Capital India (FICI) III (Mauritius) LLC	MUS.	N/A.	N/A.	NYLLM Jacob Balas Asset Management Company III LLC	Ownership.	\$100,000	New York Life Insurance Company	
	NYLLM Jacob Balas India Fund III (Mauritius) LLC	0001513541				NYLLM Jacob Balas India Fund III (Mauritius) LLC	MUS.	N/A.	N/A.	NYLLM Jacob Balas India Fund III (Mauritius) LLC	Ownership.	\$100,000	New York Life Insurance Company	
	NYLLM Mezzanine GenPar GP, LLC	0001513539				NYLLM Mezzanine GenPar, LP	DE	N/A.	N/A.	GoldPoint Partners LLC	Ownership.	\$100,000	New York Life Insurance Company	
	NYLLM Mezzanine GenPar, LP	0001193500				New York Life Investment Management Mezzanine Partners, LP	DE	N/A.	N/A.	NYLLM Mezzanine GenPar, LP	Ownership.	\$100,000	New York Life Insurance Company	
	NYLLM Mezzanine Partners Parallel Fund LP	0001259536				NYLLM Mezzanine Partners Parallel Fund LP	DE	N/A.	N/A.	NYLLM Mezzanine GenPar, LP	Ownership.	\$100,000	New York Life Insurance Company	
	NYLLM Mezzanine Partners II GenPar GP, LLC	0000000000				NYLLM Mezzanine Partners II GenPar GP, LLC	DE	N/A.	N/A.	GoldPoint Partners LLC	Ownership.	\$100,000	New York Life Insurance Company	
	NYLLM Mezzanine Offshore Partners II, LP	0000000000				NYLLM Mezzanine Offshore Partners II, LP	CYM.	N/A.	N/A.	NYLLM Mezzanine Partners II GenPar GP, LLC	Ownership.	\$100,000	New York Life Insurance Company	
	NYLLM Mezzanine Partners II GenPar, LP	0000000000				NYLLM Mezzanine Partners II GenPar, LP	DE	N/A.	N/A.	NYLLM Mezzanine Partners II GenPar, LP	Ownership.	\$100,000	New York Life Insurance Company	
	New York Life Investment Management Mezzanine Partners II, LP	0000000000				New York Life Investment Management Mezzanine Partners II, LP	DE	N/A.	N/A.	NYLLM Mezzanine Partners II GenPar, LP	Ownership.	\$100,000	New York Life Insurance Company	
	NYLLM Mezzanine II Luxco S.a.r.l.	0001387085				NYLLM Mezzanine II Luxco S.a.r.l.	LUX.	N/A.	N/A.	NYLLM Mezzanine Partners II GenPar, LP	Ownership.	\$100,000	New York Life Insurance Company	
	NYLLM Mezzanine Partners II Parallel Fund, LP	0000000000				NYLLM Mezzanine Partners II Parallel Fund, LP	DE	N/A.	N/A.	NYLLM Mezzanine Partners II Parallel Fund, LP	Ownership.	\$100,000	New York Life Insurance Company	
	NYLLM Mezzanine II Parallel Luxco S.a.r.l.	0000000000				NYLLM Mezzanine II Parallel Luxco S.a.r.l.	LUX.	N/A.	N/A.	NYLLM Mezzanine Partners II Parallel Luxco S.a.r.l.	Ownership.	\$100,000	New York Life Insurance Company	
	Voice Holdco Ltd.	0000000000				Voice Holdco Ltd.	CAN.	N/A.	N/A.	NYLLM Mezzanine Partners II GenPar GP, LLC	Ownership.	\$27,000	New York Life Insurance Company	
	NYLCAP Mezzanine Partners III GenPar GP, LLC	0000000000				NYLCAP Mezzanine Partners III GenPar GP, LLC	DE	N/A.	N/A.	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership.	\$100,000	New York Life Insurance Company	
	NYLCAP Mezzanine Offshore Partners III-S GP, Limited	0000000000				NYLCAP Mezzanine Offshore Partners III, LP DE	N/A.	N/A.	N/A.	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership.	\$100,000	New York Life Insurance Company	
	NYLCAP Mezzanine Partners III GenPar, LP	0000000000				NYLCAP Mezzanine Partners III GenPar, LP	DE	N/A.	N/A.	NYLCAP Mezzanine Partners III GenPar, LP	Ownership.	\$100,000	New York Life Insurance Company	
	NYLCAP Mezzanine Partners III Luxco S.a.r.l.	0000000000				NYLCAP Mezzanine Partners III Luxco S.a.r.l.	LUX.	N/A.	N/A.	NYLCAP Mezzanine Partners III GenPar, LP	Ownership.	\$100,000	New York Life Insurance Company	
	NYLCAP Mezzanine Partners III-K Fund, LP	0000000000				NYLCAP Mezzanine Partners III-K Fund, LP	DE	N/A.	N/A.	NYLCAP Mezzanine Partners III GenPar, LP	Ownership.	\$100,000	New York Life Insurance Company	
	NYLCAP Mezzanine Offshore Partners III-S, LP	0000000000				NYLCAP Mezzanine Offshore Partners III-S, LP	DE	N/A.	N/A.	NYLCAP Mezzanine Partners III GenPar, LP	Ownership.	\$100,000	New York Life Insurance Company	
	NYLCAP Mezzanine Partners III Parallel Fund, LP	0001482545				NYLCAP Mezzanine Partners III Parallel Fund, LP	DE	N/A.	N/A.	NYLCAP Mezzanine Partners III GenPar, LP	Ownership.	\$100,000	New York Life Insurance Company	
	NYLCAP Mezzanine Partners III 2012 Co-Invest, LP	0001539552				NYLCAP Mezzanine Partners III 2012 Co-Invest, LP	DE	N/A.	N/A.	NYLCAP Mezzanine Partners III GenPar, LP	Ownership.	\$100,000	New York Life Insurance Company	
	NYLCAP Mezzanine Partners III 2012 Co-Invest, LP	0000000000				NYLCAP Mezzanine Partners III 2012 Co-Invest, LP	DE	N/A.	N/A.	NYLCAP Mezzanine Partners III GenPar, LP	Ownership.	\$100,000	New York Life Insurance Company	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13 if Control is Owner- ship Provide Percent- age	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CLK	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)	Ultimate Controlling Entity(ies)/Persons(s)	*	
		00000		000148925		NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco A, LP	DE	N/A	NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco A, LP	Ownership	100,000	New York Life Insurance Company		
		00000				NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker A, LP	DE	N/A	NYLCAP Select Manager GenPar GP, LLC	Ownership	100,000	New York Life Insurance Company		
		00000				NYLCAP Select Manager GenPar, LP	DE	N/A	NYLCAP Select Manager GenPar GP, LLC	Ownership	100,000	New York Life Insurance Company		
		00000		0001441083		NYLCAP Select Manager Fund, LP	DE	N/A	NYLCAP Select Manager GenPar, LP	Ownership	100,000	New York Life Insurance Company		
		00000				NYLCAP Select Manager Cayman Fund, LP	CVM	N/A	NYLCAP Select Manager GenPar GP, LLC	Ownership	100,000	New York Life Insurance Company		
		00000				NYLCAP Canada GenPar, Inc.	CAN	N/A	GoldPoint Partners LLC	Ownership	100,000	New York Life Insurance Company		
		00000				NYLCAP Select Manager Canada Fund, LP	CAN	N/A	NYLCAP Canada GenPar, Inc.	Ownership	100,000	New York Life Insurance Company		
		00000				NYLCAP Select Manager II GenPar GP, LLC	DE	N/A	GoldPoint Partners LLC	Ownership	100,000	New York Life Insurance Company		
		00000				NYLCAP Select Manager II GenPar GP, L.P.	CVM	N/A	NYLCAP Select Manager II GenPar GP, LLC	Ownership	100,000	New York Life Insurance Company		
		00000		0001520743		NYLCAP Select Manager Fund II, L.P.	CVM	N/A	NYLCAP Select Manager II GenPar GP, L.P.	Ownership	100,000	New York Life Insurance Company		
		00000				NYLCAP Canada II GenPar, Inc.	CAN	N/A	GoldPoint Partners LLC	Ownership	100,000	New York Life Insurance Company		
		00000				NYLCAP Canada II GenPar, Inc.	DE	N/A	NYLCAP Canada II GenPar, Inc.	Ownership	33,300	New York Life Insurance Company		
		00000				Montpelier Carry, LLC	DE	N/A	Private Advisors LLC	Ownership	33,300	New York Life Insurance Company		
		00000				Montpelier Carry, LLC	DE	N/A	Montpelier Capital Management LLC	Ownership	33,300	New York Life Insurance Company		
		00000				Montpelier Carry, LLC	DE	N/A	Montpelier Capital Management LLC	Ownership	33,300	New York Life Insurance Company		
		00000				Montpelier SP, LLC	DE	N/A	Montpelier Advisors L.L.C.	Ownership	33,300	New York Life Insurance Company		
		00000				Montpelier GP, LLC	DE	N/A	Montpelier Capital Management LLC	Ownership	33,300	New York Life Insurance Company		
		00000				Montpelier Fund, L.P.	DE	N/A	Montpelier GP, LLC	Ownership	33,300	New York Life Insurance Company		
		00000		0001520743		NYLM Flatiron QLO 2003-1 Ltd.	CVM	0TH	NYLM Flatiron QLO 2003-1 Ltd.	Ownership	50,000	New York Life Insurance Company		
		00000				NYLM Flatiron QLO 2003-1 Equity Holdings LLC, Series A	CVM	0TH	NYLM Flatiron QLO 2003-1 Ltd.	Influence	50,000	New York Life Insurance Company		
		00000				NYLM Flatiron QLO 2004-1 Ltd.	CVM	0TH	NYLM Flatiron QLO 2004-1 Ltd.	Influence	100,000	New York Life Insurance Company		
		00000		90-0838480		NYLM Flatiron QLO 2004-1 Equity Holdings LLC, Series A	CVM	0TH	NYLM Flatiron QLO 2004-1 Ltd.	Influence	100,000	New York Life Insurance Company		
		00000				NYLM Flatiron QLO 2005-1 Ltd.	CVM	0TH	NYLM Flatiron QLO 2005-1 Ltd.	Influence	100,000	New York Life Insurance Company		
		00000				NYLM Flatiron QLO 2005-1 Equity Holdings LLC, Series A	CVM	0TH	NYLM Flatiron QLO 2005-1 Ltd.	Influence	100,000	New York Life Insurance Company		
		00000				NYLM Flatiron QLO 2006-1 Ltd.	CVM	0TH	NYLM Flatiron QLO 2006-1 Ltd.	Influence	100,000	New York Life Insurance Company		
		00000				NYLM Flatiron QLO 2006-1 Equity Holdings LLC, Series A	CVM	0TH	NYLM Flatiron QLO 2006-1 Ltd.	Influence	100,000	New York Life Insurance Company		
		00000				NYLM Flatiron QLO 2007-1 Ltd.	CVM	0TH	NYLM Flatiron QLO 2007-1 Ltd.	Influence	100,000	New York Life Insurance Company		
		00000				NYLM Flatiron QLO 2007-1 Equity Holdings LLC, Series A	CVM	0TH	NYLM Flatiron QLO 2007-1 Ltd.	Influence	100,000	New York Life Insurance Company		
		00000				Flatiron QLO 2011-1 Ltd.	CVM	0TH	New York Life Insurance Company	Influence	100,000	New York Life Insurance Company		
		00000				Flatiron QLO 2012-1 Ltd.	CVM	0TH	New York Life Insurance Company	Influence	100,000	New York Life Insurance Company		
		00000				Flatiron QLO 2013-1 Ltd.	CVM	0TH	New York Life Insurance Company	Influence	100,000	New York Life Insurance Company		
		00000				Flatiron QLO 2013-2 Ltd.	CVM	0TH	New York Life Insurance Company	Influence	100,000	New York Life Insurance Company		
		00000				Stratford CO 2001-1 Ltd.	CVM	0TH	New York Life Insurance Company	Influence	100,000	New York Life Insurance Company		
		00000		4007034		Silverado QLO 2006-II Limited	CVM	0TH	New York Life Insurance Company	Influence	100,000	New York Life Insurance Company		
		00000				Silverado QLO 2006-II Equity Holdings LLC, Series A	CVM	0TH	Silverado QLO 2006-II Limited	Influence	100,000	New York Life Insurance Company		
		00000				New York Life Funding	CVM	0TH	New York Life Insurance Company	Other	100,000	New York Life Insurance Company		
		00000				New York Life Global Funding	DE	0TH	New York Life Insurance Company	Other	100,000	New York Life Insurance Company		
		00000				Martingale Avenue LLC	DE	0TH	New York Life Insurance Company	Other	100,000	New York Life Insurance Company		
		00000				North Andover Road LLC	DE	0TH	New York Life Insurance Company	Other	100,000	New York Life Insurance Company		
		00000				New York Life Insurance Company	NA	NA	New York Life Insurance Company	NA	NA	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 if Control is Owner- ship Provide Percen- tage	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD CIK	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-in-Fact, Influence, Other)	Ultimate Controlling Entity(ies)/Person(s)	*	
		00000			North Andrews Avenue LLC UF-NCR Federal Receivables Trust, Series 2008B Government Energy Savings Trust 2003-A NYLARC Holding Company Inc. New York Life Agents Reinsurance Company	DE NY AZ AZ	N/A OTH OTH OTH	New York Life Insurance Corporation New York Life Insurance Company New York Life Insurance Company NYLARC Holding Company Inc.	Ownership Influence Influence Influence	33.100	New York Life Insurance Company			
		00000			Private Advisors LLC Private Advisors Alternative Asset Fund LLC Alternative Fund LV, LLC PA Hedged Equity Fund, L.P. Private Advisor's Hedged Equity Fund (QP), L.P.	DE DE DE DE DE	N/A N/A N/A N/A N/A	Private Advisors L.L.C. Private Advisors L.L.C. Private Advisors L.L.C. Private Advisors L.L.C. Private Advisors L.L.C.	Ownership Ownership Ownership Ownership Ownership	60.000	New York Life Insurance Company			
		0001065114			0001322607 0001308050	DE DE	N/A N/A	PA Hedged Equity Fund, L.P. PA Hedged Equity Fund, L.P.	Ownership Ownership	100.000 100.000	New York Life Insurance Company			
		54-1886751			0001489910	DE	N/A	PA Hedged Equity Fund, L.P. PA Hedged Equity Fund, L.P.	Ownership Ownership	100.000 100.000	New York Life Insurance Company			
102		0001160296			00013288075 0001489910	DE DE	N/A N/A	PA Hedged Equity Fund, L.P. PA Hedged Equity Fund, L.P.	Ownership Ownership	48.900 51.100	New York Life Insurance Company			
		00013288075			0001489910	DE	N/A	PA Hedged Equity Fund, L.P. PA Hedged Equity Fund, L.P.	Ownership Ownership	100.000 100.000	New York Life Insurance Company			
		0001489910			0001562375	DE	N/A	PA Hedged Equity Fund, L.P. PA Hedged Equity Fund, L.P.	Ownership Ownership	100.000 100.000	New York Life Insurance Company			
		46-1360141			0001210988 0001327240	DE DE	N/A N/A	PAPEF GP, LLC PAPEF GP, LLC	Ownership Ownership	100.000 100.000	New York Life Insurance Company			
		0001140140			000105979 0001140140	DE DE	N/A N/A	Private Advisors Private Equity Fund, L.P. Private Advisors Small Company Buyout Fund	Ownership Ownership	100.000 100.000	New York Life Insurance Company			
		00000			0001278583 0001374891	DE DE	N/A N/A	Private Advisors Small Company Buyout Fund Private Advisors Small Company Buyout Fund	Ownership Ownership	100.000 100.000	New York Life Insurance Company			
		00000			0001442524	DE	N/A	PASCBF III GP, LLC PASCBF IV GP, LLC	Ownership Ownership	100.000 100.000	New York Life Insurance Company			
		00000			0001442524	DE	N/A	PASCBF V GP, LLC Private Advisors Small Company Buyout Fund	Ownership Ownership	100.000 100.000	New York Life Insurance Company			
		00000			0001442524	DE	N/A	Small Company Buyout Holding, LP Small Company Buyout Holding, LP	Ownership Ownership	100.000 100.000	New York Life Insurance Company			

STATEMENT AS OF SEPTEMBER 30, 2013 OF THE NEW YORK LIFE INSURANCE COMPANY

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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	Control of this entity is pursuant to an investment management contract with New York Life Investment Management LLC or affiliate, not through ownership of voting interests.
3	GoldePoint Partners LLC owns 24.66% of the voting management shares. NYLCP India Funding III LLC owns 36% of non-voting carry shares.
4	GoldePoint Partners LLC owns 24.66% of the voting management shares. NYLCP India Funding III LLC owns 31.36% of non-voting carry shares.
5	Investment Pool - Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
6	Reliance Relationship - Entire proceeds of the entity are invested in a funding agreement of the Company.
7	Energy Contracts Investments - With 100% of the investments coming from the Company and its wholly owned affiliate New York Life Insurance and Annuity Corporation.
8	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, 2013 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.

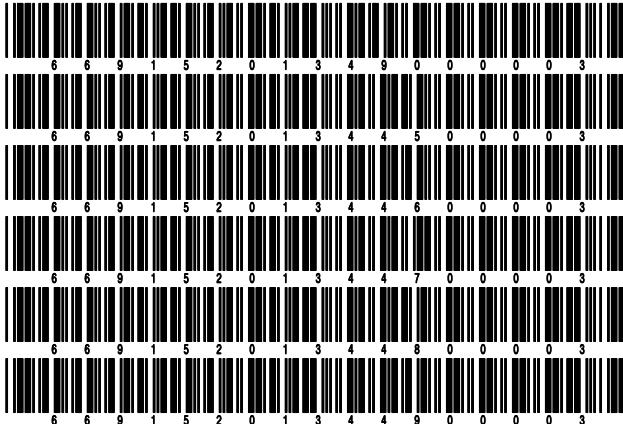
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES
3. Will the Reasonableness of Assumptions Certification required 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, 2013 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	59,189,659		59,189,659	60,130,529
2505. Amount due for undelivered securities	7,828,124		7,828,124	41,742,217
2506. State premium tax credit	5,600,000		5,600,000	2,800,000
2507. Administrative and other fees due and unpaid	4,630,302		4,630,302	3,519,897
2508. Federal employees' group life conversion pool fund	2,738,445		2,738,445	2,738,445
2509. Miscellaneous	302,489,648	302,489,648		
2597. Summary of remaining write-ins for Line 25 from overflow page	382,476,178	302,489,648	79,986,530	110,931,088

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Obligations under structured settlement agreements	147,377,409	151,493,286
2505. Unfunded postretirement obligations for employees and agents	37,487,478	
2506. General contingency reserve	32,524,212	30,384,451
2507. Liability for interest on claims	23,011,995	37,716,383
2508. Reserves required on certain group annuity separate accounts	7,552,553	9,856,498
2509. Adjustment to agents' progress sharing plan liability	7,279,880	8,811,897
2510. Deferred gains liability	6,094,115	7,499,790
2511. Deferred rent payable	4,435,855	3,548,655
2512. Deferred liability rebate commission	2,884,253	3,084,012
2513. Contingent liability	2,007,484	2,324,455
2514. Fees on certain group annuity contracts	1,039,852	
2515. Conversion costs payable	333,247	17,173
2516. Minimum pension liability for employees and agents' benefit plans		1,076,176,374
2517. Guarantee reserve		4,410,873
2518. Derivative payable		815,520
2597. Summary of remaining write-ins for Line 25 from overflow page	272,028,333	1,336,139,367

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. Change in special reserves on certain group policies	(38,601,608)	(5,827,674)	(22,701,269)
2705. Change in liability for agents' benefit plans		1,902,000	2,408,000
2706. Miscellaneous losses for reinsurance ceded			3,837,072
2797. Summary of remaining write-ins for Line 27 from overflow page	(38,601,608)	(3,925,674)	(16,456,197)

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 prior service cost on employees and agents benefits	(9,784,740)		(4,871,705)
5306. Change in liability for postretirement benefits	(37,487,478)		
5307. Change in liability for pension benefits	(882,123,955)		
5308. Change in overfunded pension plan asset	(1,398,455,751)		
5309. Prior period correction .....		.134,613,038	.134,613,038
5397. Summary of remaining write-ins for Line 53 from overflow page	(2,329,879,095)	132,585,867	127,038,438

STATEMENT AS OF SEPTEMBER 30, 2013 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	519,296,529	410,107,322
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	113,386,267	
2.2 Additional investment made after acquisition	10,241,275	19,794,384
3. Current year change in encumbrances	(54,241)	(47,699)
4. Total gain (loss) on disposals	(54,241)	(47,462)
5. Deduct amounts received on disposals	(54,241)	(47,462)
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized	3,385,028	
8. Deduct current year's depreciation	15,486,903	20,606,179
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4+5+6-7-8)	514,050,901	519,296,529
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	514,050,901	519,296,529

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	10,681,396,162	10,101,770,275
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,193,185,662	1,908,999,231
2.2 Additional investment made after acquisition	25,978,427	7,295,406
3. Capitalized deferred interest and other		
4. Accrual of discount	3,195,841	3,360,772
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(29,983)	10,110,224
7. Deduct amounts received on disposals	1,284,290,293	1,338,579,535
8. Deduct amortization of premium and mortgage interest points and commitment fees	15,506	22,687
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	10,619,420,310	10,681,396,162
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	10,619,420,310	10,681,396,162
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	10,619,420,310	10,681,396,162

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	9,572,083,626	8,432,618,922
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	416,421,693	441,923,665
2.2 Additional investment made after acquisition	14,076,300,541	19,558,505,544
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(81,914,701)	171,339,489
6. Total gain (loss) on disposals	7,350,165	62,878,893
7. Deduct amounts received on disposals	13,148,430,392	18,836,674,810
8. Deduct amortization of premium and depreciation	72,435,870	96,447,009
9. Total foreign exchange change in book/adjusted carrying value	5,749,587	(10,894,434)
10. Deduct current year's other than temporary impairment recognized	32,666,915	151,166,634
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	10,742,457,734	9,572,083,626
12. Deduct total nonadmitted amounts	72,350,408	121,528,463
13. Statement value at end of current period (Line 11 minus Line 12)	10,670,107,326	9,450,555,163

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	79,172,835,162	77,218,651,862
2. Cost of bonds and stocks acquired	8,221,058,080	12,031,320,070
3. Accrual of discount	305,086,921	414,099,780
4. Unrealized valuation increase (decrease)	463,696,537	1,270,733,334
5. Total gain (loss) on disposals	251,313,822	418,586,329
6. Deduct consideration for bonds and stocks disposed of	8,224,598,819	12,028,929,931
7. Deduct amortization of premium	60,988,391	91,771,234
8. Total foreign exchange change in book/adjusted carrying value	146	14,189,731
9. Deduct current year's other than temporary impairment recognized	33,236,660	74,044,779
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8-9)	80,095,166,798	79,172,835,162
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	80,095,166,798	79,172,835,162

STATEMENT AS OF SEPTEMBER 30, 2013 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
BONDS								
BONDS								
1. Class 1 (a)	45,949,180,629	17,044,587,129	16,855,768,857	(153,318,261)	46,599,018,243	45,949,180,629	45,984,680,640	46,253,818,715
2. Class 2 (a)	18,341,234,314	730,954,368	420,336,374	116,283,034	18,341,234,314	18,768,135,342	18,341,259,143	
3. Class 3 (a)	3,027,312,896	155,626,508	188,240,134	2,985,281,729	3,027,312,896	3,132,633,304	2,945,674,429	
4. Class 4 (a)	2,076,215,724	163,428,679	178,188,898	(17,061,433)	1,965,980,870	2,076,215,724	2,044,394,072	2,005,273,718
5. Class 5 (a)	529,581,223	14,655,020	32,319,119	36,878,923	410,605,852	529,581,223	548,796,047	446,334,244
6. Class 6 (a)	59,142,413	333,792	4,131,914	(20,820,077)	48,007,334	59,142,413	34,524,214	45,338,716
7. Total Bonds	69,982,667,199	18,109,585,496	17,678,985,296	99,896,220	70,300,310,227	69,982,667,199	70,513,163,619	70,037,688,965
PREFERRED STOCK								
8. Class 1								
9. Class 2	41,273,916	4,189,294	13,760,559	(16,822)	41,196,315	41,273,916	31,685,829	37,640,339
10. Class 3	11,063,483	5,315	12,112,433	11,063,483	11,063,483	11,063,483	8,900,531	
11. Class 4	4,434,999	1,355,000	12,064,759	4,434,999	5,928,451	5,928,451	8,831,287	
12. Class 5	2,605,516	22,284	1,243	2,605,516	2,629,043	2,629,043	3,605,516	
13. Class 6	2,479,290		(18,934)	2,949,533	2,479,290	2,460,356	2,908,209	
14. Total Preferred Stock	61,857,205	5,566,578	13,765,874	109,254	70,928,557	61,857,205	53,767,163	61,975,383
15. Total Bonds and Preferred Stock	70,044,524,404	18,115,152,074	17,692,751,170	100,005,474	70,371,238,784	70,044,524,404	70,566,930,782	70,099,674,848

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

STATEMENT AS OF SEPTEMBER 30, 2013 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	269,094,754	XXX	269,753,003	18,667	14,400

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	45,452,958	129,737,058
2. Cost of short-term investments acquired	2,746,281,585	334,563,313
3. Accrual of discount	110,880	312,329
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(1,748)	20
6. Deduct consideration received on disposals	2,522,063,165	419,039,271
7. Deduct amortization of premium	685,753	120,492
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)	269,094,757	45,452,958
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	269,094,757	45,452,958

STATEMENT AS OF SEPTEMBER 30, 2013 OF THE NEW YORK LIFE INSURANCE COMPANY

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)	553,759,353
2. Cost Paid/(Consideration Received) on additions	161,415,000
3. Unrealized Valuation increase/(decrease)	(208,137,335)
4. Total gain (loss) on termination recognized	(55,743,986)
5. Considerations received/(paid) on terminations	(57,673,627)
6. Amortization	(30,651,442)
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)	478,315,218
10. Deduct nonadmitted assets	
11. Statement value at end of current period (Line 9 minus Line 10)	478,315,218

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

STATEMENT AS OF SEPTEMBER 30, 2013 OF THE NEW YORK LIFE INSURANCE COMPANY

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.....	478,315,219
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3. Total (Line 1 plus Line 2).....	478,315,219
4. Part D, Section 1, Column 5	861,121,806
5. Part D, Section 1, Column 6	(382,806,587)
6. Total (Line 3 minus Line 4 minus Line 5).....	

Fair Value Check

7. Part A, Section 1, Column 16	565,838,926
8. Part B, Section 1, Column 13	
9. Total (Line 7 plus Line 8).....	565,838,926
10. Part D, Section 1, Column 8	949,471,572
11. Part D, Section 1, Column 9	(383,632,646)
12 Total (Line 9 minus Line 10 minus Line 11).....	

Potential Exposure Check

13. Part A, Section 1, Column 21	137,248,353
14. Part B, Section 1, Column 20	
15. Part D, Section 1, Column 11	137,248,353
16. Total (Line 13 plus Line 14 minus Line 15).....	

STATEMENT AS OF SEPTEMBER 30, 2013 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,546,997,626	1,507,270,118
2. Cost of cash equivalents acquired	43,556,830,838	51,654,325,592
3. Accrual of discount	999,772	2,413,614
4. Unrealized valuation increase (decrease) .....	.....	.....
5. Total gain (loss) on disposals	1,595	1,534
6. Deduct consideration received on disposals	43,940,991,678	51,616,988,465
7. Deduct amortization of premium .....	.....	24,767
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)	1,163,838,153	1,546,997,626
11. Deduct total nonadmitted amounts .....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11)	1,163,838,153	1,546,997,626