

QUARTERLY STATEMENT
As of September 30, 2014
of the Condition and Affairs of the
AXA EQUITABLE LIFE INSURANCE COMPANY

NAIC Group Code 0968 (Current) 0968 (Prior) NAIC Company Code 62944 Employer's ID Number 13-5570651

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

Incorporated/Organized: July 26, 1859 Commenced Business: July 28, 1859

Statutory Home Office: 1290 Avenue of the Americas New York, New York 10104
Main Administrative Office: 1290 Avenue of the Americas New York, New York 10104 - Telephone Number: (212) 554-1234
Mail Address: 1290 Avenue of the Americas New York, New York 10104 - Controllers 15th Floor, Telephone Number: (212) 554-1234
Primary Location of Books and Records: 1290 Avenue of the Americas, New York, New York 10104 (212) 554-1234
Internet Website Address: www.axa.com
Statutory Statement Contact: Nicholas Gismondi, Lead Director (201) 743-5073
E-Mail Address: controllers@axa.us.com Fax Number: (201) 743-5006

OFFICERS

MARK PEARSON
Chairman of the Board, President and
Chief Executive Officer

JOSHUA ETHAN BRAVERMAN
Senior Executive Director and Treasurer

DAVE SOL HATTEM
Senior Executive Director and
General Counsel

NICHOLAS BURRITT LANE
Senior Executive Director

ANDERS BJÖRN MALMSTRÖM
Senior Executive Director and
Chief Financial Officer

SALVATORE FERNANDO PIAZZOLLA
Senior Executive Director and Chief
Human Resources Officer

ANDREA MARIE NITZAN
Executive Director
and Chief Accounting Officer

KEITH ELLIOTT FLOMAN
Managing Director and Chief Actuary
and Appointed Actuary

ADRIENNE AIMEE JOHNSON
Managing Director and Chief Auditor

KAREN FIELD HAZIN
Lead Director, Secretary and
Associate General Counsel

DIRECTORS

HENRI de CASTRIES
BARBARA ANNE FALLON-WALSH
MARK PEARSON
RICHARD CHARLES VAUGHAN

RAMON EUGENE de OLIVEIRA
DANNY LYMAN HALE
BERTRAM LEE SCOTT

DENIS DUVERNE
PETER STEPHEN KRAUS
LORIE ANN SLUTSKY

State of New York

County of New York

} ss

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

Andrea Marie Nitzan

ANDREA MARIE NITZAN
Executive Director
and Chief Accounting Officer

Keith Elliott Floman

KEITH ELLIOTT FLOMAN
Managing Director and Chief Actuary
and Appointed Actuary

Karen Field Hazin

KAREN FIELD HAZIN
Lead Director, Secretary and Associate
General Counsel

Subscribed and sworn to before me this
day of November, 2014

a. Is this an original filing? Yes (x) No ()
b. If no, 1. State the amendment number
2. Date filed
3. Number of pages attached

Marcelle Pierrot

MARCELLE PIERROT
Notary Public,
State of New York
No. 01PI4965379
Qualified in Bronx County
Term Expires: 4/16/18

AXA EQUITABLE 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.....	30,025,073,989	0	30,025,073,989	28,480,036,137
2. Stocks:				
2.1 Preferred stocks.....	419,550,237	0	419,550,237	399,560,776
2.2 Common stocks.....	1,124,758,493	0	1,124,758,493	804,249,177
3. Mortgage loans on real estate:				
3.1 First liens.....	6,518,452,014	0	6,518,452,014	5,972,737,538
3.2 Other than first liens.....	79,877,347	0	79,877,347	79,774,890
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	1	0	1	1
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....173,302,270), cash equivalents (\$.....0) and short-term investments (\$.....371,650,190).....	544,952,460	0	544,952,460	1,086,672,659
6. Contract loans (including \$.....0 premium notes).....	3,410,859,093	5,911,611	3,404,947,482	3,425,815,827
7. Derivatives.....	745,773,598	0	745,773,598	552,883,153
8. Other invested assets.....	1,681,352,863	25,497,784	1,655,855,079	1,604,298,568
9. Receivables for securities.....	39,230,778	0	39,230,778	1,584,495
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	33,520,000	0	33,520,000	24,026,506
12. Subtotals, cash and invested assets (Lines 1 to 11).....	44,623,400,873	31,409,395	44,591,991,478	42,431,639,727
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	516,775,388	0	516,775,388	520,140,213
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	96,786,138	4,079,248	92,706,890	96,309,250
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	125,488,834	0	125,488,834	125,443,960
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	81,008,326	0	81,008,326	172,330,132
16.2 Funds held by or deposited with reinsured companies.....	4,203,070	0	4,203,070	3,711,206
16.3 Other amounts receivable under reinsurance contracts.....	15,776,206	0	15,776,206	16,479,135
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	223,866,253	0	223,866,253	0
18.2 Net deferred tax asset.....	90,764,539	0	90,764,539	511,377,469
19. Guaranty funds receivable or on deposit.....	27,863,517	0	27,863,517	26,405,917
20. Electronic data processing equipment and software.....	103,160,515	96,784,155	6,376,360	5,596,529
21. Furniture and equipment, including health care delivery assets (\$.....0).....	15,406,594	15,406,594	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	12,951	0	12,951	8,156
23. Receivables from parent, subsidiaries and affiliates.....	137,007,270	0	137,007,270	88,181,673
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	962,144,007	69,546,703	892,597,304	857,241,911
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	47,023,664,481	217,226,095	46,806,438,386	44,854,865,278
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	114,898,478,262	0	114,898,478,262	113,802,920,077
28. Total (Lines 26 and 27).....	161,922,142,743	217,226,095	161,704,916,648	158,657,785,355

DETAILS OF WRITE-INS

1101. Collateral on Derivative Instruments.....	33,520,000	0	33,520,000	23,850,000
1102. Miscellaneous invested assets.....	0	0	0	176,506
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	33,520,000	0	33,520,000	24,026,506
2501. Aviation reinsurance premiums due and unpaid.....	626,083	0	626,083	626,572
2502. Accrued charges for administrative, separate accounts, claim service and other fees.....	89,811	0	89,811	87,448
2503. Miscellaneous assets.....	25,855,517	0	25,855,517	28,962,050
2598. Summary of remaining write-ins for Line 25 from overflow page.....	935,572,596	69,546,703	866,025,893	827,565,841
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	962,144,007	69,546,703	892,597,304	857,241,911

AXA EQUITABLE LIFE INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....39,368,777,714 less \$.....0 included in Line 6.3 (including \$.....18,556 Modco Reserve).....	39,368,777,714	39,627,904,338
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	562,110,361	554,791,414
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	1,288,953,290	812,404,293
4. Contract claims:		
4.1 Life.....	372,824,054	361,929,185
4.2 Accident and health.....	51,886,537	58,406,705
5. Policyholders' dividends \$....2,262,211 and coupons \$.....0 due and unpaid.....	2,262,211	2,351,859
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	73,734,828	262,408,159
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	196,804,545	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$....13,374 discount; including \$....871,097 accident and health premiums.....	6,744,006	5,929,897
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	0
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	2,236,424	3,380,156
9.3 Other amounts payable on reinsurance, including \$....3,573 assumed and \$....1,860,335 ceded.....	1,863,908	1,251,528
9.4 Interest Maintenance Reserve.....	92,158,515	92,824,492
10. Commissions to agents due or accrued - life and annuity contracts \$....17,341,753, accident and health \$....221,346 and deposit-type contract funds \$.....0.....	17,563,099	13,778,071
11. Commissions and expense allowances payable on reinsurance assumed.....	3,679,244	3,281,637
12. General expenses due or accrued.....	372,019,722	426,517,205
13. Transfers to Separate Accounts due or accrued (net) (including \$....(2,281,239,825) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(2,579,328,079)	(2,613,117,373)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	35,970,997	36,698,527
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	21,536,596
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,147,020	3,100,902
17. Amounts withheld or retained by company as agent or trustee.....	640,288,368	541,475,214
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	192,948,442	147,515,768
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	24,212	15,012
21. Liability for benefits for employees and agents if not included above.....	67,448,079	91,737,749
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	632,409,273	534,586,910
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	39,421,082	1,264,136
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	62,789,730	63,823,096
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	0	0
24.09 Payable for securities.....	39,844,065	53,116,635
24.10 Payable for securities lending.....	0	0
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	112,567,216	111,886,228
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	41,661,148,863	41,220,798,339
27. From Separate Accounts statement.....	114,615,084,756	113,611,516,839
28. Total liabilities (Lines 26 and 27).....	156,276,233,619	154,832,315,178
29. Common capital stock.....	2,500,000	2,500,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	524,976,500	1,024,962,400
33. Gross paid in and contributed surplus.....	2,607,275,417	2,606,859,518
34. Aggregate write-ins for special surplus funds.....	1,060,116,183	1,060,116,183
35. Unassigned funds (surplus).....	1,233,814,929	(868,967,924)
36. Less treasury stock, at cost:		
36.1 0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$....283,393,506 in Separate Accounts Statement).....	5,426,183,029	3,822,970,177
38. Totals of Lines 29, 30 and 37.....	5,428,683,029	3,825,470,177
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	161,704,916,648	158,657,785,355

DETAILS OF WRITE-INS

2501. Unearned premium reserve for aviation reinsurance.....	2,941	2,941
2502. Aviation reinsurance losses.....	15,039,583	15,864,697
2503. Accrued interest on policy claims.....	32,599,694	13,882,547
2598. Summary of remaining write-ins for Line 25 from overflow page.....	64,924,998	82,136,043
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	112,567,216	111,886,228
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401. Reserve for aviation reinsurance.....	30,000,000	30,000,000
3402. Special contingent reserve fund for separate accounts.....	2,500,000	2,500,000
3403. Separate account annuitant mortality fluctuation funds.....	1,027,616,183	1,027,616,183
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	1,060,116,183	1,060,116,183

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.....	9,035,870,117	8,747,435,112	11,934,585,182
2. Considerations for supplementary contracts with life contingencies.....	15,618,689	12,395,368	15,371,001
3. Net investment income.....	1,880,225,070	1,849,995,689	2,772,722,610
4. Amortization of Interest Maintenance Reserve (IMR).....	24,849,389	21,847,485	29,777,914
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	4,041,759	(224,193,831)	(331,671,295)
6. Commissions and expense allowances on reinsurance ceded.....	16,870,142	16,468,550	23,908,593
7. Reserve adjustments on reinsurance ceded.....	(5,551,564)	(4,966,119)	(5,829,774)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	1,042,913,175	971,671,057	1,318,657,022
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	125,043,768	114,442,127	155,411,806
9. Totals (Lines 1 to 8.3).....	12,139,880,545	11,505,095,438	15,912,933,059
10. Death benefits.....	1,287,156,645	1,176,730,967	1,595,593,216
11. Matured endowments (excluding guaranteed annual pure endowments).....	3,160,900	3,565,881	6,151,352
12. Annuity benefits.....	1,042,591,557	1,116,249,140	1,202,821,993
13. Disability benefits and benefits under accident and health contracts.....	50,736,784	54,184,501	74,209,833
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	8,240,306,362	6,174,494,563	10,507,566,880
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	50,700,402	58,722,724	84,769,609
18. Payments on supplementary contracts with life contingencies.....	46,606,536	48,067,420	64,204,545
19. Increase in aggregate reserves for life and accident and health contracts.....	(202,979,304)	(205,230,374)	(943,649,151)
20. Totals (Lines 10 to 19).....	10,518,279,882	8,426,784,822	12,591,668,277
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	851,916,866	850,462,666	1,148,348,188
22. Commissions and expense allowances on reinsurance assumed.....	6,361,267	5,995,389	8,100,724
23. General insurance expenses.....	484,842,932	554,082,537	798,025,755
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	56,482,080	53,898,953	71,059,467
25. Increase in loading on deferred and uncollected premiums.....	(1,663,973)	(4,713,141)	(4,967,301)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(1,473,407,053)	(8,836,861)	(1,555,081,858)
27. Aggregate write-ins for deductions.....	27,038,104	45,551,890	66,004,486
28. Totals (Lines 20 to 27).....	10,469,850,105	9,923,226,255	13,123,157,738
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	1,670,030,440	1,581,869,183	2,789,775,321
30. Dividends to policyholders.....	197,449,512	200,803,564	265,430,820
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	1,472,580,928	1,381,065,619	2,524,344,501
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(469,652,337)	325,840,715	539,299,517
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).....	1,942,233,265	1,055,224,904	1,985,044,984
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....162,657,469 (excluding taxes of \$.....13,021,837 transferred to the IMR).....	117,775,919	(1,683,715,467)	(2,013,507,454)
35. Net income (Line 33 plus Line 34).....	2,060,009,184	(628,490,563)	(28,462,470)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	3,825,470,177	4,689,393,814	4,689,393,814
37. Net income (Line 35).....	2,060,009,184	(628,490,563)	(28,462,470)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....417,199,435.....	643,700,172	257,218,472	10,050,766
39. Change in net unrealized foreign exchange capital gain (loss).....	(6,684,579)	(3,469,496)	(6,163,758)
40. Change in net deferred income tax.....	(465,006,680)	8,642,772	(87,187,540)
41. Change in nonadmitted assets.....	251,965,970	(120,662,332)	(2,213,220)
42. Change in liability for reinsurance in unauthorized and certified companies.....	(38,156,947)	51,124	54,244
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	(77,838,546)
44. Change in asset valuation reserve.....	(97,822,363)	(71,684,309)	(45,823,653)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	(89,014,551)	(188,825,202)	(403,472,607)
47. Other changes in surplus in Separate Accounts Statement.....	87,948,509	184,792,920	404,561,185
48. Change in surplus notes.....	(499,985,900)	(499,985,900)	(499,981,200)
49. Cumulative effect of changes in accounting principles.....	0	(38,900,000)	(77,222,000)
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	415,899	731,937	968,830
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	(382,000,000)	0	(468,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	137,844,138	340,980,762	416,806,332
54. Net change in capital and surplus (Lines 37 through 53).....	1,603,212,852	(759,599,815)	(863,923,637)
55. Capital and surplus as of statement date (Lines 36 + 54).....	5,428,683,029	3,929,793,999	3,825,470,177
DETAILS OF WRITE-INS			
08.301. Aviation reinsurance premiums.....	(489)	2,661,198	2,661,198
08.302. Sundry receipts and adjustments.....	125,044,257	111,780,929	152,750,608
08.303.	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	125,043,768	114,442,127	155,411,806
2701. Aviation reinsurance gains/losses.....	(568,520)	2,666,180	2,746,920
2702. Increase (decrease) in certain liabilities.....	21,329,205	11,189,323	13,745,010
2703. Sundry disbursements and adjustments.....	6,204,605	31,647,735	49,463,555
2798. Summary of remaining write-ins for Line 27 from overflow page.....	72,814	48,652	49,001
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	27,038,104	45,551,890	66,004,486
5301. Tax Benefit Associated with compensation Plans.....	1,216,577	2,707,517	4,905,592
5302. Change in Additional Minimum Liability on Qualified Pension Plan.....	87,799,188	404,673,245	478,300,740
5303. Prior Year correction.....	48,828,373	(66,400,000)	(66,400,000)
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	137,844,138	340,980,762	416,806,332

AXA EQUITABLE 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.....	9,055,943,514	8,783,434,631	11,975,363,262
2. Net investment income.....	1,834,620,521	1,839,467,589	2,775,974,116
3. Miscellaneous income.....	1,151,230,120	1,102,269,027	1,484,956,219
4. Total (Lines 1 through 3).....	12,041,794,155	11,725,171,247	16,236,293,597
5. Benefit and loss related payments.....	10,610,606,332	8,722,728,136	13,627,773,567
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(1,549,897,238)	148,670,744	(1,250,607,446)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,426,436,343	1,275,567,711	1,687,802,242
8. Dividends paid to policyholders.....	189,407,946	196,033,272	264,616,398
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses).....	133,002,847	(241,425,477)	(421,320,914)
10. Total (Lines 5 through 9).....	10,809,556,230	10,101,574,386	13,908,263,847
11. Net cash from operations (Line 4 minus Line 10).....	1,232,237,925	1,623,596,861	2,328,029,750
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	4,154,321,667	5,830,567,857	7,829,934,486
12.2 Stocks.....	26,114,641	67,676,372	69,547,248
12.3 Mortgage loans.....	461,885,902	697,698,539	943,603,993
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	156,678,668	229,274,573	368,067,061
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	3,487	(1,103)	(1,822)
12.7 Miscellaneous proceeds.....	648,748,425	(1,684,896,242)	(2,271,514,475)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	5,447,752,790	5,140,319,996	6,939,636,491
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	5,632,216,407	4,397,398,618	5,927,176,507
13.2 Stocks.....	49,388,847	114,260,702	134,967,402
13.3 Mortgage loans.....	1,011,961,775	1,218,158,203	1,569,604,481
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	81,777,139	355,338,296	452,931,109
13.6 Miscellaneous applications.....	(43,808,164)	79,482,883	101,570,818
13.7 Total investments acquired (Lines 13.1 to 13.6).....	6,731,536,004	6,164,638,702	8,186,250,317
14. Net increase or (decrease) in contract loans and premium notes.....	(21,349,938)	(73,762,135)	(77,849,762)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,262,433,276)	(950,556,571)	(1,168,764,064)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	(500,000,000)	(500,000,000)	(500,000,000)
16.2 Capital and paid in surplus, less treasury stock.....	415,899	731,937	968,830
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	461,950,999	(37,866,646)	(48,445,220)
16.5 Dividends to stockholders.....	382,000,000	0	468,000,000
16.6 Other cash provided (applied).....	(91,891,746)	(941,197,481)	(1,129,921,677)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(511,524,848)	(1,478,332,190)	(2,145,398,067)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(541,720,199)	(805,291,900)	(986,132,381)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	1,086,672,659	2,072,805,040	2,072,805,040
19.2 End of period (Line 18 plus Line 19.1).....	544,952,460	1,267,513,140	1,086,672,659

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

20.0001	Non-cash acquisition of investments.....	9,474,014	19,630,392	32,435,004
20.0002	Non-cash disposition of investments.....	0	7,990,056	7,990,056

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	0	0	0
2. Ordinary life insurance.....	1,827,094,736	1,863,386,256	2,511,115,537
3. Ordinary individual annuities.....	5,679,446,381	5,315,770,605	7,287,140,830
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	1,960,085,133	2,001,240,118	2,715,797,243
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	52,370,669	58,666,477	78,148,447
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	9,518,996,919	9,239,063,456	12,592,202,057
12. Deposit-type contracts.....	0	0	0
13. Total.....	9,518,996,919	9,239,063,456	12,592,202,057

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

1 A. Accounting Practices

The accompanying financial statements of AXA Equitable Life Insurance Company (“AXA Equitable”) have been prepared in conformity with accounting practices prescribed or permitted by the New York State Department of Financial Services (“SAP”).

The New York State Department of Financial Services (“NYSDFS”) recognizes only SAP for determining and reporting the financial condition and results of operations of an insurance company, in order to determine its solvency under the New York State Insurance Laws. The National Association of Insurance Commissioners’ (“NAIC”) Accounting Practices and Procedures manual (“NAIC SAP”) has been adopted as a component of prescribed or permitted practices by the State of New York. There are no differences in net income and capital and surplus between NAIC SAP and SAP for AXA Equitable.

	State of Domicile	September 30, 2014	December 31, 2013
NET INCOME			
(1) AXA EQUITABLE LIFE INSURANCE COMPANY state basis (Page 4, Line 35, Columns 1 & 2)	NY	2,060,009,184	(28,462,470)
(2) State Prescribed Practices that increase/decrease NAIC SAP		-	-
(3) State Permitted Practices that increase/decrease NAIC SAP		-	-
(4) NAIC SAP (1 – 2 – 3 = 4)	NY	2,060,009,184	(28,462,470)
CAPITAL AND SURPLUS			
(5) AXA EQUITABLE LIFE INSURANCE COMPANY state basis (Page 3, line 38, Columns 1 & 2)	NY	5,428,683,029	3,825,470,177
(6) State Prescribed Practices that increase/decrease NAIC SAP		-	-
(7) State Permitted Practices that increase/decrease NAIC SAP		-	-
(8) NAIC SAP (5 – 6 – 7 = 8)	NY	5,428,683,029	3,825,470,177

Note 2 - Accounting Changes and Corrections of Errors

During the second quarter of 2014, the Company’s management identified an error in the calculation of NLG reserves. As a result of this error, and in accordance with SAP, AXA Equitable reported a correction to increase opening surplus by \$48.8 million within Page 4 write-in Line 53 and included a deferred tax expense of \$17.1 million. The Company’s management does not believe this correction to be material to AXA Equitable’s results of operations, financial position, or cash flow for any of AXA Equitable’s previously filed annual statements. The net gain from operations in 2013 and surplus would have been higher by \$5.1 million and \$31.7 million, respectively, if such error had not been made.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A-C No significant change.

D. Loan-backed Securities

- (1) Prepayment assumptions for loan-backed bonds and structured securities were obtained from broker-dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The retrospective adjustment method is predominately used to value all securities; the prospective adjustment method was used to value issues in default and issues that have a variable interest rate.

NOTES TO FINANCIAL STATEMENTS

(2) Loan-backed securities with a recognized other than temporary impairment recorded by quarter for the period ended September 30, 2014 are as follows:

		1 Amortized Cost Basis before Other than Temporary Impairment (OTTI)	2		3 Fair Value * 1-(2a+2b)
			Other than Temporary Impairment Recognized in Loss		
			2a Interest	2b Non-interest	
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 amortized cost basis	\$ 14,753,352	\$ -	\$ 13,098,852	\$ 1,654,500
c.	Total 1st Quarter	\$ 14,753,352	\$ -	\$ 13,098,852	\$ 1,654,500
OTTI recognized 2nd Quarter					
d.	Intent to Sell	-	-	-	-
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover amortized cost basis	\$ 47,311,923	\$ -	\$ 38,251,548	\$ 9,060,375
f.	Total 2nd Quarter	\$ 47,311,923	\$ -	\$ 38,251,548	\$ 9,060,375
OTTI recognized 3rd Quarter					
g.	Intent to Sell	-	-	-	-
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover amortized cost basis	\$ 1,068,597	\$ -	\$ 468,107	\$ 600,490
i.	Total 3rd Quarter	\$ 1,068,597	\$ -	\$ 468,107	\$ 600,490
m.	Annual Aggregate Total	\$ XXX	\$ -	\$ 51,818,507	XXX

*Fair value reflects the Fair Value at the time of the other-than-temporary-impairment

(3) Each loan-backed security held with a recognized other than temporary impairment recorded during the current year, reflecting the present value of cash flows expected to be collected as less than the amortized cost basis of the securities, is as follows:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost before Current Year OTTI	3 Present value of Projected Cash Flows	4 Recognized other- than-temporary- impairment 2-3	5 Amortized Cost after other-than- temporary-impairment 2-4	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
17309DAN3	14,753,352	1,654,500	13,098,852	1,654,500	1,654,500	03/31/2014
059511AY1	1,069,651	143,634	926,017	143,634	143,634	06/30/2014
07387BEP4	2,977,998	188,368	2,789,630	188,368	188,368	06/30/2014
07387BEQ2	1,203,798	132,300	1,071,498	132,300	132,300	06/30/2014
07388RAP2	183,817	20,018	163,799	20,018	20,018	06/30/2014
22541SWR5	5,519,373	1,545,710	3,973,663	1,545,710	1,545,710	06/30/2014
22545DAK3	17,751,740	1,567,490	16,184,250	1,567,490	1,567,490	06/30/2014
52108MDQ3	3,441,080	894,299	2,546,781	894,299	894,299	06/30/2014
59022HEB4	2,702,133	1,015,601	1,686,532	1,015,601	1,015,601	06/30/2014
61745MX40	3,129,000	939,545	2,189,455	939,545	939,545	06/30/2014
61745MX57	4,357,253	654,411	3,702,842	654,411	654,411	06/30/2014
61750CAT4	4,976,081	1,959,000	3,017,081	1,959,000	1,959,000	06/30/2014
74526QXJ6	1,068,597	600,490	468,107	600,490	600,490	09/30/2014
Total	XXX	XXX	\$ 51,818,507	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

(4) All impaired (fair value is less than cost or amortized cost) loan-backed securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains) as of September 30, 2014 are as follows:

a. The aggregate amount of Unrealized Losses:

1. Less than 12 Months	\$ 1,014,332
2. 12 Months or Longer	\$ 170,536,838

b. The aggregate related fair value of securities with Unrealized Losses:

1. Less than 12 Months	\$ 50,549,137
2. 12 Months or Longer	\$ 380,538,793

The \$171,551,170 of unrealized losses includes \$151,737,347 of valuation allowances already recognized through surplus.

(5) The Company’s management, with the assistance of its investment advisors, monitors the investment performance of its portfolio. This review process culminates with a quarterly review of certain assets by the Company’s Investments Under Surveillance Committee that evaluates whether any investments are other than temporarily impaired. The review considers an analysis of individual credit metrics of each insurer as well as industry fundamentals and the outlook for the future. Based on the analysis, a determination is made as to the ability of the issuer to service its debt obligation on an ongoing basis. If this ability is deemed to be impaired, then the appropriate provisions are taken.

E. The Company has not entered into any repurchase agreements and/or securities lending transactions.

F-H No significant change.

I. The Company does not currently hold any Working Capital Finance Investments.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

During June 2014, AXA Equitable repaid its parent AXA Financial \$500,000,000 on a surplus note with accrued interest of \$2,563,889.

For information regarding AXA Equitable surplus notes, see Note 13.

NOTES TO FINANCIAL STATEMENTS

Note 11 - Debt

- A. No significant change.
- B. (1) The Company is a member of the Federal Home Loan Bank of New York (“FHLBNY”). Through its membership, the Company has conducted business activity (borrowings) with the FHLBNY. It is part of the Company’s strategy to utilize these funds to purchase longer duration assets to reduce AXA US duration gap and to increase liquidity resources. The Company has determined the actual/estimated maximum borrowing capacity as \$3 billion. The Company calculated this amount in accordance with interest rate exposure and liquidity needs.

As of September 2014, the Company had outstanding two separate Funding Agreements totaling \$500,000,000 from FHLBNY with current interest rates ranging from 0.35%-0.36% maturing within 10 days.

(2) a. FHLB Capital Stock – Aggregate Totals:

1. Current Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	0	0	0
(b)	Membership Stock – Class B	\$8,494,300	\$8,494,300	0
(c)	Activity Stock	\$22,500,000	\$22,500,000	0
(d)	Excess Stock	0	0	0
(e)	Aggregate Total	\$30,994,300	\$30,994,300	0
(f)	Actual or estimated borrowing capacity as determined by the insurer	\$3,000,000,000	XXX	XXX

2. Prior Year

		1 Total 2 + 3	2 General Account	3 Separate Account
(a)	Membership Stock – Class A	0	0	0
(b)	Membership Stock – Class B	\$13,095,300	\$13,095,300	0
(c)	Activity Stock	0	0	0
(d)	Excess Stock	0	0	0
(e)	Aggregate Total	\$13,095,300	\$13,095,300	0
(f)	Actual or estimated borrowing capacity as determined by the insurer	\$1,000,000,000	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

		Current Period Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1.	Class A	0	0	0	0	0	0
2.	Class B	\$8,494,300	\$8,494,300	0	0	0	0

- (3) Collateral Pledged to FHLB
- a. Amount Pledged as of Reporting Date

1. Current Period Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	\$573,247,707	\$584,815,095	\$500,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	\$573,247,707	\$584,815,095	\$500,000,000

3. Current Period Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	0	0	0

4. Prior Period Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	0	0	0

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount Pledged During Reporting Period

1. Current Period Total General and Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	\$576,120,866	\$584,815,095	\$500,000,000

2. Current Period General Account

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	\$576,120,866	\$584,815,095	\$500,000,000

3. Current Period Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	0	0	0

4. Prior Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	0	0	0

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a)	Debt	0	0	0	XXX
(b)	Funding Agreements	\$500,000,000	\$500,000,000	0	\$500,105,500
(c)	Other	0	0	0	XXX
(d)	Aggregate Total	\$500,000,000	\$500,000,000	0	\$500,105,500

2. Prior Year-end

		1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a)	Debt	0	0	0	XXX
(b)	Funding Agreements	0	0	0	0
(c)	Other	0	0	0	XXX
(d)	Aggregate Total	0	0	0	0

b. Maximum Amount During Reporting Period (Current Year)

		1 Total 2 + 3	2 General Account	3 Separate Accounts
1.	Debt	\$500,000,000	\$500,000,000	0
2.	Funding Agreements	\$500,000,000	\$500,000,000	0
3.	Other	0	0	0
4.	Aggregate Total	\$500,000,000	\$500,000,000	0

c. FHLB Prepayment Obligations

		Does the company have prepayment obligations under the following arrangements?
1.	Debt	No
2.	Funding Agreements	No
3.	Other	No

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

4) Components of net periodic benefit cost:

		Pension Benefits		Postretirement Benefits		Postemployment	
		September 30,		September 30,		September 30,	
		2014	2013	2014	2013	2014	2013
a.	Service cost	\$ 7,054,000	\$ 30,601,000	-			
b.	Interest cost	75,757,000	67,031,000	-	-	-	-
c.	Expected return on plan assets	(111,689,000)	(111,882,000)	-	-	-	-
d.	Amortization of unrecognized transition obligation or transition (asset)/obligation	-	3,237,000	-	-	-	-
e.	Amount of recognized (gain)/loss	80,324,000	121,015,000	-	-	-	-
f.	Amount of prior service (cost)/credit recognized	-	864,000	-	-	-	-
g.	Amount of gain or loss recognized due to a settlement or curtailment	-	38,328,000	-	-	-	-
h.	Total net periodic benefit cost	\$ 51,446,000	\$ 149,194,000	-	-	-	-

B-I No significant change

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

In June 2014, with the approval from NYSDFS, pursuant to Section 1307(b) of the New York Insurance Laws, the Company repaid its parent AXA Financial, Inc. with accrued interest on the following surplus note:

Date Issued	Interest Rate	Amount of Notes	Carrying Value	Interest Paid Current Year	Total Interest Paid	Unapproved Principal and/or Interest	Date of Maturity
12/15/2008	7.10%	\$500,000,000	\$ -	\$ 20,313,889	\$ 196,433,333	\$ -	12/01/2018

Note 14 – Contingencies

A-D. No significant change.

E. Other Contingencies

Insurance Litigation

A lawsuit was filed in the United States District Court for the Southern District of New York in April 2014, entitled Andrew Yale on behalf of himself and others similarly situated v. AXA Life Insurance Company F/K/A AXA Equitable Life Insurance Company. The lawsuit is a putative class action on behalf of all persons and entities who, directly or indirectly, purchased, renewed or paid premiums on life insurance policies issued by AXA Equitable from 2011 to March 11, 2014 (the “Policies”). The complaint alleges that the reserves listed in AXA Equitable’s New York statutory annual statement did not disclose that certain reinsurance transactions with affiliated reinsurance companies were collateralized using “contractual parental guarantees,” and thereby allegedly misrepresented AXA Equitable’s “financial condition” and its “legal reserve system.” The lawsuit seeks recovery under Section 4226 of the New York Insurance Law of the equivalent of all premiums paid by the class for the Policies during that period. In June 2014, AXA Equitable filed a motion to dismiss the complaint, which was denied in October 2014.

NOTES TO FINANCIAL STATEMENTS

Insurance Regulatory Matters

On March 17, 2014, AXA Equitable entered into a consent order with the Consumer Protection Division of the NYSDFS. Pursuant to the consent order, AXA Equitable, among other things, paid a \$20 million fine to the NYSDFS for violating New York Insurance Law § 4240(e) by filing amended and restated plans of operation with the NYSDFS without adequately informing and explaining to the NYSDFS the significance of the AXA Tactical Manager volatility management tool strategy changes to certain investment options in insurance products. Following the publication of the consent order, AXA Equitable has received and responded to requests from other state insurance departments and the SEC for additional information. AXA Equitable may be subject to additional requests for information from other state insurance departments and to lawsuits that have been or will be filed by various litigants.

In addition to the matters described above, a number of lawsuits, claims and assessments have been filed against life and health insurers and asset managers in the jurisdictions in which AXA Equitable and its respective subsidiaries do business. These actions and proceedings involve, among other things, insurers' sales practices, product design, features and accompanying disclosure, alleged agent misconduct, alleged failure to properly supervise agents, contract administration, alleged breach of fiduciary duties, alleged mismanagement of client funds and other matters. Some of the matters have resulted in the award of substantial judgments against other insurers and asset managers, including material amounts of punitive damages, or in substantial settlements. In some states, juries have substantial discretion in awarding punitive damages. AXA Equitable and its subsidiaries from time to time are involved in such actions and proceedings. Some of these actions and proceedings filed against AXA Equitable and its subsidiaries have been brought on behalf of various alleged classes of plaintiffs and certain of these plaintiffs seek damages of unspecified amounts. While the ultimate outcome of such matters cannot be predicted with certainty, in the opinion of management no such matter is likely to have a material adverse effect on AXA Equitable's financial position or results of operations. However, it should be noted that the frequency of large damage awards, including large punitive damage awards that bear little or no relation to actual economic damages incurred by plaintiffs in some jurisdictions, continues to create the potential for an unpredictable judgment in any given matter.

Although the outcome of litigation and regulatory matters generally cannot be predicted with certainty, management intends to vigorously defend against the allegations made by the plaintiffs in the actions described above and believes that the ultimate resolution of the litigation and regulatory matters described therein involving AXA Equitable and/or its subsidiaries should not have a material adverse effect on the financial position of AXA Equitable. Management cannot make an estimate of loss, if any, or predict whether or not any of the litigations and regulatory matters described above will have a material adverse effect on AXA Equitable's results of operations in any particular period.

Note 15 - Leases

No significant change.

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

No significant change.

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

- A. No significant change.
- B. AXA Equitable Life Insurance Company had no transfer of financial assets.
- C. AXA Equitable Life Insurance Company had no wash sales.

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

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 20 - Fair Value

A. 1) Fair Value Measurements at September 30, 2014

Description	Level 1	Level 2	Level 3	Total
a. Assets at Fair Value :				
Bonds:				
Residential Mortgage-Backed Securities	-	-	-	-
Commercial Mortgage-Backed Securities	-	-	\$ 178,209,317	\$ 178,209,317
Other Loan-Backed and Structured Securities	-	-	-	-
U.S. Government and Agency	-	-	-	-
Other Governments	-	-	-	-
States and Political Subdivisions	-	-	-	-
Other Corporate	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	-	\$ 178,209,317	\$ 178,209,317
Preferred Stocks:				
Industrial and Miscellaneous	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Preferred Stocks	-	-	-	-
Common Stocks:				
Industrial and Miscellaneous	\$ 5,006,593	\$ 300,000	\$ 31,004,330	\$ 36,310,923
Parent, Subsidiaries and Affiliates	-	-	1,088,447,570	1,088,447,570
Total Common Stocks	\$ 5,006,593	\$ 300,000	\$ 1,119,451,900	\$ 1,124,758,493
Derivative Assets:				
Swaps	-	\$ 275,556,801	-	\$ 275,556,801
Futures	-	-	-	-
Options	-	392,746,805	-	392,746,805
Floors	-	133,072,251	-	133,072,251
Credit Default Swaps	-	(19,524,579)	-	(19,524,579)
Swaptions	-	-	-	-
Total Derivatives*	-	\$ 781,851,278	-	\$ 781,851,278
Separate Account Assets	106,212,887,253	7,721,562,105	253,240,778	114,187,690,136
Total Assets at Fair Value	\$ 106,217,893,846	\$ 8,503,713,383	\$ 1,550,901,995	\$ 116,272,509,224
b. Liabilities at Fair Value:				
Derivative Liabilities	-	-	-	-
Total Liabilities at Fair Value	-	-	-	-

* Fair value includes \$36,077,679 of due and accrued investment income.

2) Fair Value Measurements in Level 3 of the Fair value Hierarchy:

	Balance as of 01/01/2014	Transfers into Level 3	Transfers out of Level 3	Total Gain/Loss included in Net Income	Total Gain/Loss included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 09/30/2014
Assets :										
Residential Mortgage-Backed Securities	-	-	-	-	-	-	-	-	-	-
Commercial Mortgage-Backed Securities (a)	\$ 179,301,324	\$ 1,020,755	\$ (7,149,166)	\$ (32,784,880)	\$ 64,849,613	\$ -	\$ -	\$ (27,028,329)	\$ -	\$ 178,209,317
Other Structured Securities	-	-	-	-	-	-	-	-	-	-
U.S. Government and Agency	-	-	-	-	-	-	-	-	-	-
Other Governments	-	-	-	-	-	-	-	-	-	-
States and Political Subdivisions	-	-	-	-	-	-	-	-	-	-
Other Corporate	-	-	-	-	-	-	-	-	-	-
Parent, Subsidiaries and Affiliates - Bonds	-	-	-	-	-	-	-	-	-	-
Preferred Stocks	-	-	-	-	-	-	-	-	-	-
Stocks	13,095,330	-	-	-	-	22,510,000	-	(4,601,000)	-	31,004,330
Parent, Subsidiaries and Affiliates - Stocks	775,382,131	-	-	-	313,065,439	-	-	-	-	1,088,447,570
Separate Account Assets	236,855,453	-	-	10,027,428	-	12,845,334	-	(2,292,159)	(4,195,278)	253,240,778
Derivative Assets	-	-	-	-	-	-	-	-	-	-
Total Assets	\$ 1,204,634,238	\$ 1,020,755	\$ (7,149,166)	\$ (22,757,452)	\$ 377,915,052	\$ 35,355,334	\$ -	\$ (33,921,488)	\$ (4,195,278)	\$ 1,550,901,995
Liabilities:										
Derivative Liabilities	-	-	-	-	-	-	-	-	-	-
Total Liabilities	-	-	-	-	-	-	-	-	-	-

(a) Amount includes \$1,020,755 of Level 3 securities now carried at fair value, where the market value is less than the adjusted cost (carried at adjusted cost in prior period) and (\$7,149,166) of Level 3 securities no longer carried at market value.

3-5) No significant change.

B. N/A

NOTES TO FINANCIAL STATEMENTS

C. The following table discloses carrying value and estimated fair value (defined within the fair value hierarchy) as of September 30, 2014 for financial instruments:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$ 31,749,662,554	\$ 30,025,073,989	-	\$ 29,230,201,306	\$ 2,519,461,248	
Preferred Stock	\$ 452,959,778	\$ 419,550,237	\$ 269,413,511	\$ 183,056,267	\$ 490,000	
Common Stock:						
- Industrial and Miscellaneous (unaffiliated)	\$ 36,310,923	\$ 36,310,923	\$ 5,006,593	\$ 300,000	\$ 31,004,330	
- Parent, subsidiaries and Affiliates **	\$ 1,647,345,827	\$ 1,088,447,570	-	-	\$ 1,647,345,827	
Mortgage Loans on Real Estate	\$ 6,744,124,464	\$ 6,598,329,361	-	-	\$ 6,744,124,464	
Other Invested Assets:						
- Joint ventures or partnerships interest unaffiliated	\$ 1,450,565,546	\$ 1,450,565,546	-	-	\$ 1,450,565,546	
- Joint ventures or partnerships interest affiliated****	\$ 169,284,008	\$ 143,786,226	-	-	-	\$ 169,284,008
- Other Invested Assets unaffiliated	\$ 61,503,307	\$ 61,503,307	-	-	\$ 61,503,307	
Derivatives *	\$ 781,851,278	\$ 745,773,598	-	\$ 781,851,278	-	
Separate Accounts***	\$ 114,723,283,146	\$ 114,721,834,148	\$ 106,748,480,263	\$ 7,721,562,105	\$ 253,240,778	
Policyholders liabilities: Investment contracts	\$ 2,995,507,508	\$ 2,864,921,393	-	-	\$ 2,995,507,508	
Surplus Notes	\$ 612,090,403	\$ 524,976,500	-	-	\$ 612,090,403	

- * Fair value includes \$36,077,679 of due and accrued investment income.
- ** Difference between fair value and admitted value entirely represents affiliated holdings of AllianceBernstein units, which for statutory admitted carrying value is valued using a “hair cut” of 25%. The “hair cut” is based on SSAP #97 sliding scale and approved by the SVO.
- *** Includes only cash and invested assets.
- **** Difference between fair value and admitted value of affiliated joint ventures represents the partial non admittance of Equitable Holdings, LLC ("EHLLC") due to the absence of audited financial statements of the consolidated holding company.

D.

Type or Class of Financial Instrument	Carrying Value	Effective Interest		Explanation
		Rate	Maturity Date	
Other invested assets:				
- Joint Venture or Partnership Interests Affiliated	\$ 169,284,008			There is no fair value amount available for the controlled affiliates

Note 21 - Other Items

A-G, I No significant change

H. Offsetting and Netting of Assets and Liabilities as of September 30, 2014:

	Gross Amounts Recognized	Gross Amounts Offset in the Balance Sheets	Net Amount Presented in the Balance Sheets*
ASSETS			
Description			
Equity	\$ 997,151,585	\$ 594,344,634	\$ 402,806,951
Interest Rate.....	383,722,399	37,569,523	346,152,876
Credit.....	8,224,781	27,749,360	(19,524,579)
Currency.....	0	0	0
Total Derivatives, subject to a master netting agreement.....	1,389,098,766	659,663,517	729,435,249
Total Derivatives, not subject to a master netting agreement.....	52,416,029	0	52,416,029
Total Derivatives.....	\$ 1,441,514,795	\$ 659,663,517	\$ 781,851,278
LIABILITIES			
Description			
Equity	\$ 594,344,634	\$ 594,344,634	\$ 0
Interest Rate.....	37,569,523	37,569,523	0
Credit.....	27,749,360	27,749,360	0
Currency.....	0	0	0
Total Derivatives, subject to a master netting agreement.....	659,663,517	659,663,517	0
Total Derivatives, not subject to a master netting agreement.....	0	0	0
Total Derivatives.....	\$ 659,663,517	\$ 659,663,517	\$ 0

* Includes \$36,077,679 of due and accrued investment income.

J. The Company has no assets, liabilities or revenue elements related to the Risk Sharing Provisions of the Affordable Care Act.

NOTES TO FINANCIAL STATEMENTS

Note 22 - Events Subsequent

During October 2014, the Company requested approval from the NYSDFS to repay, its parent AXA Financial, the \$325,000,000 surplus note with accrued interest issued on December 5, 2005, with an original maturity date of December 1, 2035.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

N/A.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

AXA EQUITABLE 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

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒ X] No [☐]
- 3.2

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

Yes [☐] No [☒ X]
- 3.3

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

- 4.1

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

Yes [☐] No [☒ X]
- 4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation.

Yes [☐] No [☒ X] N/A [☐]
-

- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

.....12/31/2010.....
- 6.2

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

.....12/31/2010.....
- 6.3

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

.....6/12/2012.....
- 6.4

By what department or departments?
New York and Nevada

- 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 [☒ X] No [☐] N/A [☐]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐] No [☒ X]
- 7.2

If yes, give full information:

- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [☐] No [☒ X]
- 8.2

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

- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [☒ X] No [☐]
- 8.4

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AllianceBernstein Corporation	New York, NY				New York, NY
AllianceBernstein Global Derivatives Corporation	New York, NY				New York, NY
AllianceBernstein Holding LP	New York, NY				New York, NY
AllianceBernstein Investments Inc.	New York, NY				New York, NY
AllianceBernstein LP	New York, NY				New York, NY
AXA Advisors, LLC	New York, NY				New York, NY
AXA Equitable Funds Management Group, LLC	New York, NY				New York, NY
AXA Distributors, LLC	New York, NY				New York, NY
AXA Investment Managers Inc.	Greenwich, CT				Greenwich, CT
AXA Real Estate Investment Managers US, LLC	New York, NY				New York, NY
AXA Rosenberg Investment Management, LLC	Orinda, CA				Orinda, CA
Sanford C. Bernstein & Co., LLC	New York, NY				New York, NY
W.P. Stewart & Co., LLC	New York, NY				New York, NY
W.P. Stewart Asset Management Ltd.	New York, NY				New York, NY

AXA EQUITABLE LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 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 ☒

No ☐

(a)

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b)

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e)

Accountability for adherence to the code.

9.11

If the response to 9.1 is No, please explain:

- 9.2

Has the code of ethics for senior managers been amended?

Yes ☐

No ☒

9.21

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

- 9.3

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

Yes ☐

No ☒

9.31

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

PART 1 - FINANCIAL

- 10.1

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

Yes ☒

No ☐
- 10.2

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

\$.....0

PART 1 - INVESTMENT

- 11.1

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

Yes ☒

No ☐

11.2

If yes, give full and complete information relating thereto:

Collateral for open future contracts on OTC derivatives held by broker

12.

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

\$.....97,553,793

13.

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

\$.....0

- 14.1

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

Yes ☒

No ☐

14.2

If yes, please complete the following:

	1	2
	Prior Year-End	Current Quarter
	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value
14.21	Bonds.....	\$ 1,205,839,606
14.22	Preferred Stock.....	\$ 0
14.23	Common Stock.....	\$ 775,382,131
14.24	Short-Term Investments.....	\$ 0
14.25	Mortgage Loans on Real Estate.....	\$ 382,213,093
14.26	All Other.....	\$ 98,145,428
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ 2,461,580,258
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$ 0

- 15.1

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

Yes ☒

No ☐

- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes ☒

No ☐
- If no, attach a description with this statement.
-
16.

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

16.1

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

\$.....0

16.2

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

\$.....0

16.3

Total payable for securities lending reported on the liability page:

\$.....0
17.

Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?

Yes ☒

No ☐
- 17.1

For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:
- | 1 | 2 |
|-----------------------------|--|
| Name of Custodian(s) | Custodian Address |
| JPMorgan Chase | 270 Park Avenue, New York, NY 10017 |
| Citigroup NA | 3800 Citibank Center, Tampa FL 33610 |
| BNY Mellon Liquidity Direct | One Wall Street, New York, NY 10286 |
| Citibank, N.A | 388 Greenwich Street, New York, NY 10013 |
- Q08.1

PART 1 - INVESTMENT

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

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

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
902	AXA Real Estate Investment Managers US	850 Third Avenue, Suite 13F, New York, NY 10022
902	Aegon USA Realty Advisors	4333 Morris Road NE Cedar Rapids, IA 52499
902	Albion Investors, LLC	1345 Avenue of the Americas New York, NY 10105
902	AllianceBernstein, LP	1345 Avenue of the Americas New York, NY 10105
902	Quadrant Real Estate Advisors	200 Deerfield Pt 12735 Morris Rd Suite 100 Alpharetta,
902	AXA Investment Managers, Inc.	One Fawcwt Place Greenwich, CT 06830

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

18.2 If no, list exceptions:

AXA EQUITABLE LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)
PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
1.1	Long-term mortgages in good standing	Amount	
1.11	Farm mortgages.....	\$.....	1,964,402,594
1.12	Residential mortgages.....	\$.....	0
1.13	Commercial mortgages.....	\$.....	4,574,356,767
1.14	Total mortgages in good standing.....	\$.....	6,538,759,361
1.2	Long-term mortgages in good standing with restructured terms		
1.21	Total mortgages in good standing with restructured terms.....	\$.....	57,820,000
1.3	Long-term mortgage loans upon which interest is overdue more than three months		
1.31	Farm mortgages.....	\$.....	1,750,000
1.32	Residential mortgages.....	\$.....	0
1.33	Commercial mortgages.....	\$.....	0
1.34	Total mortgages with interest overdue more than three months.....	\$.....	1,750,000
1.4	Long-term mortgage loans in process of foreclosure		
1.41	Farm mortgages.....	\$.....	0
1.42	Residential mortgages.....	\$.....	0
1.43	Commercial mortgages.....	\$.....	0
1.44	Total mortgages in process of foreclosure.....	\$.....	0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....	6,598,329,361
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61	Farm mortgages.....	\$.....	0
1.62	Residential mortgages.....	\$.....	0
1.63	Commercial mortgages.....	\$.....	0
1.64	Total mortgages foreclosed and transferred to real estate.....	\$.....	0
2.	Operating Percentages:		
2.1	A&H loss percent.....	.....	(111.1)
2.2	A&H cost containment percent.....	.....	19.6
2.3	A&H expense percent excluding cost containment expenses.....	.....	19.6
3.1	Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....	0
3.3	Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....	0

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsuer Rating
Life Non-Affiliates								
00000.....	AA-1129000.....	04/01/2014	Lloyd's Underwriter Syndicate No. 3000 MKL.....	GBR.....	CAT.....	Unauthorized....	0.....	00/00/0000
00000.....	AA-1127301.....	04/01/2014	Lloyd's Underwriter Syndicate No. 1301 BGT.....	GBR.....	CAT.....	Unauthorized....	0.....	00/00/0000
00000.....	AA-1120064.....	04/01/2014	Lloyd's Underwriter Syndicate No. 1919 CVS	GBR.....	CAT.....	Unauthorized....	0.....	00/00/0000

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
Active Status			Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts	
1.	Alabama.....	AL	L	18,584,811	65,159,621	659,693	778,004	85,182,129	0
2.	Alaska.....	AK	L	1,243,641	3,717,490	140,138	82,602	5,183,871	0
3.	Arizona.....	AZ	L	18,549,636	104,454,233	417,550	245,486	123,666,905	0
4.	Arkansas.....	AR	L	5,613,029	30,050,811	188,103	144,050	35,995,993	0
5.	California.....	CA	L	189,837,667	628,688,935	4,523,333	8,017,366	831,067,301	0
6.	Colorado.....	CO	L	20,955,942	123,807,427	352,867	1,552,004	146,668,240	0
7.	Connecticut.....	CT	L	27,529,088	188,276,779	800,716	255,984	216,862,567	0
8.	Delaware.....	DE	L	17,709,460	25,273,799	67,419	267,951	43,318,629	0
9.	District of Columbia.....	DC	L	4,551,624	17,099,467	151,566	320	21,802,977	0
10.	Florida.....	FL	L	124,788,452	514,176,695	3,656,379	10,756,611	653,378,137	38,061
11.	Georgia.....	GA	L	32,618,791	98,977,688	1,891,985	2,136,937	135,625,401	0
12.	Hawaii.....	HI	L	6,637,644	44,254,674	206,303	197,791	51,296,412	0
13.	Idaho.....	ID	L	2,818,736	12,826,067	52,020	29,680	15,726,503	0
14.	Illinois.....	IL	L	72,253,506	305,958,795	2,011,210	1,121,652	381,345,163	0
15.	Indiana.....	IN	L	13,219,870	74,132,688	313,137	1,328,046	88,993,741	0
16.	Iowa.....	IA	L	7,401,824	53,679,523	111,561	61,141	61,254,049	0
17.	Kansas.....	KS	L	11,142,544	53,341,591	173,344	1,254,853	65,912,332	0
18.	Kentucky.....	KY	L	6,889,507	36,543,006	109,529	197,704	43,739,746	0
19.	Louisiana.....	LA	L	11,114,132	56,083,842	558,942	128,425	67,885,341	0
20.	Maine.....	ME	L	1,678,429	23,393,542	68,254	12,204,643	37,344,868	0
21.	Maryland.....	MD	L	30,366,551	147,993,501	857,618	281,427	179,499,097	0
22.	Massachusetts.....	MA	L	23,109,109	168,413,040	612,530	364,163	192,498,842	0
23.	Michigan.....	MI	L	52,194,401	303,544,715	1,305,811	1,151,210	358,196,137	0
24.	Minnesota.....	MN	L	94,709,929	135,605,694	253,212	882,644	231,451,479	0
25.	Mississippi.....	MS	L	8,831,702	19,678,213	381,747	68,247	28,959,909	0
26.	Missouri.....	MO	L	22,778,684	72,225,720	332,750	133,929	95,471,083	0
27.	Montana.....	MT	L	1,378,357	3,754,390	15,345	6,994	5,155,086	0
28.	Nebraska.....	NE	L	4,732,822	28,682,137	72,623	88,359	33,575,941	0
29.	Nevada.....	NV	L	9,321,025	43,579,209	40,554	70,445	53,011,233	0
30.	New Hampshire.....	NH	L	1,977,249	21,362,553	67,610	7,628,858	31,036,270	0
31.	New Jersey.....	NJ	L	111,754,704	608,948,997	4,371,967	9,291,843	734,367,511	0
32.	New Mexico.....	NM	L	3,741,400	25,917,111	148,195	230,760	30,037,466	0
33.	New York.....	NY	L	309,652,378	902,459,705	12,658,766	232,292,631	1,457,063,480	0
34.	North Carolina.....	NC	L	37,679,239	215,937,929	637,835	6,732,575	260,987,578	0
35.	North Dakota.....	ND	L	3,186,736	22,689,987	38,328	6,596	25,921,647	0
36.	Ohio.....	OH	L	34,484,181	311,103,336	494,149	1,144,633	347,226,299	0
37.	Oklahoma.....	OK	L	11,053,705	58,997,598	282,782	100,197	70,434,282	0
38.	Oregon.....	OR	L	7,126,301	43,950,037	119,521	368,965	51,564,824	0
39.	Pennsylvania.....	PA	L	77,572,809	417,900,249	4,693,189	439,712	500,605,959	0
40.	Rhode Island.....	RI	L	2,781,611	28,916,668	46,910	17,865	31,763,054	0
41.	South Carolina.....	SC	L	12,824,184	108,103,697	479,533	236,949	121,644,363	0
42.	South Dakota.....	SD	L	5,441,589	11,206,693	86,211	3,094,278	19,828,771	0
43.	Tennessee.....	TN	L	22,746,858	99,479,561	934,188	115,856	123,276,463	0
44.	Texas.....	TX	L	90,466,707	509,908,505	1,323,095	688,145	602,386,452	0
45.	Utah.....	UT	L	14,904,179	55,177,004	47,618	9,586	70,138,387	0
46.	Vermont.....	VT	L	1,253,777	5,873,321	17,231	246,630	7,390,959	0
47.	Virginia.....	VA	L	37,695,204	162,846,134	983,856	7,877,878	209,403,072	0
48.	Washington.....	WA	L	19,501,703	96,099,645	156,674	128,441	115,886,463	0
49.	West Virginia.....	WV	L	5,389,619	26,083,684	266,299	138,427	31,878,029	0
50.	Wisconsin.....	WI	L	25,225,280	143,926,024	532,781	1,123,493	170,807,578	0
51.	Wyoming.....	WY	L	3,778,631	14,753,035	54,845	2,255,044	20,841,555	0
52.	American Samoa.....	AS	N	0	0	0	0	0	0
53.	Guam.....	GU	N	41,883	0	0	0	41,883	0
54.	Puerto Rico.....	PR	L	23,331,858	45,488,948	1,160,417	0	69,981,223	0
55.	US Virgin Islands.....	VI	L	551,303	594,705	3,570	0	1,149,578	0
56.	Northern Mariana Islands.....	MP	N	11,445	0	0	0	11,445	0
57.	Canada.....	CAN	L	251,128	(5,193)	4,586	110	250,631	0
58.	Aggregate Other Alien.....	OT	XXX	32,921,778	404,247	884,921	1,200	34,212,146	0
59.	Subtotal.....	(a).....53		1,739,908,352	7,321,497,472	50,821,316	317,979,340	9,430,206,480	38,061
90.	Reporting entity contributions for employee benefit plans.....	XXX		0	1,449	0	38,896	40,345	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		84,145,318	14,839	0	0	84,160,157	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX		0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX		7,561,271	0	3,848,429	0	11,409,700	0
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX		1,831,614,941	7,321,513,760	54,669,745	318,018,236	9,525,816,682	38,061
96.	Plus Reinsurance Assumed.....	XXX		141,421,950	6,486,826	8,793,175	0	156,701,951	0
97.	Totals (All Business).....	XXX		1,973,036,891	7,328,000,586	63,462,920	318,018,236	9,682,518,633	38,061
98.	Less Reinsurance Ceded.....	XXX		305,839,123	298,898,309	37,456,376	0	642,193,808	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		1,667,197,768	7,029,102,277	26,006,544	318,018,236	9,040,324,825	38,061
DETAILS OF WRITE-INS									
58001.	Canal Zone.....	XXX		56,214	15,234	0	0	71,448	0
58002.	Mexico.....	XXX		773,974	0	628,687	0	1,402,661	0
58003.	Phillippines.....	XXX		24,832	0	0	0	24,832	0
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX		32,066,758	389,013	256,234	1,200	32,713,205	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		32,921,778	404,247	884,921	1,200	34,212,146	0
9401.	.....	XXX		0	0	0	0	0	0
9402.	.....	XXX		0	0	0	0	0	0
9403.	.....	XXX		0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

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

PART 1 – ORGANIZATIONAL CHART

Q12

Names of Parent, Subsidiaries or Affiliates		Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA		100.00			
	AXA Assistance SA	100.00			
	AXA Inter Partner Assistance - Belgium	98.75			
	AXA Corporate Solutions Assurance - France	100.00			
	MATRIX	100.00			
	AXA Group Solutions - France	100.00			
	AXA Assistance Inc. USA	73.77			
	AXA Investment Managers	100.00			
	AXA Investment Managers - France	100.00			
	AXA Rosenberg Group LLC	100.00			
	AXA IM Rose Inc	100.00	22-3624513		
	AllianceBernstein LP	14.82	13-4064930		
	AXA Mediterranean Holdings, S.A.U	100.00			
	AXA Millésimes	42.34			
	AXA Real Estate Investment Managers	100.00			
	AXA Technology Services	100.00			
	AXA Belgium	100.00			
	AXA Life Insurance Company Ltd. - Hong Kong	100.00			
	AXA General Ins. Hong Kong Ltd.- Hong Kong	100.00			
	AXA General Insurance China Ltd	100.00			
	AXA China - France	51.00			
	AXA-Mimentals Assurance Company Limited	51.00			
AXA Societe Beaujon		100.00			
	AXA Pojistovna a.s.	100.00			
	AXA Zivni Pojistovna a.s.	100.00			
	AXA Penzijni Fond a.s.	99.98			
	AXA Bizosito Zrt.	100.00			
	AXA Zycie Towarzystwo Ubezpiezen S.A.	90.24			
	AXA Powszechne Towarzystwo Emerytalne S.A.	100.00			
	AXA Towarzystwo Ubezpiezen i Reasekuracji S.A.	100.00			
	AXA Life Insurance SA	99.90			
	AXA Business Services Private Limited	99.99			
	Compagnie Financiere de Paris	100.00			
AXA France Assurance		100.00			
	AXA Corporate Solutions Assurance	98.75			
AXA Global Life		100.00			
AXA Global P&C		100.00			
AXA Liabilities Managers - France		99.90			
	AXA Liabilities Managers - US	100.00			
	AXA DBIO GP S.à.r.l.	100.00			
	AXA DBIO S.C.A.	9.74			
	GlobALE Rückversicherungs-AG	100.00			
	GLOBAL Group of Australia Pty. Ltd.	100.00			
	GLOBAL Life Reinsurance Company of Australia	100.00			
	GLOBAL U.S. Holdings, Inc.	100.00	13-3907460		
	GLOBAL Reinsurance Corporation of America	100.00	13-5009848	21032	NY
	GLOBAL Reinsurance Canada Holdings Inc.	100.00			
	GLOBAL Reinsurance Company	100.00			
Colisee Re - France		99.90	AA-1320035		
	AXA DBIO S.C.A.	21.67			
	AXA America Corporate Solutions, Inc.	21.01	36-3044045		

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

PART 1 – ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates		Ownership %	Federal ID#	NAIC Code	State of Domicile	
AXA SA		100.00				
AXA Konzern AG		100.00				
	AXA Investment Managers	5.20				
	WinCom Versicherungs-Holding AG	100.00				
	DBV Deutsche Beamtenversicherung Leben AG	94.90				
		DBV Deutsche Beamtenversicherung AG	100.00			
		DBV Deutsche Lebensversicherung AG	100.00			
	AXA ART Versicherung AG - Clologne	100.00				
	AXA Art Holdings Inc.	100.00				
	Fine Art Service International Inc.	100.00				
	AXA Art Insurance Corporation	100.00	13-3368745	29530	NY	
AXA Szolgaltato Kft.		100.00				
AXA India Holdings		100.00				
	Bharti AXA Life Insurance Company	22.22				
Bharti AXA General Insurance		100.00				
National Mutual International Pty Limited		100.00				
	AXA-AFFIN Life Insurance Berhad	49.00				
	AXA Financial Services (Singapore) Pte Ltd.	100.00				
	ipac financial planning Taiwan Limited	100.00				
	AXA Insurance Singapore Pte Ltd	100.00				
	AXA Asia Regional Centre Pte Ltd	100.00				
P.T. Asuransi AXA Indonesia		80.00				
P.T. Life Indonesia		80.00				
AXA Financial Services (Singapore) Pte Ltd.		100.00				
AXA Life Europe		100.00				
AXA Global Distributors (Ireland) Limited		100.00				
AXA Ireland Limited		100.00				
AXA mps Financial Ltd.		100.00				
AXA Italia S.p.A.		98.24				
	AXA Assicurazioni S.p.A.	98.11				
AXA Japan Holding Co., Ltd		78.67				
	AXA Life Insurance Co.,	100.00				
	AXA General Insurance Co., Ltd	100.00				
	AXA Collection Services Co. Ltd	100.00				
	Nextia Life Insurance Co., Ltd	97.25				
AXA Seguros, S.A. de CV		99.94				
Voltaire Participacoes		100.00				
AXA Luxembourg SA		99.99				
Finance Solutions S.ar.l. ("Finso")		100.00				
Matignon Finance S.A.		100.00				
AXA-AFFIN General Insurance Berhad		42.40				
Philippine AXA Life Insurance Corporation		45.00				
AXA Middle East SAL Lebanon		49.00				
AXA Holding SAL		100.00				
AXA Gulf Holding W.L.L.		95.00				
AXA Holding Maroc		100.00				
AXA Assurance Maroc		100.00				

Q12.1

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

PART 1 – ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA	100.00			
Seguro Directo Gere Compania de Seguros SA	100.00			
AXA Portugal Companhia de Seguros SA	83.02			
AXA Portugal Companhia de Seguros Vida SA	87.63			
AXA Services s.r.o.	100.00			
EX-SR a.s. vlikvdacii	100.00			
AXA d.s.s., a.s.	100.00			
AXA d.d.s., a.s.	100.00			
AXA General Insurance	94.13			
AXA Meditteraenan Holding, S.A.U	100.00			
	Hilo Direct, Seguros y Reaseguros S.A.	99.99		
	AXA MEDLA IT & Local Support Services, S.A.	100.00		
	AXA Regional Services, S.A.	100.00		
	AXA Seguros Generales, S.A. de Seguros y Reaseguros	99.89		
	AXA Pensiones, S.A. E.G.F.P.	100.00		
	AXA Tigris, S.A.	100.00		
	AXA Vida, S.A.de Seguros y Reaseguros	99.80		
AXA Senegal	51.53			
AXA Cote d'Ivoire	78.64			
AXA Cameroun ©	99.90			
AXA Gabon	86.49			
AXA Versicherungen AG	100.00			
	AXA Leben AG	100.00		
	Rechtsschutz AG	66.67		
AXA Insurance Public Co. Ltd	24.99			
ASMHoldings Limited	48.80			
Krungthai-AXA Life Insurance Company Limited	25.00			
AXA Hayat ve Emeklilik A.S.	100.00			
AXA Sigorta A.S.	72.55			
AXA Insurance	50.29			
AXA Ukraine	50.00			
AXA Global Risks (Uk) Limited	100.00			
Hordel FV	100.00			
AXA Equity & Law Plc	99.90			
	AXA UK PLC	46.90		
	AXA UK PLC	53.10		
	Bluefin Group Limited	100.00		
	GBI Holdings Limited	100.00		
	Guardian Royal Exchange PLC	100.00		
	Architas Advisory Services Limited	100.00		
	Architas Multi-Manager Limited	100.00		
	AXA Sun Direct Limited	100.00		
Oudinot Participations France	100.00			

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

PART 1 – ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates		Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA		100.00			
	AXA America Holdings, Inc	100.00	90-0226248		
	AXA Technology Services America Inc.	100.00	30-0011728		
	AXA Corporate Solutions Life Reinsurance Company	100.00	04-2729166	68365	DE
	CS Life Re Company	100.00	46-5697182	15502	AZ
	AXA America Corporate Solutions, Inc.	78.99	36-3044045		
	Coliseum Reinsurance Company	100.00	36-2994662	36552	DE
	AllianceBemstein LP	3.01	13-4064930		
	Mosaic Insurance Company	100.00	04-2482364	16187	DE
	AXA Delaware LLC	100.00	13-4177328		
	AXA Insurance Company	100.00	13-3594502	33022	NY
	AXA Financial, Inc.	100.00	13-3623351		
	787 Holdings, LLC	100.00	27-0294443		
	1285 Holdings, LLC	100.00	46-1106388		
	AllianceBemstein LP	12.19	13-4064930		
	AXA Equitable Financial Services, LLC	100.00	52-2197822		
	AXA Distribution Holding Corporation	100.00	13-4078005		
	AXA Advisors, LLC	100.00	13-4071393		
	AXA Network, LLC	100.00	06-1555494		
	PlanConnect, LLC	100.00	27-1540220		
	AXA RE Arizona Company	100.00	14-1903564	14355	AZ
	AXA Equitable Life Insurance Company	100.00	13-5570651	62944	NY
	AXA Equitable Funds Management Group, LLC	100.00	27-5373651		
	Equitable Deal Flow Fund, LP	100.00	13-3385076		
	EVSA, Inc	100.00	23-2671508		
	Equitable Holdings, LLC	100.00	22-2766036		
	Equitable Casualty Insurance Company	100.00	06-1166226	10589	VT
	ECMC, LLC	100.00	13-3266813		
	AllianceBemstein Corporation	100.00	13-3633538		
	AXA Distributors, LLC	100.00	52-2233674		
	JMR Reality services, Inc	100.00	13-3813232		
	ACMC, LLC.	100.00	13-2677213		
	AllianceBemstein LP	32.71	13-4064930		
	AXA Equitable Life and Annuity Company	100.00	13-3198083	62880	CO
	MONEY Life Insurance Company of America	100.00	86-0222062	78077	AZ
	AllianceBemstein LP	0.95	13-4064930		
	U.S. Financial Life Insurance Company	100.00	38-2046096	84530	OH
	MONEY International Holdings, LLC	100.00	13-3790446		
	MONEY Life Insurance Company of the Americas, Ltd.	100.00	98-0152046		
	MONEY Financial Services, Inc	100.00	11-3722370		
	Financial Marketing Agency, Inc.	100.00	31-1465146		
	1740 Advisors, Inc.	100.00	13-2645490		

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0968.....	AXA.....	00000.....	00-0000000	0000898427	0000898427	Paris Stock Exchange	AXA SA.....	FRA.....	UIP.....			0.000		0.....
0000.....		00000.....		0.....	0.....		AXA Assistance SA.....	FRA.....	NIA.....	AXA.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Inter Partner Assistance - Belgium.....	BEL.....	NIA.....	AXA.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Corporate Solutions Assurance - France.....	FRA.....	NIA.....	AXA.....	Ownership.....	98.750	AXA.....	0.....
0000.....		00000.....		0.....	0.....		MATRIX.....	USA.....	IA.....	AXA Corporate Solutions Assurance - Fr.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Group Solutions - France.....	FRA.....	NIA.....	AXA.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Assistance Inc. USA.....	USA.....	NIA.....	AXA.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Investment Managers.....	FRA.....	NIA.....	AXA.....	Ownership.....	73.770	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Investment Managers.....	FRA.....	NIA.....	AXA Konzern AG.....	Ownership.....	5.200	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Investment Managers - France.....	FRA.....	NIA.....	AXA.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Investment Managers Holdings US.....	USA.....	NIA.....	AXA Investment Managers - France.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Rosenberg Group LLC.....	USA.....	NIA.....	AXA Investment Managers.....	Ownership.....	75.000	AXA.....	0.....
0000.....		00000.....	22-3624513	0001459848	0001459848		AXA IM Rose Inc.....	USA.....	NIA.....	AXA Investment Managers.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....	13-4064930	0001109448	0001109448		AllianceBernstein LP.....	USA.....	NIA.....	AXA IM Rose Inc.....	Ownership.....	14.820	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Mediterranean Holdings, S.A.U.....	ESP.....	NIA.....	AXA.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Millésimes.....	PRT.....	NIA.....	AXA.....	Ownership.....	42.340	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Real Estate Investment Managers.....	FRA.....	NIA.....	AXA.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Technology Services.....	FRA.....	IA.....	AXA.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Belgium.....	BEL.....	IA.....	AXA.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Life Insurance Company Ltd. - Hong Kong....	CHN.....	IA.....	AXA.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA General Ins. Hong Kong Ltd.- Hong Kong.....	CHN.....	IA.....	AXA.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA General Insurance China Ltd.....	CHN.....	IA.....	AXA.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA China - France.....	FRA.....	NIA.....	AXA.....	Ownership.....	51.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA-Mimentals Assurance Company Limited.....	CHN.....	IA.....	AXA China - France.....	Ownership.....	51.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Societe Beaujon.....	FRA.....	NIA.....	AXA.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Pojistovna a.s.....	CZE.....	IA.....	AXA Societe Beaujon.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Zivtni Pojistonva a.s.....	CZE.....	IA.....	AXA Societe Beaujon.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Penzijni Fond a.s.....	CZE.....	IA.....	AXA Societe Beaujon.....	Ownership.....	99.980	AXA.....	0.....
0000.....		00000.....		0.....	0.....		Compagnie Financiere de Paris.....	FRA.....	IA.....	AXA.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA France Assurance.....	FRA.....	IA.....	AXA.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Corporate Solutions Assurance.....	FRA.....	IA.....	AXA France Assurance.....	Ownership.....	98.750	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Global Life.....	FRA.....	IA.....	AXA.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Global P&C.....	FRA.....	IA.....	AXA.....	Ownership.....	100.000	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Liabilities Managers- France.....	FRA.....	IA.....	AXA.....	Ownership.....	99.900	AXA.....	0.....
0000.....		00000.....		0.....	0.....		AXA Liabilities Managers-US.....	USA.....	IA.....	AXA Liabilities Managers- France.....	Ownership.....	100.000	AXA.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0000.....		00000.....	.....	0.....	0.....	.....	AXA DBIO GP S.à.r.l.....	LUX.....	IA.....	AXA Liabilities Managers- France.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA DBIO S.C.A.....	LUX.....	IA.....	AXA DBIO GP S.à.r.l.....	Ownership.....	...9.740	AXA.....	0.....
0000.....		00000.....	13-3907460	0.....	0.....	.....	GLOBAL U.S. Holdings, Inc.....	USA.....	NIA.....	AXA DBIO S.C.A.....	Ownership.....	...100.000	AXA.....	0.....
0968.....		21032.....	13-5009848	0.....	0.....	.....	GLOBAL Reinsurance Corporation of America.....	USA.....	IA.....	GLOBAL U.S. Holdings, Inc.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	GLOBALE Ruckversicherungs-AG.....	CHE.....	IA.....	AXA DBIO S.C.A.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	GLOBAL Group of Australia Pty. Ltd.....	AUS.....	IA.....	AXA DBIO S.C.A.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	GLOBAL Life Reinsurance Company of Australia...	AUS.....	IA.....	GLOBAL Group of Australia Pty. Ltd.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	GLOBAL Reinsurance Canada Holdings Inc.....	CAN.....	NIA.....	AXA DBIO S.C.A.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	GLOBAL Reinsurance Company.....	CAN.....	IA.....	GLOBAL Reinsurance Canada Holdings Inc.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	AA-1320035	0.....	0.....	.....	Colisee Re - France.....	FRA.....	IA.....	AXA.....	Ownership.....	...99.900	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA DBIO S.C.A.....	LUX.....	NIA.....	Colisee Re - France.....	Ownership.....	...21.670	AXA.....	0.....
0000.....		00000.....	36-3044045	0.....	0001456276	.....	AXA America Corporate Solutions, Inc.....	USA.....	NIA.....	Colisee Re - France.....	Ownership.....	...21.006	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Konzern AG	DEU.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	WinCom Versicherungs-Holding AG.....	DEU.....	NIA.....	AXA Konzern AG	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	DBV Deutsche Beamtenversicherung Leben AG...	DEU.....	IA.....	WinCom Versicherungs-Holding AG.....	Ownership.....	...94.900	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	DBV Deutsche Beamtenversicherung AG.....	DEU.....	IA.....	WinCom Versicherungs-Holding AG.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	DBV Deutsche Lebensversicherung AG.....	DEU.....	IA.....	WinCom Versicherungs-Holding AG.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA ART Versicherung AG - Clologne.....	DEU.....	IA.....	AXA Konzern AG	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Art Holdings Inc.....	USA.....	NIA.....	AXA ART Versicherung AG - Clologne.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	Fine Art Service International Inc.....	USA.....	NIA.....	AXA Art Holdings Inc.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		29530.....	13-3368745	0.....	0.....	.....	AXA Art Insurance Corporation.....	USA.....	IA.....	AXA Art Holdings Inc.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Biztosito Zrt.....	HUN.....	IA.....	AXA Societe Beaujon.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Szolgaltato Kft.....	HUN.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA India Holdings.....	IND.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	Bharti AXA Life Insurance Company.....	IND.....	IA.....	AXA India Holdings.....	Ownership.....	...22.220	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Business Services Private Limited.....	IND.....	NIA.....	AXA.....	Ownership.....	...99.900	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	Bharti AXA General Insurance.....	IND.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	National Mutual International Pty Limited.....	AUS.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	P.T. Asuransi AXA Indonesia.....	IDN.....	IA.....	AXA.....	Ownership.....	...80.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	P.T. Life Indonesia.....	IDN.....	IA.....	AXA.....	Ownership.....	...80.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Financial Services (Singapore) Pte Ltd.	SGP.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Life Europe.....	IRL.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Global Distributors (Ireland) Limited.....	IRL.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Ireland Limited.....	IRL.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA mps Financial Ltd.....	IRL.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Italia S.p.A.....	ITA.....	NIA.....	AXA.....	Ownership.....	...98.240	AXA.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0000.....		00000.....	.....	0.....	0.....	.....	AXA Assicurazioni S.p.A.....	ITA.....	IA.....	AXA Italia S.p.A.....	Ownership.....	...98.110	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Japan Holding Co., Ltd.....	JPN.....	NIA.....	AXA.....	Ownership.....	...78.670	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Life Insurance Co.....	JPN.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA General Insurance Co., Ltd.....	JPN.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Collection Services Co. Ltd.....	JPN.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	Nextia Life Insurance Co., Ltd.....	JPN.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	...97.250	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Seguros, S.A. de CV.....	MEX.....	IA.....	AXA.....	Ownership.....	...99.940	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	Voltaire Participacoes.....	BRA.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Luxembourg SA.....	LUX.....	IA.....	AXA.....	Ownership.....	...99.990	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	Finance Solutions S.ar.l. ("Finso").....	LUX.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	Matignon Finance S.A.....	LUX.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA-AFFIN General Insurance Berhad.....	MYS.....	IA.....	AXA.....	Ownership.....	...42.400	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA-AFFIN Life Insurance Berhad.....	MYS.....	IA.....	National Mutual International Pty Limited.....	Ownership.....	...49.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	Philippine AXA Life Insurance Corporation.....	MYS.....	IA.....	AXA.....	Ownership.....	...45.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Middle East SAL Lebanon.....	LBN.....	NIA.....	AXA.....	Ownership.....	...49.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Holding SAL.....	LBN.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Gulf Holding W.L.L.....	BHR.....	NIA.....	AXA.....	Ownership.....	...95.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Holding Maroc.....	MAR.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Assurance Maroc.....	MAR.....	IA.....	AXA Holding Maroc.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Zycie Towarzystwo Ubezpieczen S.A.....	POL.....	IA.....	AXA Societe Beaujon.....	Ownership.....	...90.240	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Powszechna Towarzystwo Emerytalne S.A.....	POL.....	IA.....	AXA Societe Beaujon.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Towarzystwo Ubezpieczen i Reasekuracji S.A.....	POL.....	IA.....	AXA Societe Beaujon.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	Seguro Directo Gere Compania de Seguros SA....	PRT.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Portugal Companhia de Seguros SA.....	PRT.....	IA.....	AXA.....	Ownership.....	...83.020	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Portugal Companhia de Seguros Vida SA....	PRT.....	IA.....	AXA.....	Ownership.....	...87.630	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Life Insurance SA.....	ROU.....	IA.....	AXA Societe Beaujon.....	Ownership.....	...99.900	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Financial Services (Singapore) Pte Ltd.....	SGP.....	NIA.....	National Mutual International Pty Limited.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	ipac financial planning Taiwan Limited.....	TWN.....	NIA.....	National Mutual International Pty Limited.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Insurance Singapore Pte Ltd.....	SGP.....	IA.....	National Mutual International Pty Limited.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Asia Regional Centre Pte Ltd.....	SGP.....	IA.....	National Mutual International Pty Limited.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Services s.r.o.....	SVK.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	EX-SR a.s. v likvdacii.....	SVK.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA d.s.s., a.s.....	SVK.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA d.d.s., a.s.....	SVK.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA General Insurance.....	KOR.....	IA.....	AXA.....	Ownership.....	...94.130	AXA.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0000.....		00000.....	.....	0.....	0.....	.....	AXA Mediterraenan Holding, S.A.U.....	ESP.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	Hilo Direct, Seguros y Reaseguros S.A.....	ESP.....	IA.....	AXA Meditteraenan Holding, S.A.U.....	Ownership.....	...99.990	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA MEDLA IT & Local Support Services, S.A.....	ESP.....	NIA.....	AXA Meditteraenan Holding, S.A.U.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Regional Services, S.A.....	ESP.....	NIA.....	AXA Meditteraenan Holding, S.A.U.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Seguros Generales, S.A. de Seguros y Reaseguros	ESP.....	IA.....	AXA Meditteraenan Holding, S.A.U.....	Ownership.....	99.890	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Pensiones, S.A. E.G.F.P.....	ESP.....	IA.....	AXA Meditteraenan Holding, S.A.U.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Tigris, S.A.....	ESP.....	IA.....	AXA Meditteraenan Holding, S.A.U.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Vida, S.A.de Seguros y Reaseguros.....	ESP.....	IA.....	AXA Meditteraenan Holding, S.A.U.....	Ownership.....	...99.800	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Senegal.....	SEN.....	IA.....	AXA.....	Ownership.....	...51.530	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Cote d'Ivoire.....	CIV.....	IA.....	AXA.....	Ownership.....	...78.640	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Cameroun ©.....	CMR.....	IA.....	AXA.....	Ownership.....	...99.900	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Gabon.....	GAB.....	IA.....	AXA.....	Ownership.....	...86.490	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Versicherungen AG.....	CHE.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Leben AG.....	CHE.....	IA.....	AXA Versicherungen AG.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	Rechtsschutz AG.....	CHE.....	IA.....	AXA Versicherungen AG.....	Ownership.....	...66.670	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Insurance Public Co. Ltd.....	THA.....	IA.....	AXA.....	Ownership.....	...24.990	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	ASM Holdings Limited.....	THA.....	NIA.....	AXA.....	Ownership.....	...48.800	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	Krungthai-AXA Life Insurance Company Limited....	THA.....	IA.....	AXA.....	Ownership.....	...25.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Hayat ve Emeklilik A.S.....	TUR.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Sigorta A.S.....	TUR.....	IA.....	AXA.....	Ownership.....	...72.550	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Insurance.....	UKR.....	IA.....	AXA.....	Ownership.....	...50.290	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Ukraine.....	UKR.....	IA.....	AXA.....	Ownership.....	...50.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Global Risks (Uk) Limited.....	GBR.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	Hordel FV.....	GBR.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Equity & Law Plc.....	GBR.....	IA.....	AXA.....	Ownership.....	...99.900	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA UK PLC.....	GBR.....	IA.....	AXA Equity & Law Plc.....	Ownership.....	...46.900	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA UK PLC.....	GBR.....	IA.....	AXA.....	Ownership.....	...53.100	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	Bluefin Group Limited.....	GBR.....	IA.....	AXA UK PLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	GBI Holdings Limited.....	GBR.....	IA.....	AXA UK PLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	Guardian Royal Exchange PLC.....	GBR.....	NIA.....	AXA UK PLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	Architas Advisory Services Limited.....	GBR.....	NIA.....	AXA UK PLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	Architas Multi-Manager Limited.....	GBR.....	NIA.....	AXA UK PLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Sun Direct Limited.....	GBR.....	IA.....	AXA UK PLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	Oudinot Participations (France).....	USA.....	UIP.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	90-0226248	0.....	0001333986	.....	AXA America Holdings, Inc.....	USA.....	UIP.....	Oudinot Participation France.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	30-0011728	0.....	0.....	.....	AXA Technology Services America Inc.....	USA.....	NIA.....	AXA America Holdings, Inc.....	Ownership.....	...100.000	AXA.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0000.....		00000.....	36-3044045	0.....	0001456276	.....	AXA America Corporate Solutions, Inc.....	USA.....	NIA.....	AXA America Holdings, Inc.....	Ownership.....	...78.994	AXA.....	0.....
0968.....		36552.....	36-2994662	0.....	0001456280	.....	Coliseum Reinsurance Company	USA.....	IA.....	AXA America Corporate Solutions, Inc.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	13-4064930	0.....	0001109448	.....	AllianceBernstein LP.....	USA.....	NIA.....	Coliseum Reinsurance Company	Ownership.....	...3.010	AXA.....	0.....
0968.....		16187.....	04-2482364	0.....	0.....	.....	Mosaic Insurance Company	USA.....	IA.....	Coliseum Reinsurance Company	Ownership.....	...100.000	AXA.....	0.....
0968.....		68365.....	04-2729166	0.....	0.....	.....	AXA Corporate Solutions Life Reinsurance Company	USA.....	IA.....	AXA America Holdings, Inc.....	Ownership.....	...100.000	AXA.....	0.....
0968.....		15502.....	46-5697182	0.....	0.....	.....	CS Life Re Company	USA.....	IA.....	AXA Corporate Solutions Life Reinsurance Company	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	13-4177328	0.....	0.....	.....	AXA Delaware LLC.....	USA.....	NIA.....	Coliseum Reinsurance Company	Ownership.....	...100.000	AXA.....	0.....
0968.....		33022.....	13-3594502	0.....	0.....	.....	AXA Insurance Company.....	USA.....	IA.....	AXA Delaware LLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	13-3623351	0.....	0000888002	.....	AXA Financial, Inc.	USA.....	UIP.....	AXA America Holdings, Inc.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	27-0294443	0.....	0.....	.....	787 Holdings, LLC.....	USA.....	NIA.....	AXA Financial, Inc.	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	46-1106388	0.....	0.....	.....	1285 Holdings, LLC.....	USA.....	NIA.....	AXA Financial, Inc.	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	52-2197822	0.....	0001257148	.....	AXA Equitable Financial Services, LLC.....	USA.....	UDP.....	AXA Financial, Inc.	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	13-4078005	0.....	0.....	.....	AXA Distribution Holding Corporation.....	USA.....	NIA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	13-4071393	0.....	0000033179	.....	AXA Advisors, LLC.....	USA.....	NIA.....	AXA Distribution Holding Corporation.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	06-1555494	0.....	0001292309	.....	AXA Network, LLC	USA.....	NIA.....	AXA Distribution Holding Corporation.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	27-1540220	0.....	0.....	.....	PlanConnect, LLC.....	USA.....	NIA.....	AXA Distribution Holding Corporation.....	Ownership.....	...100.000	AXA.....	0.....
0968.....		14355.....	14-1903564	0.....	0001450152	.....	AXA RE Arizona Company.....	USA.....	IA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	...100.000	AXA.....	0.....
0968.....		62944.....	13-5570651	0.....	0000727920	.....	AXA Equitable Life Insurance Company.....	USA.....	RE.....	AXA Equitable Financial Services, LLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	27-5373651	0.....	0.....	.....	AXA Equitable Funds Management Group, LLC....	USA.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	13-3385076	0.....	0.....	.....	Equitable Deal Flow Fund, LP.....	USA.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	23-2671508	0.....	0.....	.....	EVSA, Inc.....	USA.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	22-2766036	0.....	0001257149	.....	Equitable Holdings, LLC.....	USA.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	13-2677213	0.....	0000003798	.....	ACMC, LLC.....	USA.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	13-4064930	0.....	0001109448	.....	AllianceBernstein LP.....	USA.....	NIA.....	ACMC, LLC.....	Ownership.....	...32.710	AXA.....	0.....
0968.....		10589.....	06-1166226	0.....	0.....	.....	Equitable Casualty Insurance Company.....	USA.....	DS.....	Equitable Holdings, LLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	13-3266813	0.....	0000842885	.....	ECMC, LLC	USA.....	DS.....	Equitable Holdings, LLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	13-3633538	0.....	0.....	.....	AllianceBernstein Corporation.....	USA.....	DS.....	Equitable Holdings, LLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	52-2233674	0.....	0000858875	.....	AXA Distributors, LLC.....	USA.....	DS.....	Equitable Holdings, LLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	13-3813232	0.....	0.....	.....	JMR Reality services, Inc.....	USA.....	DS.....	Equitable Holdings, LLC.....	Ownership.....	...100.000	AXA.....	0.....
0968.....		62880.....	13-3198083	0.....	0001342913	.....	AXA Equitable Life and Annuity Company.....	USA.....	IA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	13-3790446	0.....	0.....	.....	MONEY International Holdings, LLC.....	USA.....	NIA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	98-0152046	0.....	0.....	.....	MONEY Life Insurance Company of the Americas, Ltd.....	USA.....	IA.....	MONEY International Holdings, LLC.....	Ownership.....	...100.000	AXA.....	0.....
0968.....		78077.....	86-0222062	0.....	0000835357	.....	MONEY Life Insurance Company of America.....	USA.....	IA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	...100.000	AXA.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0000..... 0968..... 0000..... 0000..... 0000.....		00000..... 84530..... 00000..... 00000..... 00000.....	13-4064930 38-2046096 11-3722370 31-1465146 13-2645490	0..... 0..... 0..... 0..... 0.....	0001109448 0..... 0..... 0..... 0.....	..... ..... ..... ..... .....	AllianceBernstein LP..... U.S. Financial Life Insurance Company..... MONY Financial Services, Inc..... Financial Marketing Agency, Inc..... 1740 Advisors, Inc.....	USA..... USA..... USA..... USA..... USA.....	NIA..... IA..... NIA..... NIA..... NIA.....	MONY Life Insurance Company of America..... AXA Equitable Financial Services, LLC..... AXA Equitable Financial Services, LLC..... MONY Financial Services, Inc..... MONY Financial Services, Inc.....	Ownership..... Ownership..... Ownership..... Ownership..... Ownership.....	0.095 ..100.000 ..100.000 ..100.000 ..100.000	AXA..... AXA..... AXA..... AXA..... AXA.....	0..... 0..... 0..... 0..... 0.....

Asterisk	Explanation
0	

NONE

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

Explanations:

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

Bar Code:



* 6 2 9 4 4 2 0 1 4 4 9 0 0 0 0 0 3 *



* 6 2 9 4 4 2 0 1 4 3 6 5 0 0 0 0 3 *



* 6 2 9 4 4 2 0 1 4 4 4 5 0 0 0 0 3 *



* 6 2 9 4 4 2 0 1 4 4 4 6 0 0 0 0 3 *



* 6 2 9 4 4 2 0 1 4 4 4 7 0 0 0 0 3 *



* 6 2 9 4 4 2 0 1 4 4 4 8 0 0 0 0 3 *

AXA EQUITABLE LIFE INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets non-admitted.....	69,546,703	69,546,703	0	0
2505. Corporate-owned life insurance.....	866,025,893	0	866,025,893	827,565,841
2597. Summary of remaining write-ins for Line 25.....	935,572,596	69,546,703	866,025,893	827,565,841

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities.....	64,924,998	82,136,043
2597. Summary of remaining write-ins for Line 25.....	64,924,998	82,136,043

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Initial premiums on coinsurance contracts.....	0	35,527	35,527
2705. Fines & penalties of reg authorities.....	72,814	13,125	13,474
2797. Summary of remaining write-ins for Line 27.....	72,814	48,652	49,001

Additional Write-Ins for Schedule T:

	1 Active Status	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Mem- bership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
States, Etc.							
58004. United Kingdom.....	...XXX.....	104,945	0	28,094	900	133,939	0
58005. Other Foreign.....	...XXX.....	31,961,813	389,013	228,140	300	32,579,266	0
58997. Summary of remaining write-ins for line 58.....	...XXX.....	32,066,758	389,013	256,234	1,200	32,713,205	0

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	6,052,512,428	5,437,718,959
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	830,342,386	1,498,120,467
2.2 Additional investment made after acquisition.....	181,619,389	71,484,014
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	208,666	250,718
5. Unrealized valuation increase (decrease).....	8,824,049	19,940,615
6. Total gain (loss) on disposals.....	(8,328,541)	0
7. Deduct amounts received on disposals.....	461,885,902	943,603,994
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	1,463,114	2,497,167
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	3,500,000	28,901,184
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	6,598,329,361	6,052,512,428
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	6,598,329,361	6,052,512,428
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	6,598,329,361	6,052,512,428

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,604,298,571	1,495,332,041
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	170,956	206,002,925
2.2 Additional investment made after acquisition.....	81,606,183	246,928,184
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	7,106	12,175
5. Unrealized valuation increase (decrease).....	151,629,264	31,061,336
6. Total gain (loss) on disposals.....	20,988,980	961,428
7. Deduct amounts received on disposals.....	156,678,668	368,067,061
8. Deduct amortization of premium and depreciation.....	144,537	178,942
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	20,524,992	7,753,515
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,681,352,863	1,604,298,571
12. Deduct total nonadmitted amounts.....	25,497,784	2
13. Statement value at end of current period (Line 11 minus Line 12).....	1,655,855,079	1,604,298,569

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	29,683,846,097	31,531,363,242
2. Cost of bonds and stocks acquired.....	5,681,605,254	6,062,143,943
3. Accrual of discount.....	56,921,766	73,209,807
4. Unrealized valuation increase (decrease).....	378,190,275	48,201,685
5. Total gain (loss) on disposals.....	23,473,378	(10,401,125)
6. Deduct consideration for bonds and stocks disposed of.....	4,180,436,309	7,899,481,741
7. Deduct amortization of premium.....	11,311,862	45,485,811
8. Total foreign exchange change in book/adjusted carrying value.....	(6,680,174)	(6,156,431)
9. Deduct current year's other than temporary impairment recognized.....	56,225,700	69,547,472
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	31,569,382,725	29,683,846,097
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	31,569,382,725	29,683,846,097

SCHEDULE D - PART 1B

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

QSI02

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	19,011,316,452	4,048,670,396	4,233,431,056	46,469,582	18,242,671,337	19,011,316,452	18,873,025,375	17,627,605,890
2. NAIC 2 (a).....	10,307,439,834	301,533,759	232,583,818	(23,100,631)	10,517,305,725	10,307,439,834	10,353,289,143	10,461,305,939
3. NAIC 3 (a).....	671,022,903	38,167,032	4,622,412	(539,806)	758,107,885	671,022,903	704,027,718	893,571,263
4. NAIC 4 (a).....	203,276,515	9,678,225	9,811,170	(18,362,957)	240,443,170	203,276,515	184,780,614	213,420,493
5. NAIC 5 (a).....	108,903,764	7,826,560	817,562	6,230,906	77,117,616	108,903,764	122,143,668	90,547,835
6. NAIC 6 (a).....	148,132,542	0	274,962	11,600,081	156,987,762	148,132,542	159,457,660	134,942,062
7. Total Bonds.....	30,450,092,010	4,405,875,972	4,481,540,980	22,297,175	29,992,633,495	30,450,092,010	30,396,724,178	29,421,393,482
PREFERRED STOCK								
8. NAIC 1.....	44,980,000	0	0	0	30,580,000	44,980,000	44,980,000	25,000,000
9. NAIC 2.....	347,588,086	490,000	0	2,462,395	359,525,690	347,588,086	350,540,481	349,855,795
10. NAIC 3.....	24,029,756	0	0	0	24,704,981	24,029,756	24,029,756	24,704,981
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	416,597,842	490,000	0	2,462,395	414,810,671	416,597,842	419,550,237	399,560,776
15. Total Bonds and Preferred Stock.....	30,866,689,852	4,406,365,972	4,481,540,980	24,759,570	30,407,444,166	30,866,689,852	30,816,274,415	29,820,954,258

(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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

AXA EQUITABLE 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.....	371,650,190	XXX.....	371,650,190	16,544	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	941,357,347	1,749,833,586
2. Cost of short-term investments acquired.....	8,930,360,881	11,456,823,761
3. Accrual of discount.....	105,144	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	9,500,173,182	12,265,300,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	371,650,190	941,357,347
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	371,650,190	941,357,347

AXA EQUITABLE 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).....	552,883,120
2.	Cost paid/(consideration received) on additions.....	(43,808,164)
3.	Unrealized valuation increase (decrease).....	257,979,976
4.	Total gain (loss) on termination recognized.....	521,685,551
5.	Considerations received (paid) on terminations.....	544,405,893
6.	Amortization.....	1,438,989
7.	Adjustment to the book/adjusted carrying value of hedge item.....	0
8.	Total foreign exchange change in book/adjusted carrying value.....	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	745,773,579
10.	Deduct nonadmitted assets.....	0
11.	Statement value at end of current period (Line 9 minus Line 10).....	745,773,579

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	0
3.12	Section 1, Column 15, prior year.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	99,262,173
3.14	Section 1, Column 18, prior year.....	(165,013,871)
		264,276,043
		264,276,043
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	0
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	99,262,173
3.24	Section 1, Column 19, prior year.....	(165,013,871)
		264,276,043
		264,276,043
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	(159,933,524)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	(159,933,524)
		(159,933,524)
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7.	Deduct nonadmitted assets.....	0
8.	Statement value at end of current period (Line 6 minus Line 7).....	0

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

AXA EQUITABLE 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.....	<u>745,773,632</u>
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	<u>0</u>
3.	Total (Line 1 plus Line 2).....	<u>745,773,632</u>
4.	Part D, Section 1, Column 5.....	<u>773,643,489</u>
5.	Part D, Section 1, Column 6.....	<u>(27,869,856)</u>
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>(0)</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	<u>781,851,261</u>
8.	Part B, Section 1, Column 13.....	<u>16,035,774</u>
9.	Total (Line 7 plus Line 8).....	<u>797,887,035</u>
10.	Part D, Section 1, Column 8.....	<u>826,041,531</u>
11.	Part D, Section 1, Column 9.....	<u>(28,154,497)</u>
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>(0)</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	<u>2,263,891,116</u>
14.	Part B, Section 1, Column 20.....	<u>288,569,539</u>
15.	Part D, Section 1, Column 11.....	<u>2,552,460,655</u>
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

AXA EQUITABLE 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.....	0	100,000,000
2. Cost of cash equivalents acquired.....	205,953,935	500,000,000
3. Accrual of discount.....	39,625	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	(1,011)	0
6. Deduct consideration received on disposals.....	205,992,549	600,000,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing								
Farm Mortgages								
60714202.....	YUMA.....	AZ.....	.....	08/14/2014.....	4.500	821,205	0	4,900,000
60714210.....	MADERA.....	CA.....	.....	09/17/2014.....	4.600	1,007,500	0	1,550,000
60714205.....	NAPA.....	CA.....	.....	07/28/2014.....	4.650	1,700,000	0	11,500,000
60714239.....	SAN JOAQUIN.....	CA.....	.....	08/27/2014.....	4.400	900,000	0	1,950,000
60714225.....	SONOMA.....	CA.....	.....	08/27/2014.....	4.400	2,100,000	0	4,680,000
60714212.....	STANISLAUS.....	CA.....	.....	08/13/2014.....	5.150	2,000,000	0	4,350,000
60714198.....	KIT CARSON.....	CO.....	.....	08/11/2014.....	5.200	2,000,000	0	3,083,000
60714222.....	RIO BLANCO.....	CO.....	.....	08/01/2014.....	4.700	650,000	0	12,683,000
60714214.....	MANATEE.....	FL.....	.....	08/12/2014.....	4.700	800,000	0	6,400,000
60714227.....	PALM BEACH.....	FL.....	.....	07/23/2014.....	4.300	2,850,000	0	5,190,000
60714179.....	WASHINGTON.....	GA.....	.....	07/15/2014.....	5.100	800,000	0	1,347,000
60714201.....	SCOTT.....	IA.....	.....	07/30/2014.....	4.750	965,000	0	4,712,000
60714229.....	BANNOCK.....	ID.....	.....	09/12/2014.....	4.850	360,000	0	685,000
60714163.....	BINGHAM.....	ID.....	.....	07/01/2014.....	4.700	900,000	0	2,440,000
60714235.....	BINGHAM.....	ID.....	.....	08/05/2014.....	5.100	1,730,000	0	3,250,000
11633700.....	JEROME.....	ID.....	.....	09/11/2014.....	5.000	0	132,035	2,600,000
60714131.....	POWER.....	ID.....	.....	07/24/2014.....	4.500	7,000,000	0	11,370,000
60714219.....	LEE.....	IL.....	.....	09/05/2014.....	4.450	2,430,000	0	10,868,500
60714191.....	LOGAN.....	IL.....	.....	07/22/2014.....	4.450	3,570,000	0	11,000,000
60714228.....	MERCER.....	IL.....	.....	08/13/2014.....	4.900	510,000	0	1,288,000
60714213.....	BOONE.....	IN.....	.....	07/28/2014.....	5.100	781,430	0	1,680,000
60714192.....	SHELBY.....	IN.....	.....	07/01/2014.....	4.800	1,600,000	0	3,390,858
60714223.....	FINNEY.....	KS.....	.....	09/11/2014.....	5.000	11,500,000	0	29,360,000
60714220.....	GREELEY.....	KS.....	.....	09/09/2014.....	4.800	750,000	0	2,520,000
60714216.....	BROWN.....	MN.....	.....	08/15/2014.....	4.950	692,500	0	1,325,000
60714217.....	BROWN.....	MN.....	.....	08/15/2014.....	5.150	692,500	0	1,720,000
60714203.....	COTTONWOOD.....	MN.....	.....	08/18/2014.....	4.700	1,775,000	0	3,760,000
60714231.....	COTTONWOOD.....	MN.....	.....	08/01/2014.....	5.300	761,000	0	1,950,000
60714249.....	FARIBAULT.....	MN.....	.....	09/12/2014.....	4.250	500,000	0	1,445,000
60714194.....	LAC QUI PARLE.....	MN.....	.....	07/22/2014.....	4.900	1,500,000	0	2,543,000
60714248.....	LYON.....	MN.....	.....	09/26/2014.....	4.450	360,000	0	1,280,000
60714209.....	YELLOW MEDICINE.....	MN.....	.....	08/04/2014.....	4.200	600,000	0	1,408,000
60714236.....	PUTNAM.....	MO.....	.....	09/10/2014.....	4.400	500,000	0	948,000
60712117.....	COAHOMA.....	MS.....	.....	07/25/2014.....	4.700	0	345,000	4,271,000
60714208.....	CASCADE.....	MT.....	.....	07/22/2014.....	5.500	1,500,000	0	3,400,000
60714215.....	CHOUTEAU.....	MT.....	.....	07/31/2014.....	5.050	750,000	0	3,400,000
60714197.....	FERGUS.....	MT.....	.....	08/04/2014.....	4.550	1,700,000	0	3,750,000
60714240.....	JUDITH BASIN.....	MT.....	.....	08/20/2014.....	5.100	530,000	0	3,250,000
60714245.....	POWELL.....	MT.....	.....	09/15/2014.....	5.200	1,400,000	0	6,450,000
60714226.....	RANSOM.....	ND.....	.....	07/23/2014.....	4.350	550,000	0	953,857
60714257.....	SANDOVAL.....	NM.....	.....	09/26/2014.....	4.500	16,000,000	0	36,086,025
60714195.....	HUMBOLDT.....	NV.....	.....	08/06/2014.....	4.350	1,980,000	0	3,100,000
60714224.....	WAYNE.....	OH.....	.....	09/23/2014.....	4.650	2,435,000	0	4,170,000

QE02

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
60714199.....	BAKER.....	OR.....	.....	08/26/2014.....	4.600	2,000,000	0	3,065,000
60714241.....	LYMAN.....	SD.....	.....	08/29/2014.....	4.350	500,000	0	1,310,160
60714200.....	DYER.....	TN.....	.....	07/01/2014.....	4.350	850,000	0	2,087,423
60714230.....	FAYETTE.....	TN.....	.....	09/09/2014.....	4.650	300,000	0	700,000
60714232.....	LAUDERDALE.....	TN.....	.....	08/29/2014.....	4.700	6,500,000	0	10,067,000
60714144.....	ATASCOSA.....	TX.....	.....	08/07/2014.....	4.750	3,900,000	0	6,615,000
60714237.....	DOUGLAS.....	WA.....	.....	08/13/2014.....	4.400	940,000	0	1,365,000
60714207.....	GRANT.....	WA.....	.....	08/08/2014.....	4.900	2,200,000	0	3,825,000
60714206.....	OKANOGAN.....	WA.....	.....	07/23/2014.....	4.300	915,000	0	1,528,024
60714238.....	OKANOGAN.....	WA.....	.....	08/05/2014.....	4.400	1,680,000	0	2,860,000
60714221.....	PARK.....	WY.....	.....	08/06/2014.....	4.600	7,500,000	0	12,671,000
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				...XXX.....	...XXX.....	109,236,135	477,035	274,100,847
Commercial Mortgages - All Other								
160000965.....	SAN DIEGO.....	CA.....	.....	05/31/2013.....	5.050	0	12,570,952	88,941,000
160000956.....	ENGLEWOOD.....	CO.....	.....	02/20/2013.....	5.000	0	10,724,286	49,964,000
160000969.....	BOSTON.....	MA.....	.....	08/08/2013.....	4.900	0	27,843,252	79,649,000
160000927.....	BETHESDA.....	MD.....	.....	05/15/2012.....	5.250	0	2,672,369	85,447,000
160000964.....	CHARLOTTE.....	NC.....	.....	04/03/2013.....	4.420	0	17,000,000	173,242,000
160000977.....	NEW YORK.....	NY.....	.....	09/27/2013.....	4.580	0	12,694,267	91,900,000
160000992.....	NEW YORK.....	NY.....	.....	07/30/2014.....	4.290	60,000,000	0	84,900,000
160000994.....	NEW YORK.....	NY.....	.....	09/16/2014.....	4.340	28,500,000	0	63,780,000
260000001.....	NEW YORK.....	NY.....	.....	07/30/2014.....	5.000	16,270,588	0	26,824,000
160000950.....	AUSTIN.....	TX.....	.....	08/02/2012.....	5.910	0	4,308,289	24,571,000
160000995.....	SEATTLE.....	WA.....	.....	09/30/2014.....	4.420	75,000,000	0	102,960,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				...XXX.....	...XXX.....	179,770,588	87,813,415	872,178,000
0899999. Total - Mortgages in Good Standing.....				...XXX.....	...XXX.....	289,006,723	88,290,450	1,146,278,847
3399999. Total Mortgages.....				...XXX.....	...XXX.....	289,006,723	88,290,450	1,146,278,847

QE02.1

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
Mortgages Closed by Repayment																	
10665800.....	MONROE.....	AR.....	.....	06/13/2006....	07/03/2014....	322,375	0	0	0	0	0	0	306,750	306,750	0	0	0
40404000.....	YUMA.....	AZ.....	.....	09/01/2012....	08/14/2014....	408,386	0	(14,109)	0	0	(14,109)	0	371,205	371,205	0	0	0
19973100.....	NAPA.....	CA.....	.....	02/07/2002....	08/29/2014....	2,068,914	0	0	0	0	0	0	1,905,531	1,905,531	0	0	0
60712199.....	NAPA.....	CA.....	.....	08/06/2012....	07/28/2014....	1,437,075	0	0	0	0	0	0	1,416,607	1,416,607	0	0	0
60712223.....	NAPA.....	CA.....	.....	09/04/2012....	07/02/2014....	17,623,018	0	0	0	0	0	0	17,163,800	17,163,800	0	0	0
12639000.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	09/26/2014....	65,098	0	(1,653)	0	0	(1,653)	0	42,893	42,893	0	0	0

SCHEDULE B - PART 3

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

QE02.2

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19958800.....	SAN JOAQUIN.....	CA.....		06/09/1999....	07/01/2014....	60,000.....	0.....	0.....	0.....	0.....	0.....	0.....	60,000.....	60,000.....	0.....	0.....	0.....
11633300.....	SOLANO.....	CA.....		03/06/2009....	09/29/2014....	586,528.....	0.....	0.....	0.....	0.....	0.....	0.....	586,528.....	586,528.....	0.....	0.....	0.....
60713188.....	SONOMA.....	CA.....		06/03/2013....	08/27/2014....	1,500,000.....	0.....	0.....	0.....	0.....	0.....	0.....	1,451,668.....	1,451,668.....	0.....	0.....	0.....
10157400.....	STANISLAUS.....	CA.....		09/01/2012....	08/13/2014....	914,518.....	0.....	(100,133).....	0.....	0.....	(100,133).....	0.....	795,432.....	795,432.....	0.....	0.....	0.....
19962500.....	TULARE.....	CA.....		09/22/1999....	08/12/2014....	65,000.....	0.....	0.....	0.....	0.....	0.....	0.....	31,000.....	31,000.....	0.....	0.....	0.....
19777400.....	RIO BLANCO.....	CO.....		10/26/1999....	08/01/2014....	269,754.....	0.....	0.....	0.....	0.....	0.....	0.....	264,004.....	264,004.....	0.....	0.....	0.....
10678400.....	MANATEE.....	FL.....		09/01/2012....	08/12/2014....	466,991.....	0.....	(46,991).....	0.....	0.....	(46,991).....	0.....	350,000.....	350,000.....	0.....	0.....	0.....
12602000.....	CALHOUN.....	GA.....		09/01/2012....	07/01/2014....	415,559.....	0.....	(4,949).....	0.....	0.....	(4,949).....	0.....	410,611.....	410,611.....	0.....	0.....	0.....
10648200.....	HAMILTON.....	IA.....		07/12/2004....	09/03/2014....	250,000.....	0.....	0.....	0.....	0.....	0.....	0.....	246,000.....	246,000.....	0.....	0.....	0.....
10638900.....	SCOTT.....	IA.....		09/04/2003....	07/30/2014....	555,000.....	0.....	0.....	0.....	0.....	0.....	0.....	543,000.....	543,000.....	0.....	0.....	0.....
12754000.....	LEE.....	IL.....		09/01/2012....	09/05/2014....	918,791.....	0.....	(62,425).....	0.....	0.....	(62,425).....	0.....	794,014.....	794,014.....	0.....	0.....	0.....
12755000.....	LEE.....	IL.....		09/01/2012....	09/05/2014....	424,058.....	0.....	(28,812).....	0.....	0.....	(28,812).....	0.....	366,468.....	366,468.....	0.....	0.....	0.....
60712244.....	LOGAN.....	IL.....		10/11/2012....	07/22/2014....	2,599,782.....	0.....	0.....	0.....	0.....	0.....	0.....	2,555,215.....	2,555,215.....	0.....	0.....	0.....
11001100.....	MERCER.....	IL.....		05/16/2006....	08/13/2014....	253,809.....	0.....	0.....	0.....	0.....	0.....	0.....	247,229.....	247,229.....	0.....	0.....	0.....
11002700.....	STARK.....	IL.....		10/03/2006....	08/01/2014....	400,125.....	0.....	0.....	0.....	0.....	0.....	0.....	394,063.....	394,063.....	0.....	0.....	0.....
12756000.....	WHITESIDE.....	IL.....		09/01/2012....	09/05/2014....	247,367.....	0.....	(16,807).....	0.....	0.....	(16,807).....	0.....	213,773.....	213,773.....	0.....	0.....	0.....
12802000.....	BLACKFORD.....	IN.....		09/01/2012....	07/18/2014....	139,160.....	0.....	(10,892).....	0.....	0.....	(10,892).....	0.....	116,632.....	116,632.....	0.....	0.....	0.....
10678700.....	FINNEY.....	KS.....		09/01/2009....	09/11/2014....	5,533,627.....	0.....	0.....	0.....	0.....	0.....	0.....	5,438,127.....	5,438,127.....	0.....	0.....	0.....
60712100.....	FINNEY.....	KS.....		02/27/2012....	09/11/2014....	2,775,000.....	0.....	0.....	0.....	0.....	0.....	0.....	2,700,000.....	2,700,000.....	0.....	0.....	0.....
10651600.....	GREELEY.....	KS.....		01/12/2005....	09/09/2014....	570,000.....	0.....	0.....	0.....	0.....	0.....	0.....	558,500.....	558,500.....	0.....	0.....	0.....
10664400.....	SHERMAN.....	KS.....		03/14/2006....	08/04/2014....	115,000.....	0.....	0.....	0.....	0.....	0.....	0.....	111,250.....	111,250.....	0.....	0.....	0.....
11010700.....	BROWN.....	MN.....		09/18/2007....	08/15/2014....	1,302,000.....	0.....	0.....	0.....	0.....	0.....	0.....	1,283,000.....	1,283,000.....	0.....	0.....	0.....
10648000.....	CHIPPewa.....	MN.....		08/02/2004....	07/02/2014....	147,500.....	0.....	0.....	0.....	0.....	0.....	0.....	147,500.....	147,500.....	0.....	0.....	0.....
10083700.....	COTTONWOOD.....	MN.....		07/14/2010....	08/01/2014....	443,487.....	0.....	0.....	0.....	0.....	0.....	0.....	430,687.....	430,687.....	0.....	0.....	0.....
60711136.....	COTTONWOOD.....	MN.....		11/30/2011....	08/18/2014....	1,150,000.....	0.....	0.....	0.....	0.....	0.....	0.....	1,135,000.....	1,135,000.....	0.....	0.....	0.....
10164300.....	FARIBAULT.....	MN.....		01/11/2011....	09/12/2014....	346,000.....	0.....	0.....	0.....	0.....	0.....	0.....	341,000.....	341,000.....	0.....	0.....	0.....
19877600.....	FARIBAULT.....	MN.....		10/09/1998....	07/07/2014....	46,344.....	0.....	0.....	0.....	0.....	0.....	0.....	33,036.....	33,036.....	0.....	0.....	0.....
19890900.....	FARIBAULT.....	MN.....		07/06/1999....	09/02/2014....	193,125.....	0.....	0.....	0.....	0.....	0.....	0.....	189,375.....	189,375.....	0.....	0.....	0.....
10650800.....	LINCOLN.....	MN.....		12/15/2004....	08/19/2014....	133,717.....	0.....	0.....	0.....	0.....	0.....	0.....	79,362.....	79,362.....	0.....	0.....	0.....
11004400.....	LYON.....	MN.....		03/05/2007....	09/26/2014....	217,800.....	0.....	0.....	0.....	0.....	0.....	0.....	214,500.....	214,500.....	0.....	0.....	0.....
10629900.....	REDWOOD.....	MN.....		02/07/2003....	08/04/2014....	66,625.....	0.....	0.....	0.....	0.....	0.....	0.....	64,375.....	64,375.....	0.....	0.....	0.....
84009902.....	MONROE.....	MO.....		09/01/2012....	07/01/2014....	287,051.....	0.....	(3,301).....	0.....	0.....	(3,301).....	0.....	283,750.....	283,750.....	0.....	0.....	0.....
10661600.....	PUTNAM.....	MO.....		11/18/2005....	09/10/2014....	313,423.....	0.....	0.....	0.....	0.....	0.....	0.....	304,710.....	304,710.....	0.....	0.....	0.....
11635200.....	CASCADE.....	MT.....		09/14/2009....	07/22/2014....	1,281,747.....	0.....	0.....	0.....	0.....	0.....	0.....	1,266,382.....	1,266,382.....	0.....	0.....	0.....
19990300.....	CHOUTEAU.....	MT.....		03/26/2003....	07/31/2014....	330,000.....	0.....	0.....	0.....	0.....	0.....	0.....	325,000.....	325,000.....	0.....	0.....	0.....
19944500.....	JUDITH BASIN.....	MT.....		10/14/1998....	08/20/2014....	229,000.....	0.....	0.....	0.....	0.....	0.....	0.....	221,350.....	221,350.....	0.....	0.....	0.....
10072800.....	POWELL.....	MT.....		07/30/2010....	09/15/2014....	896,363.....	0.....	0.....	0.....	0.....	0.....	0.....	878,452.....	878,452.....	0.....	0.....	0.....
19762700.....	HAMILTON.....	NE.....		11/30/1998....	07/01/2014....	77,703.....	0.....	0.....	0.....	0.....	0.....	0.....	58,123.....	58,123.....	0.....	0.....	0.....
22100600.....	YORK.....	NE.....		03/07/2000....	08/11/2014....	9,073.....	0.....	0.....	0.....	0.....	0.....	0.....	1,595.....	1,595.....	0.....	0.....	0.....
10627800.....	GUADALUPE.....	NM.....		01/27/2003....	08/15/2014....	1,850,000.....	0.....	0.....	0.....	0.....	0.....	0.....	1,810,000.....	1,810,000.....	0.....	0.....	0.....
60711179.....	WAYNE.....	OH.....		02/15/2012....	09/23/2014....	2,030,026.....	0.....	0.....	0.....	0.....	0.....	0.....	1,954,818.....	1,954,818.....	0.....	0.....	0.....
19770200.....	GARVIN.....	OK.....		03/31/1999....	07/30/2014....	84,750.....	0.....	0.....	0.....	0.....	0.....	0.....	84,750.....	84,750.....	0.....	0.....	0.....
10630000.....	DYER.....	TN.....		01/14/2003....	08/29/2014....	2,370,000.....	0.....	0.....	0.....	0.....	0.....	0.....	2,310,000.....	2,310,000.....	0.....	0.....	0.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19832600.....	LAUDERDALE.....	TN.....		05/08/2002....	08/29/2014....	1,170,000	0	0	0	0	0	0	1,140,000	1,140,000	0	0	0
10669300.....	SAN PATRICIO.....	TX.....		07/20/2007....	07/31/2014....	195,834	0	0	0	0	0	0	179,638	179,638	0	0	0
16000801.....	ARLINGTON.....	VA.....		11/15/2007....	09/02/2014....	97,291,727	0	0	0	0	0	0	96,352,671	96,352,671	0	0	0
11621800.....	BENTON.....	WA.....		06/05/2007....	07/24/2014....	424,578	0	0	0	0	0	0	414,908	414,908	0	0	0
11635700.....	FRANKLIN.....	WA.....		08/31/2009....	09/02/2014....	1,632,007	0	0	0	0	0	0	1,579,307	1,579,307	0	0	0
19957700.....	GRANT.....	WA.....		04/08/1999....	09/30/2014....	23,644	0	0	0	0	0	0	7,487	7,487	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						155,528,459	0	(290,072)	0	0	(290,072)	0	152,531,076	152,531,076	0	0	0

Mortgages With Partial Repayments

10635000.....	DALLAS.....	AL.....		05/21/2003....	09/30/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
16000936.....	FAYETTEVILLE.....	AR.....		12/22/2011....	09/30/2014....	0	0	0	0	0	0	0	0	109,088	0	0	0
10668000.....	JACKSON.....	AR.....		02/28/2007....	09/30/2014....	0	0	0	0	0	0	0	0	7,325	0	0	0
19832300.....	JACKSON.....	AR.....		04/09/2002....	09/30/2014....	0	0	0	0	0	0	0	0	7,325	0	0	0
60713295.....	JEFFERSON.....	AR.....		11/20/2013....	09/30/2014....	0	0	0	0	0	0	0	0	0	0	0	0
10649200.....	LEE.....	AR.....		09/01/2012....	09/30/2014....	0	0	(1,640)	0	0	(1,640)	0	0	21,796	0	0	0
10677700.....	LONOKE.....	AR.....		05/28/2009....	09/30/2014....	0	0	0	0	0	0	0	0	6,508	0	0	0
19818700.....	MISSISSIPPI.....	AR.....		04/09/1998....	09/30/2014....	0	0	0	0	0	0	0	0	2,700	0	0	0
19818702.....	MISSISSIPPI.....	AR.....		08/19/2005....	09/30/2014....	0	0	0	0	0	0	0	0	2,600	0	0	0
12696000.....	PHILLIPS.....	AR.....		09/01/2012....	09/30/2014....	0	0	(1,196)	0	0	(1,196)	0	0	4,335	0	0	0
12697000.....	PHILLIPS.....	AR.....		09/01/2012....	09/30/2014....	0	0	(1,619)	0	0	(1,619)	0	0	5,705	0	0	0
60712245.....	PHILLIPS.....	AR.....		12/26/2012....	09/30/2014....	0	0	0	0	0	0	0	0	5,951	0	0	0
60712185.....	POINSETT.....	AR.....		06/21/2012....	09/30/2014....	0	0	0	0	0	0	0	0	22,000	0	0	0
11632200.....	GRAHAM.....	AZ.....		11/03/2008....	09/30/2014....	0	0	0	0	0	0	0	0	12,630	0	0	0
16000981.....	PEORIA.....	AZ.....		09/16/2013....	09/30/2014....	0	0	0	0	0	0	0	0	62,999	0	0	0
11620300.....	YUMA.....	AZ.....		09/01/2012....	09/30/2014....	0	0	(30,362)	0	0	(30,362)	0	0	24,137	0	0	0
19945900.....	YUMA.....	AZ.....		09/15/1998....	09/30/2014....	0	0	0	0	0	0	0	0	20,974	0	0	0
40451000.....	YUMA.....	AZ.....		09/01/2012....	09/30/2014....	0	0	(111)	0	0	(111)	0	0	0	0	0	0
19986900.....	ALAMEDA.....	CA.....		12/04/2002....	09/30/2014....	0	0	0	0	0	0	0	0	12,500	0	0	0
16000934.....	BERKELEY.....	CA.....		12/06/2011....	09/30/2014....	0	0	0	0	0	0	0	0	61,397	0	0	0
11632400.....	BUTTE.....	CA.....		12/15/2008....	09/30/2014....	0	0	0	0	0	0	0	0	8,541	0	0	0
11611200.....	COLUSA.....	CA.....		02/15/2005....	09/30/2014....	0	0	0	0	0	0	0	0	22,542	0	0	0
11628100.....	COLUSA.....	CA.....		01/17/2008....	09/30/2014....	0	0	0	0	0	0	0	0	144,997	0	0	0
19936400.....	COLUSA.....	CA.....		05/14/1998....	09/30/2014....	0	0	0	0	0	0	0	0	9,485	0	0	0
11633600.....	FRESNO.....	CA.....		05/12/2009....	09/30/2014....	0	0	0	0	0	0	0	0	19,070	0	0	0
12773000.....	FRESNO.....	CA.....		09/01/2012....	09/30/2014....	0	0	(2,120)	0	0	(2,120)	0	0	0	0	0	0
19946000.....	FRESNO.....	CA.....		09/03/1998....	09/30/2014....	0	0	0	0	0	0	0	0	20,625	0	0	0
40435000.....	FRESNO.....	CA.....		09/01/2012....	09/30/2014....	0	0	(183)	0	0	(183)	0	0	11,217	0	0	0
60712212.....	FRESNO.....	CA.....		09/21/2012....	09/30/2014....	0	0	0	0	0	0	0	0	117,152	0	0	0
60712213.....	FRESNO.....	CA.....		09/21/2012....	09/30/2014....	0	0	0	0	0	0	0	0	51,045	0	0	0
60712214.....	FRESNO.....	CA.....		09/21/2012....	09/30/2014....	0	0	0	0	0	0	0	0	34,761	0	0	0
60712215.....	FRESNO.....	CA.....		09/21/2012....	09/30/2014....	0	0	0	0	0	0	0	0	12,547	0	0	0
12654000.....	GLENN.....	CA.....		09/01/2012....	09/30/2014....	0	0	(547)	0	0	(547)	0	0	0	0	0	0
60713246.....	GLENN.....	CA.....		08/08/2013....	09/30/2014....	0	0	0	0	0	0	0	0	13,000	0	0	0
11628900.....	IMPERIAL.....	CA.....		02/04/2008....	09/30/2014....	0	0	0	0	0	0	0	0	73,476	0	0	0

QE02.3

SCHEDULE B - PART 3

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

QE024

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
160000906.....	ISLA VISTA.....	CA.....		09/03/2010....	09/30/2014....	0	0	0	0	0	0	0	0	157,592	0	0	0
10053400.....	KERN.....	CA.....		06/08/2010....	09/30/2014....	0	0	0	0	0	0	0	0	512,969	0	0	0
40493000.....	KERN.....	CA.....		09/01/2012....	09/30/2014....	0	0	(6,327)	0	0	(6,327)	0	0	31,238	0	0	0
11630200.....	KINGS.....	CA.....		07/28/2008....	09/30/2014....	0	0	0	0	0	0	0	0	102,675	0	0	0
11634000.....	KINGS.....	CA.....		05/04/2009....	09/30/2014....	0	0	0	0	0	0	0	0	6,929	0	0	0
60713290.....	KINGS.....	CA.....		01/29/2014....	09/30/2014....	0	0	0	0	0	0	0	0	9,919	0	0	0
60711176.....	LAKE.....	CA.....		02/14/2012....	09/30/2014....	0	0	0	0	0	0	0	0	87,153	0	0	0
60713183.....	LAKE.....	CA.....		06/12/2013....	09/30/2014....	0	0	0	0	0	0	0	0	39,244	0	0	0
60713251.....	LAKE.....	CA.....		09/26/2013....	09/30/2014....	0	0	0	0	0	0	0	0	18,733	0	0	0
160000701.....	LAKE ELSINORE.....	CA.....		09/06/2006....	09/30/2014....	0	0	0	0	0	0	0	0	104,935	0	0	0
160000915.....	LOS ANGELES.....	CA.....		02/25/2011....	09/30/2014....	0	0	0	0	0	0	0	0	220,942	0	0	0
160000980.....	LOS ANGELES.....	CA.....		09/11/2013....	09/30/2014....	0	0	0	0	0	0	0	0	211,829	0	0	0
60711105.....	MADERA.....	CA.....		11/14/2011....	09/30/2014....	0	0	0	0	0	0	0	0	155,359	0	0	0
11635300.....	MENDOCINO.....	CA.....		09/01/2012....	09/30/2014....	0	0	(16,615)	0	0	(16,615)	0	0	21,856	0	0	0
19980400.....	MENDOCINO.....	CA.....		03/21/2002....	09/30/2014....	0	0	0	0	0	0	0	0	24,836	0	0	0
11634400.....	MODOC.....	CA.....		07/01/2009....	09/30/2014....	0	0	0	0	0	0	0	0	14,791	0	0	0
60712209.....	MODOC.....	CA.....		09/20/2012....	09/30/2014....	0	0	0	0	0	0	0	0	52,442	0	0	0
60713252.....	MODOC.....	CA.....		09/26/2013....	09/30/2014....	0	0	0	0	0	0	0	0	84,663	0	0	0
10166500.....	MONTEREY.....	CA.....		03/31/2011....	09/30/2014....	0	0	0	0	0	0	0	0	22,752	0	0	0
11634700.....	MONTEREY.....	CA.....		06/30/2009....	09/30/2014....	0	0	0	0	0	0	0	0	145,386	0	0	0
12678000.....	MONTEREY.....	CA.....		09/01/2012....	09/30/2014....	0	0	(5,938)	0	0	(5,938)	0	0	0	0	0	0
60711166.....	MONTEREY.....	CA.....		03/05/2012....	09/30/2014....	0	0	0	0	0	0	0	0	36,899	0	0	0
60711167.....	MONTEREY.....	CA.....		01/13/2012....	09/30/2014....	0	0	0	0	0	0	0	0	5,791	0	0	0
60712107.....	MONTEREY.....	CA.....		03/21/2012....	09/30/2014....	0	0	0	0	0	0	0	0	66,345	0	0	0
60712119.....	MONTEREY.....	CA.....		05/03/2012....	09/30/2014....	0	0	0	0	0	0	0	0	46,441	0	0	0
60712171.....	MONTEREY.....	CA.....		06/21/2012....	09/30/2014....	0	0	0	0	0	0	0	0	40,053	0	0	0
160000976.....	MURRIETA.....	CA.....		08/06/2013....	09/30/2014....	0	0	0	0	0	0	0	0	83,255	0	0	0
11614100.....	NAPA.....	CA.....		11/07/2005....	09/30/2014....	0	0	0	0	0	0	0	0	44,700	0	0	0
11635600.....	NAPA.....	CA.....		10/15/2009....	09/30/2014....	0	0	0	0	0	0	0	0	947,715	0	0	0
12787000.....	NAPA.....	CA.....		09/01/2012....	09/30/2014....	0	0	(13,792)	0	0	(13,792)	0	0	0	0	0	0
19974100.....	NAPA.....	CA.....		06/14/2001....	09/30/2014....	0	0	0	0	0	0	0	0	117,318	0	0	0
19987800.....	NAPA.....	CA.....		12/26/2002....	09/30/2014....	0	0	0	0	0	0	0	0	72,480	0	0	0
60713186.....	NAPA.....	CA.....		07/17/2013....	09/30/2014....	0	0	0	0	0	0	0	0	19,461	0	0	0
60713187.....	NAPA.....	CA.....		07/17/2013....	09/30/2014....	0	0	0	0	0	0	0	0	7,948	0	0	0
60713197.....	NAPA.....	CA.....		06/11/2013....	09/30/2014....	0	0	0	0	0	0	0	0	347,530	0	0	0
160000738.....	RANCHO CUCAMONGA.....	CA.....		12/21/2007....	09/30/2014....	0	0	0	0	0	0	0	0	260,502	0	0	0
160000957.....	ROSEVILLE.....	CA.....		12/14/2012....	09/30/2014....	0	0	0	0	0	0	0	0	90,416	0	0	0
160000698.....	SACRAMENTO.....	CA.....		03/15/2006....	09/30/2014....	0	0	0	0	0	0	0	0	118,265	0	0	0
11628400.....	SACRAMENTO.....	CA.....		01/01/2008....	09/30/2014....	0	0	0	0	0	0	0	0	5,000	0	0	0
19999000.....	SACRAMENTO.....	CA.....		10/07/2004....	09/30/2014....	0	0	0	0	0	0	0	0	12,000	0	0	0
11613200.....	SAN BENITO.....	CA.....		09/01/2012....	09/30/2014....	0	0	(78,102)	0	0	(78,102)	0	0	70,105	0	0	0
11615500.....	SAN BENITO.....	CA.....		04/04/2006....	09/30/2014....	0	0	0	0	0	0	0	0	259,907	0	0	0
160000948.....	SAN FRANCISCO.....	CA.....		05/02/2012....	09/30/2014....	0	0	0	0	0	0	0	0	185,797	0	0	0

SCHEDULE B - PART 3

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

QE02.5

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10017700.....	SAN JOAQUIN.....	CA.....		02/22/2010....	09/30/2014....	0	0	0	0	0	0	0	0	17,500	0	0	0
19943800.....	SAN JOAQUIN.....	CA.....		07/09/1998....	09/30/2014....	0	0	0	0	0	0	0	0	25,000	0	0	0
19954600.....	SAN JOAQUIN.....	CA.....		04/15/1999....	09/30/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
19965200.....	SAN JOAQUIN.....	CA.....		02/10/2000....	09/30/2014....	0	0	0	0	0	0	0	0	25,000	0	0	0
40402000.....	SAN JOAQUIN.....	CA.....		09/01/2012....	09/30/2014....	0	0	(9,487)	0	0	(9,487)	0	0	13,991	0	0	0
40434000.....	SAN JOAQUIN.....	CA.....		09/01/2012....	09/30/2014....	0	0	(2,709)	0	0	(2,709)	0	0	0	0	0	0
40452000.....	SAN JOAQUIN.....	CA.....		09/01/2012....	09/30/2014....	0	0	(12,957)	0	0	(12,957)	0	0	57,187	0	0	0
60711178.....	SAN JOAQUIN.....	CA.....		12/15/2011....	09/30/2014....	0	0	0	0	0	0	0	0	86,886	0	0	0
60712177.....	SAN JOAQUIN.....	CA.....		06/05/2012....	09/30/2014....	0	0	0	0	0	0	0	0	18,302	0	0	0
60713104.....	SAN JOAQUIN.....	CA.....		02/26/2013....	09/30/2014....	0	0	0	0	0	0	0	0	60,000	0	0	0
60713116.....	SAN JOAQUIN.....	CA.....		03/13/2013....	09/30/2014....	0	0	0	0	0	0	0	0	31,264	0	0	0
60713298.....	SAN JOAQUIN.....	CA.....		01/09/2014....	09/30/2014....	0	0	0	0	0	0	0	0	61,358	0	0	0
11613100.....	SANTA BARBARA.....	CA.....		08/25/2005....	09/30/2014....	0	0	0	0	0	0	0	0	114,287	0	0	0
11623700.....	SANTA BARBARA.....	CA.....		07/25/2007....	09/30/2014....	0	0	0	0	0	0	0	0	78,809	0	0	0
11624700.....	SANTA BARBARA.....	CA.....		08/16/2007....	09/30/2014....	0	0	0	0	0	0	0	0	44,161	0	0	0
19970400.....	SANTA CLARA.....	CA.....		03/07/2001....	09/30/2014....	0	0	0	0	0	0	0	0	41,867	0	0	0
12730000.....	SOLANO.....	CA.....		09/01/2012....	09/30/2014....	0	0	(39,396)	0	0	(39,396)	0	0	121,966	0	0	0
12730002.....	SOLANO.....	CA.....		09/01/2012....	09/30/2014....	0	0	(7,008)	0	0	(7,008)	0	0	30,407	0	0	0
12781000.....	SOLANO.....	CA.....		09/01/2012....	09/30/2014....	0	0	(8,815)	0	0	(8,815)	0	0	19,923	0	0	0
40427000.....	SOLANO.....	CA.....		09/01/2012....	09/30/2014....	0	0	(568)	0	0	(568)	0	0	20,464	0	0	0
40427002.....	SOLANO.....	CA.....		09/01/2012....	09/30/2014....	0	0	0	0	0	0	0	0	7,028	0	0	0
11632000.....	SONOMA.....	CA.....		09/24/2008....	09/30/2014....	0	0	0	0	0	0	0	0	35,034	0	0	0
60711107.....	SONOMA.....	CA.....		12/19/2011....	09/30/2014....	0	0	0	0	0	0	0	0	231,807	0	0	0
60712102.....	SONOMA.....	CA.....		03/29/2012....	09/30/2014....	0	0	0	0	0	0	0	0	159,351	0	0	0
60712184.....	SONOMA.....	CA.....		08/03/2012....	09/30/2014....	0	0	0	0	0	0	0	0	29,961	0	0	0
60713188.....	SONOMA.....	CA.....		06/03/2013....	09/30/2014....	0	0	0	0	0	0	0	0	24,426	0	0	0
11611600.....	SUTTER.....	CA.....		09/01/2012....	09/30/2014....	0	0	(5,297)	0	0	(5,297)	0	0	0	0	0	0
11619500.....	SUTTER.....	CA.....		12/04/2006....	09/30/2014....	0	0	0	0	0	0	0	0	6,566	0	0	0
11627300.....	SUTTER.....	CA.....		01/01/2008....	09/30/2014....	0	0	0	0	0	0	0	0	100,000	0	0	0
19920900.....	SUTTER.....	CA.....		06/24/1996....	09/30/2014....	0	0	0	0	0	0	0	0	101,318	0	0	0
19993300.....	SUTTER.....	CA.....		08/12/2003....	09/30/2014....	0	0	0	0	0	0	0	0	8,000	0	0	0
10103300.....	TULARE.....	CA.....		01/07/2011....	09/30/2014....	0	0	0	0	0	0	0	0	164,135	0	0	0
11610500.....	TULARE.....	CA.....		01/10/2005....	09/30/2014....	0	0	0	0	0	0	0	0	31,000	0	0	0
11633200.....	TULARE.....	CA.....		03/19/2009....	09/30/2014....	0	0	0	0	0	0	0	0	26,834	0	0	0
11633400.....	TULARE.....	CA.....		05/05/2009....	09/30/2014....	0	0	0	0	0	0	0	0	25,000	0	0	0
12750000.....	TULARE.....	CA.....		09/01/2012....	09/30/2014....	0	0	0	0	0	0	0	0	56,096	0	0	0
12777000.....	TULARE.....	CA.....		09/01/2012....	09/30/2014....	0	0	(39)	0	0	(39)	0	0	0	0	0	0
60713289.....	TULARE.....	CA.....		12/17/2013....	09/30/2014....	0	0	0	0	0	0	0	0	26,216	0	0	0
160000727.....	UNION CITY.....	CA.....		08/31/2007....	09/30/2014....	0	0	0	0	0	0	0	0	152,763	0	0	0
160000670.....	UPLAND.....	CA.....		12/22/2004....	09/30/2014....	0	0	0	0	0	0	0	0	135,108	0	0	0
10143000.....	VENTURA.....	CA.....		02/10/2011....	09/30/2014....	0	0	0	0	0	0	0	0	119,345	0	0	0
11617000.....	VENTURA.....	CA.....		04/19/2006....	09/30/2014....	0	0	0	0	0	0	0	0	4,962	0	0	0
19998700.....	VENTURA.....	CA.....		08/12/2004....	09/30/2014....	0	0	0	0	0	0	0	0	101,022	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10060200.....	YUBA.....	CA.....		05/28/2010....	09/30/2014....	0	0	0	0	0	0	0	0	24,716	0	0	0
11612800.....	YUBA.....	CA.....		06/28/2005....	09/30/2014....	0	0	0	0	0	0	0	0	24,000	0	0	0
19760500.....	BACA.....	CO.....		09/08/1998....	09/30/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
160000719.....	DENVER.....	CO.....		03/01/2007....	09/30/2014....	0	0	0	0	0	0	0	0	84,252	0	0	0
22102200.....	KIT CARSON.....	CO.....		06/14/2000....	09/30/2014....	0	0	0	0	0	0	0	0	7,300	0	0	0
160000711.....	LAKEWOOD.....	CO.....		10/31/2006....	09/30/2014....	0	0	0	0	0	0	0	0	251,264	0	0	0
10670100.....	PHILLIPS.....	CO.....		07/03/2007....	09/30/2014....	0	0	0	0	0	0	0	0	25,858	0	0	0
60711100.....	ROUTT.....	CO.....		08/03/2011....	09/30/2014....	0	0	0	0	0	0	0	0	40,091	0	0	0
60713204.....	SAGUACHE.....	CO.....		08/06/2013....	09/30/2014....	0	0	0	0	0	0	0	0	175,000	0	0	0
10619700.....	WASHINGTON.....	CO.....		01/31/2002....	09/30/2014....	0	0	0	0	0	0	0	0	4,250	0	0	0
10635800.....	WASHINGTON.....	CO.....		05/14/2003....	09/30/2014....	0	0	0	0	0	0	0	0	11,963	0	0	0
160000725.....	WINDSOR.....	CT.....		07/03/2007....	09/30/2014....	0	0	0	0	0	0	0	0	89,972	0	0	0
160000689.....	DAVIE.....	FL.....		10/21/2005....	09/30/2014....	0	0	0	0	0	0	0	0	40,354	0	0	0
10678400.....	MANATEE.....	FL.....		09/01/2012....	09/30/2014....	0	0	0	0	0	0	0	0	70,000	0	0	0
19831700.....	MANATEE.....	FL.....		03/05/2002....	09/30/2014....	0	0	0	0	0	0	0	0	17,500	0	0	0
60714149.....	MANATEE.....	FL.....		04/15/2014....	09/30/2014....	0	0	0	0	0	0	0	0	25,000	0	0	0
19817900.....	OSCEOLA.....	FL.....		02/12/1998....	09/30/2014....	0	0	0	0	0	0	0	0	44,000	0	0	0
19817902.....	OSCEOLA.....	FL.....		01/18/2000....	09/30/2014....	0	0	0	0	0	0	0	0	48,000	0	0	0
60712277.....	OSCEOLA.....	FL.....		03/28/2013....	09/30/2014....	0	0	0	0	0	0	0	0	130,000	0	0	0
160000682.....	PLANTATION.....	FL.....		10/21/2005....	09/30/2014....	0	0	0	0	0	0	0	0	47,698	0	0	0
160000688.....	POMPANO BEACH.....	FL.....		10/21/2005....	09/30/2014....	0	0	0	0	0	0	0	0	70,963	0	0	0
60712290.....	ST. LUCIE.....	FL.....		01/31/2013....	09/30/2014....	0	0	0	0	0	0	0	0	597,942	0	0	0
160000910.....	WESTON.....	FL.....		12/15/2010....	09/30/2014....	0	0	0	0	0	0	0	0	201,728	0	0	0
160000911.....	WESTON.....	FL.....		12/15/2010....	09/30/2014....	0	0	0	0	0	0	0	0	8,524	0	0	0
60713248.....	BERRIEN.....	GA.....		09/19/2013....	09/30/2014....	0	0	0	0	0	0	0	0	13,432	0	0	0
60711111.....	COLQUITT.....	GA.....		12/08/2011....	09/30/2014....	0	0	0	0	0	0	0	0	71,145	0	0	0
12720000.....	EARLY.....	GA.....		09/01/2012....	09/30/2014....	0	0	(4,169)	0	0	(4,169)	0	0	11,400	0	0	0
60711127.....	EFFINGHAM.....	GA.....		09/27/2011....	09/30/2014....	0	0	0	0	0	0	0	0	57,240	0	0	0
12681000.....	MILLER.....	GA.....		09/01/2012....	09/30/2014....	0	0	(2,357)	0	0	(2,357)	0	0	0	0	0	0
10672500.....	RANDOLPH.....	GA.....		09/01/2012....	09/30/2014....	0	0	(16,958)	0	0	(16,958)	0	0	0	0	0	0
40507000.....	SCHLEY.....	GA.....		09/01/2012....	09/30/2014....	0	0	(1,114)	0	0	(1,114)	0	0	0	0	0	0
19833000.....	SEMINOLE.....	GA.....		09/30/2002....	09/30/2014....	0	0	0	0	0	0	0	0	18,000	0	0	0
12735000.....	SUMTER.....	GA.....		09/01/2012....	09/30/2014....	0	0	(1,853)	0	0	(1,853)	0	0	10,247	0	0	0
12709000.....	TERRELL.....	GA.....		09/01/2012....	09/30/2014....	0	0	0	0	0	0	0	0	15,621	0	0	0
60711170.....	BENTON.....	IA.....		01/13/2012....	09/30/2014....	0	0	0	0	0	0	0	0	13,300	0	0	0
10124300.....	CEDAR.....	IA.....		01/02/2002....	09/30/2014....	0	0	0	0	0	0	0	0	1,500	0	0	0
10633300.....	CEDAR.....	IA.....		07/09/2003....	09/30/2014....	0	0	0	0	0	0	0	0	10,625	0	0	0
11009700.....	DELAWARE.....	IA.....		11/01/2007....	09/30/2014....	0	0	0	0	0	0	0	0	7,095	0	0	0
10006400.....	HANCOCK.....	IA.....		12/11/2009....	09/30/2014....	0	0	0	0	0	0	0	0	11,600	0	0	0
60713174.....	JACKSON.....	IA.....		06/04/2013....	09/30/2014....	0	0	0	0	0	0	0	0	50,000	0	0	0
60712246.....	KOSSUTH.....	IA.....		11/19/2012....	09/30/2014....	0	0	0	0	0	0	0	0	5,000	0	0	0
10125900.....	LYON.....	IA.....		03/19/2002....	09/30/2014....	0	0	0	0	0	0	0	0	3,000	0	0	0
11005600.....	LYON.....	IA.....		03/12/2007....	09/30/2014....	0	0	0	0	0	0	0	0	39,065	0	0	0

QE02.7

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11008700.....	PLYMOUTH.....	IA.....		07/19/2007....	09/30/2014....	0	0	0	0	0	0	0	0	17,436	0	0	0
60712272.....	POTTAWATTAMIE.....	IA.....		12/28/2012....	09/30/2014....	0	0	0	0	0	0	0	0	11,000	0	0	0
60712303.....	SIoux.....	IA.....		02/06/2013....	09/30/2014....	0	0	0	0	0	0	0	0	49,000	0	0	0
60713127.....	SIoux.....	IA.....		04/08/2013....	09/30/2014....	0	0	0	0	0	0	0	0	12,000	0	0	0
10112600.....	WINNEBAGO.....	IA.....		01/26/2001....	09/30/2014....	0	0	0	0	0	0	0	0	1,500	0	0	0
60712131.....	WOODBURY.....	IA.....		06/13/2012....	09/30/2014....	0	0	0	0	0	0	0	0	196,556	0	0	0
11633500.....	BEAR LAKE.....	ID.....		08/03/2009....	09/30/2014....	0	0	0	0	0	0	0	0	24,740	0	0	0
19981400.....	BINGHAM.....	ID.....		05/23/2002....	09/30/2014....	0	0	0	0	0	0	0	0	60,000	0	0	0
11613500.....	BONNEVILLE.....	ID.....		12/01/2005....	09/30/2014....	0	0	0	0	0	0	0	0	25,000	0	0	0
11617700.....	BONNEVILLE.....	ID.....		07/05/2006....	09/30/2014....	0	0	0	0	0	0	0	0	27,932	0	0	0
11634500.....	FRANKLIN.....	ID.....		07/15/2009....	09/30/2014....	0	0	0	0	0	0	0	0	70,794	0	0	0
10089100.....	GOODING.....	ID.....		09/01/2012....	09/30/2014....	0	0	(34,814)	0	0	(34,814)	0	0	44,927	0	0	0
11613300.....	GOODING.....	ID.....		09/09/2005....	09/30/2014....	0	0	0	0	0	0	0	0	3,400	0	0	0
11633700.....	JEROME.....	ID.....		06/29/2009....	09/30/2014....	0	0	0	0	0	0	0	0	7,938	0	0	0
19941400.....	JEROME.....	ID.....		06/09/1998....	09/30/2014....	0	0	0	0	0	0	0	0	22,335	0	0	0
40504000.....	JEROME.....	ID.....		09/01/2012....	09/30/2014....	0	0	(1,014)	0	0	(1,014)	0	0	0	0	0	0
19972300.....	LATAH.....	ID.....		02/14/2001....	09/30/2014....	0	0	0	0	0	0	0	0	8,048	0	0	0
10100200.....	MADISON.....	ID.....		10/29/2010....	09/30/2014....	0	0	0	0	0	0	0	0	57,459	0	0	0
160000721.....	MOSCOW.....	ID.....		06/27/2007....	09/30/2014....	0	0	0	0	0	0	0	0	101,965	0	0	0
60713113.....	ONEIDA.....	ID.....		02/20/2013....	09/30/2014....	0	0	0	0	0	0	0	0	19,733	0	0	0
10199300.....	POWER.....	ID.....		03/15/2011....	09/30/2014....	0	0	0	0	0	0	0	0	25,978	0	0	0
11635100.....	POWER.....	ID.....		07/27/2009....	09/30/2014....	0	0	0	0	0	0	0	0	116,586	0	0	0
60713280.....	POWER.....	ID.....		10/15/2013....	09/30/2014....	0	0	0	0	0	0	0	0	5,680	0	0	0
12768000.....	BOONE.....	IL.....		09/01/2012....	09/30/2014....	0	0	(8,164)	0	0	(8,164)	0	0	0	0	0	0
60713278.....	CHAMPAIGN.....	IL.....		10/18/2013....	09/30/2014....	0	0	0	0	0	0	0	0	9,849	0	0	0
160000708.....	CHICAGO.....	IL.....		06/30/2006....	09/30/2014....	0	0	0	0	0	0	0	0	77,963	0	0	0
160000916.....	CHICAGO.....	IL.....		05/25/2011....	09/30/2014....	0	0	0	0	0	0	0	0	291,365	0	0	0
160000952.....	CHICAGO.....	IL.....		08/01/2012....	09/30/2014....	0	0	0	0	0	0	0	0	125,816	0	0	0
160000973.....	CHICAGO.....	IL.....		07/11/2013....	09/30/2014....	0	0	0	0	0	0	0	0	91,973	0	0	0
160000985.....	CHICAGO.....	IL.....		12/13/2013....	09/30/2014....	0	0	0	0	0	0	0	0	328,973	0	0	0
10658400.....	CLINTON.....	IL.....		09/01/2012....	09/30/2014....	0	0	(10,952)	0	0	(10,952)	0	0	8,365	0	0	0
11015600.....	CLINTON.....	IL.....		09/01/2012....	09/30/2014....	0	0	0	0	0	0	0	0	4,073	0	0	0
19860700.....	DEKALB.....	IL.....		03/17/1998....	09/30/2014....	0	0	0	0	0	0	0	0	2,000	0	0	0
60712260.....	EDGAR.....	IL.....		11/21/2012....	09/30/2014....	0	0	0	0	0	0	0	0	23,144	0	0	0
60712239.....	GREENE.....	IL.....		10/17/2012....	09/30/2014....	0	0	0	0	0	0	0	0	11,000	0	0	0
19887500.....	GRUNDY.....	IL.....		03/15/1999....	09/30/2014....	0	0	0	0	0	0	0	0	1,000	0	0	0
60712162.....	IROQUOIS.....	IL.....		05/08/2012....	09/30/2014....	0	0	0	0	0	0	0	0	24,875	0	0	0
60713229.....	IROQUOIS.....	IL.....		07/30/2013....	09/30/2014....	0	0	0	0	0	0	0	0	75,000	0	0	0
40472000.....	KANKAKEE.....	IL.....		09/01/2012....	09/30/2014....	0	0	0	0	0	0	0	0	12,420	0	0	0
12754000.....	LEE.....	IL.....		09/01/2012....	09/30/2014....	0	0	0	0	0	0	0	0	31,595	0	0	0
12755000.....	LEE.....	IL.....		09/01/2012....	09/30/2014....	0	0	0	0	0	0	0	0	14,582	0	0	0
12808000.....	LIVINGSTON.....	IL.....		09/01/2012....	09/30/2014....	0	0	(1,529)	0	0	(1,529)	0	0	0	0	0	0
40416000.....	LIVINGSTON.....	IL.....		09/01/2012....	09/30/2014....	0	0	(3,394)	0	0	(3,394)	0	0	55,992	0	0	0

SCHEDULE B - PART 3

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

QE02.8

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60712266.....	LOGAN.....	IL.....		11/13/2012....	09/30/2014....	0	0	0	0	0	0	0	0	4,347	0	0	0
60713237.....	LOGAN.....	IL.....		08/08/2013....	09/30/2014....	0	0	0	0	0	0	0	0	15,000	0	0	0
60714191.....	LOGAN.....	IL.....		07/22/2014....	09/30/2014....	0	0	0	0	0	0	0	0	13,548	0	0	0
19799400.....	MACOUPIN.....	IL.....		09/04/1997....	09/30/2014....	0	0	0	0	0	0	0	0	1,750	0	0	0
40498000.....	MCDONOUGH.....	IL.....		09/01/2012....	09/30/2014....	0	0	(2,130)	0	0	(2,130)	0	0	0	0	0	0
10654600.....	MERCER.....	IL.....		04/21/2005....	09/30/2014....	0	0	0	0	0	0	0	0	2,935	0	0	0
10654800.....	MERCER.....	IL.....		09/01/2012....	09/30/2014....	0	0	(5,365)	0	0	(5,365)	0	0	8,791	0	0	0
11000800.....	MERCER.....	IL.....		05/03/2006....	09/30/2014....	0	0	0	0	0	0	0	0	10,097	0	0	0
10661700.....	ROCK ISLAND.....	IL.....		09/01/2012....	09/30/2014....	0	0	(3,201)	0	0	(3,201)	0	0	0	0	0	0
16000944.....	SKOKIE.....	IL.....		03/28/2012....	09/30/2014....	0	0	0	0	0	0	0	0	190,837	0	0	0
11010900.....	STEPHENSON.....	IL.....		11/01/2007....	09/30/2014....	0	0	0	0	0	0	0	0	12,177	0	0	0
11011000.....	STEPHENSON.....	IL.....		11/01/2007....	09/30/2014....	0	0	0	0	0	0	0	0	11,573	0	0	0
60713192.....	STEPHENSON.....	IL.....		07/19/2013....	09/30/2014....	0	0	0	0	0	0	0	0	18,602	0	0	0
12705000.....	TAZEWELL.....	IL.....		09/01/2012....	09/30/2014....	0	0	(3,918)	0	0	(3,918)	0	0	25,415	0	0	0
16000912.....	URBANA.....	IL.....		12/17/2010....	09/30/2014....	0	0	0	0	0	0	0	0	70,084	0	0	0
10667500.....	VERMILION.....	IL.....		09/01/2012....	09/30/2014....	0	0	(16,875)	0	0	(16,875)	0	0	0	0	0	0
11017700.....	VERMILION.....	IL.....		09/01/2012....	09/30/2014....	0	0	(10,172)	0	0	(10,172)	0	0	0	0	0	0
12756000.....	WHITESIDE.....	IL.....		09/01/2012....	09/30/2014....	0	0	0	0	0	0	0	0	8,506	0	0	0
40486000.....	WILL.....	IL.....		09/01/2012....	09/30/2014....	0	0	(1,396)	0	0	(1,396)	0	0	8,480	0	0	0
60711175.....	WINNEBAGO.....	IL.....		12/28/2011....	09/30/2014....	0	0	0	0	0	0	0	0	14,066	0	0	0
12701000.....	WOODFORD.....	IL.....		09/01/2012....	09/30/2014....	0	0	(2,011)	0	0	(2,011)	0	0	23,984	0	0	0
12802000.....	BLACKFORD.....	IN.....		09/01/2012....	09/30/2014....	0	0	0	0	0	0	0	0	11,636	0	0	0
60713205.....	CLINTON.....	IN.....		07/03/2013....	09/30/2014....	0	0	0	0	0	0	0	0	21,185	0	0	0
60712285.....	DAVISS.....	IN.....		12/13/2012....	09/30/2014....	0	0	0	0	0	0	0	0	12,028	0	0	0
10646200.....	JASPER.....	IN.....		05/07/2004....	09/30/2014....	0	0	0	0	0	0	0	0	5,000	0	0	0
10662300.....	MONTGOMERY.....	IN.....		12/28/2005....	09/30/2014....	0	0	0	0	0	0	0	0	20,097	0	0	0
11010000.....	TIPPECANOE.....	IN.....		07/19/2007....	09/30/2014....	0	0	0	0	0	0	0	0	3,838	0	0	0
12810000.....	WELLS.....	IN.....		09/01/2012....	09/30/2014....	0	0	(1,510)	0	0	(1,510)	0	0	0	0	0	0
12758000.....	WHITE.....	IN.....		09/01/2012....	09/30/2014....	0	0	(3,736)	0	0	(3,736)	0	0	21,438	0	0	0
00114900.....	FINNEY.....	KS.....		12/08/2009....	09/30/2014....	0	0	0	0	0	0	0	0	28,000	0	0	0
10639600.....	FINNEY.....	KS.....		08/20/2003....	09/30/2014....	0	0	0	0	0	0	0	0	6,219	0	0	0
60712100.....	FINNEY.....	KS.....		02/27/2012....	09/30/2014....	0	0	0	0	0	0	0	0	75,000	0	0	0
10641200.....	FRANKLIN.....	KS.....		10/06/2003....	09/30/2014....	0	0	0	0	0	0	0	0	45,807	0	0	0
10651600.....	GREELEY.....	KS.....		01/12/2005....	09/30/2014....	0	0	0	0	0	0	0	0	11,500	0	0	0
10639100.....	SHERMAN.....	KS.....		08/18/2003....	09/30/2014....	0	0	0	0	0	0	0	0	29,403	0	0	0
10613400.....	STANTON.....	KS.....		06/13/2001....	09/30/2014....	0	0	0	0	0	0	0	0	4,000	0	0	0
19758900.....	STANTON.....	KS.....		09/22/1998....	09/30/2014....	0	0	0	0	0	0	0	0	10,000	0	0	0
60712217.....	STEVENS.....	KS.....		09/12/2012....	09/30/2014....	0	0	0	0	0	0	0	0	20,258	0	0	0
60713292.....	WASHINGTON.....	KS.....		12/31/2013....	09/30/2014....	0	0	0	0	0	0	0	0	10,102	0	0	0
12806000.....	FRANKLIN.....	LA.....		09/01/2012....	09/30/2014....	0	0	(5,151)	0	0	(5,151)	0	0	0	0	0	0
10634600.....	RICHLAND.....	LA.....		06/17/2003....	09/30/2014....	0	0	0	0	0	0	0	0	10,000	0	0	0
10645900.....	RICHLAND.....	LA.....		05/14/2004....	09/30/2014....	0	0	0	0	0	0	0	0	6,000	0	0	0
16000930.....	BOSTON.....	MA.....		08/31/2012....	09/30/2014....	0	0	0	0	0	0	0	0	400,458	0	0	0

SCHEDULE B - PART 3

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

QE02.9

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
160000919.....	BALTIMORE.....	MD.....		03/30/2011....	09/30/2014....	0	0	0	0	0	0	0	0	345,943	0	0	0
160000692.....	ACME.....	MI.....		12/29/2005....	09/30/2014....	0	0	0	0	0	0	0	0	382,354	0	0	0
10113100.....	BERRIEN.....	MI.....		03/06/2001....	09/30/2014....	0	0	0	0	0	0	0	0	16,000	0	0	0
60712293.....	BECKER.....	MN.....		02/13/2013....	09/30/2014....	0	0	0	0	0	0	0	0	32,500	0	0	0
11014000.....	BLUE EARTH.....	MN.....		03/14/2008....	09/30/2014....	0	0	0	0	0	0	0	0	13,500	0	0	0
11017000.....	BLUE EARTH.....	MN.....		11/06/2008....	09/30/2014....	0	0	0	0	0	0	0	0	33,750	0	0	0
11018700.....	BLUE EARTH.....	MN.....		06/30/2009....	09/30/2014....	0	0	0	0	0	0	0	0	5,500	0	0	0
19868400.....	BLUE EARTH.....	MN.....		06/18/1998....	09/30/2014....	0	0	0	0	0	0	0	0	5,500	0	0	0
19883300.....	BLUE EARTH.....	MN.....		01/05/1999....	09/30/2014....	0	0	0	0	0	0	0	0	2,550	0	0	0
60712135.....	BLUE EARTH.....	MN.....		03/15/2012....	09/30/2014....	0	0	0	0	0	0	0	0	15,000	0	0	0
60712186.....	BLUE EARTH.....	MN.....		07/27/2012....	09/30/2014....	0	0	0	0	0	0	0	0	5,000	0	0	0
60712233.....	BLUE EARTH.....	MN.....		10/03/2012....	09/30/2014....	0	0	0	0	0	0	0	0	17,500	0	0	0
19875400.....	BROWN.....	MN.....		11/03/1998....	09/30/2014....	0	0	0	0	0	0	0	0	4,200	0	0	0
19877400.....	BROWN.....	MN.....		09/10/1998....	09/30/2014....	0	0	0	0	0	0	0	0	5,000	0	0	0
10112800.....	CARVER.....	MN.....		01/04/2001....	09/30/2014....	0	0	0	0	0	0	0	0	5,291	0	0	0
60712114.....	CARVER.....	MN.....		03/15/2012....	09/30/2014....	0	0	0	0	0	0	0	0	3,754	0	0	0
10118100.....	CHIPPEWA.....	MN.....		06/14/2001....	09/30/2014....	0	0	0	0	0	0	0	0	2,350	0	0	0
11007100.....	CHIPPEWA.....	MN.....		05/24/2007....	09/30/2014....	0	0	0	0	0	0	0	0	4,500	0	0	0
60712195.....	CHIPPEWA.....	MN.....		08/21/2012....	09/30/2014....	0	0	0	0	0	0	0	0	9,000	0	0	0
60712202.....	CHIPPEWA.....	MN.....		08/07/2012....	09/30/2014....	0	0	0	0	0	0	0	0	48,184	0	0	0
60712302.....	CHIPPEWA.....	MN.....		01/31/2013....	09/30/2014....	0	0	0	0	0	0	0	0	44,470	0	0	0
60713154.....	CHIPPEWA.....	MN.....		04/26/2013....	09/30/2014....	0	0	0	0	0	0	0	0	2,001	0	0	0
10083700.....	COTTONWOOD.....	MN.....		07/14/2010....	09/30/2014....	0	0	0	0	0	0	0	0	6,400	0	0	0
10130100.....	COTTONWOOD.....	MN.....		05/24/2002....	09/30/2014....	0	0	0	0	0	0	0	0	10,000	0	0	0
10219800.....	COTTONWOOD.....	MN.....		03/23/2011....	09/30/2014....	0	0	0	0	0	0	0	0	15,000	0	0	0
10258300.....	COTTONWOOD.....	MN.....		07/21/2011....	09/30/2014....	0	0	0	0	0	0	0	0	2,300	0	0	0
10655200.....	COTTONWOOD.....	MN.....		06/16/2005....	09/30/2014....	0	0	0	0	0	0	0	0	4,400	0	0	0
10664100.....	COTTONWOOD.....	MN.....		02/01/2006....	09/30/2014....	0	0	0	0	0	0	0	0	3,500	0	0	0
11015100.....	COTTONWOOD.....	MN.....		07/18/2008....	09/30/2014....	0	0	0	0	0	0	0	0	5,000	0	0	0
11016800.....	COTTONWOOD.....	MN.....		11/07/2008....	09/30/2014....	0	0	0	0	0	0	0	0	7,000	0	0	0
19894500.....	COTTONWOOD.....	MN.....		10/25/1999....	09/30/2014....	0	0	0	0	0	0	0	0	7,500	0	0	0
60711137.....	COTTONWOOD.....	MN.....		11/30/2011....	09/30/2014....	0	0	0	0	0	0	0	0	34,000	0	0	0
60712121.....	COTTONWOOD.....	MN.....		05/07/2012....	09/30/2014....	0	0	0	0	0	0	0	0	2,625	0	0	0
60712122.....	COTTONWOOD.....	MN.....		05/07/2012....	09/30/2014....	0	0	0	0	0	0	0	0	10,500	0	0	0
60712240.....	COTTONWOOD.....	MN.....		10/23/2012....	09/30/2014....	0	0	0	0	0	0	0	0	26,750	0	0	0
60712241.....	COTTONWOOD.....	MN.....		10/23/2012....	09/30/2014....	0	0	0	0	0	0	0	0	25,500	0	0	0
60712304.....	COTTONWOOD.....	MN.....		01/25/2013....	09/30/2014....	0	0	0	0	0	0	0	0	8,300	0	0	0
60713315.....	COTTONWOOD.....	MN.....		12/20/2013....	09/30/2014....	0	0	0	0	0	0	0	0	21,000	0	0	0
60714113.....	COTTONWOOD.....	MN.....		02/05/2014....	09/30/2014....	0	0	0	0	0	0	0	0	5,000	0	0	0
19865600.....	DAKOTA.....	MN.....		10/30/1998....	09/30/2014....	0	0	0	0	0	0	0	0	7,500	0	0	0
10659200.....	DODGE.....	MN.....		08/30/2005....	09/30/2014....	0	0	0	0	0	0	0	0	5,800	0	0	0
11003100.....	DODGE.....	MN.....		11/01/2006....	09/30/2014....	0	0	0	0	0	0	0	0	1,500	0	0	0
11009300.....	DODGE.....	MN.....		07/31/2007....	09/30/2014....	0	0	0	0	0	0	0	0	2,500	0	0	0

SCHEDULE B - PART 3

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

QE02.10

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10027200.....	FARIBAULT.....	MN.....		04/22/2010....	09/30/2014....	0	0	0	0	0	0	0	0	14,000	0	0	0
10124800.....	FARIBAULT.....	MN.....		01/11/2002....	09/30/2014....	0	0	0	0	0	0	0	0	4,700	0	0	0
10240200.....	FARIBAULT.....	MN.....		04/01/2011....	09/30/2014....	0	0	0	0	0	0	0	0	3,500	0	0	0
10646100.....	FARIBAULT.....	MN.....		06/01/2004....	09/30/2014....	0	0	0	0	0	0	0	0	5,600	0	0	0
10658600.....	FARIBAULT.....	MN.....		09/01/2012....	09/30/2014....	0	0	(2,283)	0	0	(2,283)	0	0	0	0	0	0
11011600.....	FARIBAULT.....	MN.....		12/13/2007....	09/30/2014....	0	0	0	0	0	0	0	0	4,000	0	0	0
11015400.....	FARIBAULT.....	MN.....		08/06/2008....	09/30/2014....	0	0	0	0	0	0	0	0	6,250	0	0	0
60712124.....	FARIBAULT.....	MN.....		06/21/2012....	09/30/2014....	0	0	0	0	0	0	0	0	12,500	0	0	0
60713247.....	FARIBAULT.....	MN.....		09/20/2013....	09/30/2014....	0	0	0	0	0	0	0	0	9,500	0	0	0
10122600.....	FREEBORN.....	MN.....		02/01/2002....	09/30/2014....	0	0	0	0	0	0	0	0	12,500	0	0	0
10652600.....	FREEBORN.....	MN.....		02/16/2005....	09/30/2014....	0	0	0	0	0	0	0	0	9,000	0	0	0
11011300.....	FREEBORN.....	MN.....		11/08/2007....	09/30/2014....	0	0	0	0	0	0	0	0	3,800	0	0	0
60712158.....	FREEBORN.....	MN.....		04/17/2012....	09/30/2014....	0	0	0	0	0	0	0	0	15,000	0	0	0
60713264.....	FREEBORN.....	MN.....		10/17/2013....	09/30/2014....	0	0	0	0	0	0	0	0	26,500	0	0	0
60713142.....	GRANT.....	MN.....		05/16/2013....	09/30/2014....	0	0	0	0	0	0	0	0	7,250	0	0	0
60714124.....	GRANT.....	MN.....		03/12/2014....	09/30/2014....	0	0	0	0	0	0	0	0	5,299	0	0	0
10662600.....	JACKSON.....	MN.....		12/20/2005....	09/30/2014....	0	0	0	0	0	0	0	0	8,500	0	0	0
11000600.....	JACKSON.....	MN.....		05/11/2006....	09/30/2014....	0	0	0	0	0	0	0	0	3,000	0	0	0
11006000.....	JACKSON.....	MN.....		05/15/2007....	09/30/2014....	0	0	0	0	0	0	0	0	2,900	0	0	0
11007600.....	JACKSON.....	MN.....		06/05/2007....	09/30/2014....	0	0	0	0	0	0	0	0	2,000	0	0	0
60711144.....	JACKSON.....	MN.....		12/05/2011....	09/30/2014....	0	0	0	0	0	0	0	0	9,800	0	0	0
10116900.....	KANDIYOHI.....	MN.....		05/09/2001....	09/30/2014....	0	0	0	0	0	0	0	0	2,600	0	0	0
19871600.....	KANDIYOHI.....	MN.....		08/10/1998....	09/30/2014....	0	0	0	0	0	0	0	0	3,000	0	0	0
60712108.....	KANDIYOHI.....	MN.....		03/21/2012....	09/30/2014....	0	0	0	0	0	0	0	0	47,422	0	0	0
60712109.....	KANDIYOHI.....	MN.....		03/21/2012....	09/30/2014....	0	0	0	0	0	0	0	0	47,387	0	0	0
60712313.....	KANDIYOHI.....	MN.....		03/05/2013....	09/30/2014....	0	0	0	0	0	0	0	0	3,500	0	0	0
60713184.....	KANDIYOHI.....	MN.....		05/24/2013....	09/30/2014....	0	0	0	0	0	0	0	0	6,351	0	0	0
60713272.....	KANDIYOHI.....	MN.....		09/25/2013....	09/30/2014....	0	0	0	0	0	0	0	0	28,250	0	0	0
11002500.....	LAC QUI PARLE.....	MN.....		09/22/2006....	09/30/2014....	0	0	0	0	0	0	0	0	4,700	0	0	0
10117100.....	LYON.....	MN.....		06/06/2001....	09/30/2014....	0	0	0	0	0	0	0	0	10,864	0	0	0
19873000.....	LYON.....	MN.....		07/02/1998....	09/30/2014....	0	0	0	0	0	0	0	0	3,000	0	0	0
19898300.....	LYON.....	MN.....		06/19/2000....	09/30/2014....	0	0	0	0	0	0	0	0	10,336	0	0	0
10655800.....	MARSHALL.....	MN.....		06/23/2005....	09/30/2014....	0	0	0	0	0	0	0	0	6,250	0	0	0
10662700.....	MARSHALL.....	MN.....		12/15/2005....	09/30/2014....	0	0	0	0	0	0	0	0	3,000	0	0	0
10164500.....	MARTIN.....	MN.....		01/31/2011....	09/30/2014....	0	0	0	0	0	0	0	0	5,000	0	0	0
19881600.....	MARTIN.....	MN.....		02/11/1999....	09/30/2014....	0	0	0	0	0	0	0	0	4,700	0	0	0
60711106.....	MARTIN.....	MN.....		09/08/2011....	09/30/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
60712242.....	MARTIN.....	MN.....		11/09/2012....	09/30/2014....	0	0	0	0	0	0	0	0	16,500	0	0	0
160000983.....	MINNEAPOLIS.....	MN.....		11/05/2013....	09/30/2014....	0	0	0	0	0	0	0	0	126,178	0	0	0
10132100.....	NOBLES.....	MN.....		09/12/2002....	09/30/2014....	0	0	0	0	0	0	0	0	8,000	0	0	0
10663300.....	NOBLES.....	MN.....		01/04/2006....	09/30/2014....	0	0	0	0	0	0	0	0	3,500	0	0	0
11001700.....	OLMSTED.....	MN.....		06/14/2006....	09/30/2014....	0	0	0	0	0	0	0	0	1,800	0	0	0
60714109.....	POLK.....	MN.....		03/20/2014....	09/30/2014....	0	0	0	0	0	0	0	0	18,584	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60713157.....	REDWOOD.....	MN.....		03/27/2013....	09/30/2014....	0	0	0	0	0	0	0	0	4,000	0	0	0
10113700.....	RENVILLE.....	MN.....		01/19/2001....	09/30/2014....	0	0	0	0	0	0	0	0	3,400	0	0	0
10652000.....	RENVILLE.....	MN.....		01/19/2005....	09/30/2014....	0	0	0	0	0	0	0	0	1,500	0	0	0
10658200.....	RENVILLE.....	MN.....		08/17/2005....	09/30/2014....	0	0	0	0	0	0	0	0	10,850	0	0	0
11014200.....	RENVILLE.....	MN.....		04/18/2008....	09/30/2014....	0	0	0	0	0	0	0	0	5,000	0	0	0
19794400.....	RENVILLE.....	MN.....		04/16/1997....	09/30/2014....	0	0	0	0	0	0	0	0	3,000	0	0	0
19890400.....	RENVILLE.....	MN.....		04/26/1999....	09/30/2014....	0	0	0	0	0	0	0	0	3,000	0	0	0
60712310.....	RENVILLE.....	MN.....		04/05/2013....	09/30/2014....	0	0	0	0	0	0	0	0	11,250	0	0	0
60714105.....	RENVILLE.....	MN.....		01/14/2014....	09/30/2014....	0	0	0	0	0	0	0	0	56,000	0	0	0
60714145.....	RENVILLE.....	MN.....		04/17/2014....	09/30/2014....	0	0	0	0	0	0	0	0	9,500	0	0	0
10655600.....	RICE.....	MN.....		05/25/2005....	09/30/2014....	0	0	0	0	0	0	0	0	15,800	0	0	0
19894400.....	SIBLEY.....	MN.....		10/29/1999....	09/30/2014....	0	0	0	0	0	0	0	0	1,688	0	0	0
60713128.....	STEVENS.....	MN.....		04/29/2013....	09/30/2014....	0	0	0	0	0	0	0	0	16,342	0	0	0
11012100.....	SWIFT.....	MN.....		01/08/2008....	09/30/2014....	0	0	0	0	0	0	0	0	38,500	0	0	0
11014100.....	SWIFT.....	MN.....		04/24/2008....	09/30/2014....	0	0	0	0	0	0	0	0	38,000	0	0	0
19851700.....	SWIFT.....	MN.....		11/04/1997....	09/30/2014....	0	0	0	0	0	0	0	0	15,157	0	0	0
60712314.....	WATONWAN.....	MN.....		02/11/2013....	09/30/2014....	0	0	0	0	0	0	0	0	7,000	0	0	0
10642700.....	YELLOW MEDICINE.....	MN.....		12/11/2003....	09/30/2014....	0	0	0	0	0	0	0	0	3,700	0	0	0
10649600.....	YELLOW MEDICINE.....	MN.....		09/22/2004....	09/30/2014....	0	0	0	0	0	0	0	0	5,500	0	0	0
19852200.....	YELLOW MEDICINE.....	MN.....		01/28/1998....	09/30/2014....	0	0	0	0	0	0	0	0	3,200	0	0	0
19864100.....	YELLOW MEDICINE.....	MN.....		06/03/1998....	09/30/2014....	0	0	0	0	0	0	0	0	3,900	0	0	0
60711181.....	YELLOW MEDICINE.....	MN.....		01/30/2012....	09/30/2014....	0	0	0	0	0	0	0	0	8,000	0	0	0
60712139.....	YELLOW MEDICINE.....	MN.....		04/25/2012....	09/30/2014....	0	0	0	0	0	0	0	0	21,000	0	0	0
60712259.....	YELLOW MEDICINE.....	MN.....		11/28/2012....	09/30/2014....	0	0	0	0	0	0	0	0	3,800	0	0	0
60713249.....	YELLOW MEDICINE.....	MN.....		10/07/2013....	09/30/2014....	0	0	0	0	0	0	0	0	4,250	0	0	0
60711200.....	AUDRAIN.....	MO.....		01/17/2012....	09/30/2014....	0	0	0	0	0	0	0	0	27,996	0	0	0
10612500.....	BATES.....	MO.....		04/18/2001....	09/30/2014....	0	0	0	0	0	0	0	0	5,250	0	0	0
40141000.....	BATES.....	MO.....		09/01/2012....	09/30/2014....	0	0	(3,306)	0	0	(3,306)	0	0	0	0	0	0
60712160.....	CALLAWAY.....	MO.....		06/18/2012....	09/30/2014....	0	0	0	0	0	0	0	0	141,000	0	0	0
60712301.....	CARROLL.....	MO.....		01/29/2013....	09/30/2014....	0	0	0	0	0	0	0	0	19,669	0	0	0
60713120.....	CARROLL.....	MO.....		02/20/2013....	09/30/2014....	0	0	0	0	0	0	0	0	22,085	0	0	0
60713156.....	CARROLL.....	MO.....		03/28/2013....	09/30/2014....	0	0	0	0	0	0	0	0	5,443	0	0	0
60713166.....	CARROLL.....	MO.....		05/20/2013....	09/30/2014....	0	0	0	0	0	0	0	0	21,372	0	0	0
60712127.....	LINN.....	MO.....		06/26/2012....	09/30/2014....	0	0	0	0	0	0	0	0	19,007	0	0	0
10619100.....	MONROE.....	MO.....		01/14/2002....	09/30/2014....	0	0	0	0	0	0	0	0	4,813	0	0	0
10660900.....	MONROE.....	MO.....		09/01/2012....	09/30/2014....	0	0	(3,662)	0	0	(3,662)	0	0	0	0	0	0
40406000.....	MONROE.....	MO.....		09/01/2012....	09/30/2014....	0	0	(2,444)	0	0	(2,444)	0	0	0	0	0	0
60712125.....	MONROE.....	MO.....		03/09/2012....	09/30/2014....	0	0	0	0	0	0	0	0	11,133	0	0	0
60713313.....	MONROE.....	MO.....		12/10/2013....	09/30/2014....	0	0	0	0	0	0	0	0	2,127	0	0	0
11012200.....	MONTGOMERY.....	MO.....		09/01/2012....	09/30/2014....	0	0	(11,636)	0	0	(11,636)	0	0	0	0	0	0
60712288.....	MONTGOMERY.....	MO.....		12/17/2012....	09/30/2014....	0	0	0	0	0	0	0	0	11,349	0	0	0
12744000.....	PEMISCOT.....	MO.....		09/01/2012....	09/30/2014....	0	0	(59)	0	0	(59)	0	0	0	0	0	0
11003000.....	RALLS.....	MO.....		09/01/2012....	09/30/2014....	0	0	(1,609)	0	0	(1,609)	0	0	0	0	0	0

SCHEDULE B - PART 3

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

QE02.12

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19773402.....	RALLS.....	MO.....		05/20/2004....	09/30/2014....	0	0	0	0	0	0	0	0	2,858	0	0	0
11007200.....	RAY.....	MO.....		09/01/2012....	09/30/2014....	0	0	(17,931)	0	0	(17,931)	0	0	0	0	0	0
10247700.....	SHELBY.....	MO.....		09/01/2012....	09/30/2014....	0	0	(5,629)	0	0	(5,629)	0	0	5,060	0	0	0
12694000.....	SHELBY.....	MO.....		09/01/2012....	09/30/2014....	0	0	(677)	0	0	(677)	0	0	0	0	0	0
12526000.....	STODDARD.....	MO.....		09/01/2012....	09/30/2014....	0	0	(1,894)	0	0	(1,894)	0	0	12,711	0	0	0
19821400.....	STODDARD.....	MO.....		07/08/1998....	09/30/2014....	0	0	0	0	0	0	0	0	8,000	0	0	0
40342000.....	STODDARD.....	MO.....		09/01/2012....	09/30/2014....	0	0	(605)	0	0	(605)	0	0	4,059	0	0	0
19747100.....	VERNON.....	MO.....		12/18/1997....	09/30/2014....	0	0	0	0	0	0	0	0	4,000	0	0	0
19767100.....	VERNON.....	MO.....		12/22/1998....	09/30/2014....	0	0	0	0	0	0	0	0	6,061	0	0	0
10678000.....	SUNFLOWER.....	MS.....		06/08/2009....	09/30/2014....	0	0	0	0	0	0	0	0	20,278	0	0	0
19831600.....	SUNFLOWER.....	MS.....		02/05/2002....	09/30/2014....	0	0	0	0	0	0	0	0	7,000	0	0	0
10669100.....	YAZOO.....	MS.....		04/12/2007....	09/30/2014....	0	0	0	0	0	0	0	0	29,343	0	0	0
19945100.....	CARBON.....	MT.....		07/13/1998....	09/30/2014....	0	0	0	0	0	0	0	0	30,000	0	0	0
60714181.....	CASCADE.....	MT.....		05/01/2014....	09/30/2014....	0	0	0	0	0	0	0	0	4,083	0	0	0
19991100.....	CHOUTEAU.....	MT.....		04/21/2003....	09/30/2014....	0	0	0	0	0	0	0	0	12,500	0	0	0
60711172.....	CHOUTEAU.....	MT.....		01/06/2012....	09/30/2014....	0	0	0	0	0	0	0	0	8,500	0	0	0
60712120.....	CHOUTEAU.....	MT.....		03/20/2012....	09/30/2014....	0	0	0	0	0	0	0	0	12,000	0	0	0
60713125.....	CHOUTEAU.....	MT.....		07/11/2013....	09/30/2014....	0	0	0	0	0	0	0	0	549	0	0	0
60713223.....	CHOUTEAU.....	MT.....		07/26/2013....	09/30/2014....	0	0	0	0	0	0	0	0	8,826	0	0	0
11610700.....	FERGUS.....	MT.....		01/18/2005....	09/30/2014....	0	0	0	0	0	0	0	0	25,000	0	0	0
19978300.....	FERGUS.....	MT.....		12/18/2001....	09/30/2014....	0	0	0	0	0	0	0	0	52,500	0	0	0
19994400.....	FERGUS.....	MT.....		08/04/2003....	09/30/2014....	0	0	0	0	0	0	0	0	10,000	0	0	0
60712116.....	GALLATIN.....	MT.....		03/28/2012....	09/30/2014....	0	0	0	0	0	0	0	0	8,607	0	0	0
10035900.....	JUDITH BASIN.....	MT.....		09/01/2012....	09/30/2014....	0	0	(34,651)	0	0	(34,651)	0	0	132,890	0	0	0
19919500.....	JUDITH BASIN.....	MT.....		05/23/1996....	09/30/2014....	0	0	0	0	0	0	0	0	7,000	0	0	0
19919700.....	JUDITH BASIN.....	MT.....		05/23/1996....	09/30/2014....	0	0	0	0	0	0	0	0	5,500	0	0	0
11618500.....	MEAGHER.....	MT.....		09/07/2006....	09/30/2014....	0	0	0	0	0	0	0	0	12,500	0	0	0
10009500.....	MUSSELSHELL.....	MT.....		12/22/2009....	09/30/2014....	0	0	0	0	0	0	0	0	4,892	0	0	0
60713171.....	MUSSELSHELL.....	MT.....		06/17/2013....	09/30/2014....	0	0	0	0	0	0	0	0	32,177	0	0	0
10159200.....	POWDER RIVER.....	MT.....		09/01/2012....	09/30/2014....	0	0	(33,777)	0	0	(33,777)	0	0	0	0	0	0
10266000.....	POWDER RIVER.....	MT.....		06/03/2011....	09/30/2014....	0	0	0	0	0	0	0	0	30,000	0	0	0
10100100.....	TETON.....	MT.....		09/14/2010....	09/30/2014....	0	0	0	0	0	0	0	0	2,355	0	0	0
60711147.....	TOOLE.....	MT.....		11/28/2011....	09/30/2014....	0	0	0	0	0	0	0	0	6,500	0	0	0
11629700.....	WHEATLAND.....	MT.....		05/01/2008....	09/30/2014....	0	0	0	0	0	0	0	0	6,367	0	0	0
19973500.....	WHEATLAND.....	MT.....		04/17/2001....	09/30/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
60713105.....	WHEATLAND.....	MT.....		02/06/2013....	09/30/2014....	0	0	0	0	0	0	0	0	8,500	0	0	0
160000964.....	CHARLOTTE.....	NC.....		04/03/2013....	09/30/2014....	0	0	0	0	0	0	0	0	491,763	0	0	0
60713165.....	CASS.....	ND.....		05/14/2013....	09/30/2014....	0	0	0	0	0	0	0	0	8,060	0	0	0
10675600.....	DUNN.....	ND.....		10/27/2008....	09/30/2014....	0	0	0	0	0	0	0	0	16,500	0	0	0
60713168.....	LAMOURE.....	ND.....		05/22/2013....	09/30/2014....	0	0	0	0	0	0	0	0	12,403	0	0	0
19892700.....	RICHLAND.....	ND.....		08/03/1999....	09/30/2014....	0	0	0	0	0	0	0	0	1,500	0	0	0
10675900.....	STARK.....	ND.....		09/30/2008....	09/30/2014....	0	0	0	0	0	0	0	0	7,868	0	0	0
60713177.....	TRAILL.....	ND.....		06/20/2013....	09/30/2014....	0	0	0	0	0	0	0	0	13,146	0	0	0

SCHEDULE B - PART 3

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

QE02.13

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60713147.....	ANTELOPE.....	NE.....		04/24/2013....	09/30/2014....	0	0	0	0	0	0	0	0	14,028	0	0	0
22103000.....	CASS.....	NE.....		07/05/2000....	09/30/2014....	0	0	0	0	0	0	0	0	6,818	0	0	0
10620600.....	CLAY.....	NE.....		03/27/2002....	09/30/2014....	0	0	0	0	0	0	0	0	90,648	0	0	0
19749100.....	DAWSON.....	NE.....		04/02/1998....	09/30/2014....	0	0	0	0	0	0	0	0	24,404	0	0	0
10635300.....	GAGE.....	NE.....		05/05/2003....	09/30/2014....	0	0	0	0	0	0	0	0	25,463	0	0	0
10675100.....	HALL.....	NE.....		07/01/2008....	09/30/2014....	0	0	0	0	0	0	0	0	11,000	0	0	0
10666500.....	HAMILTON.....	NE.....		06/06/2006....	09/30/2014....	0	0	0	0	0	0	0	0	9,126	0	0	0
19751900.....	HAMILTON.....	NE.....		04/09/1998....	09/30/2014....	0	0	0	0	0	0	0	0	3,000	0	0	0
10615000.....	HOWARD.....	NE.....		07/02/2001....	09/30/2014....	0	0	0	0	0	0	0	0	6,342	0	0	0
10671700.....	KEITH.....	NE.....		09/21/2007....	09/30/2014....	0	0	0	0	0	0	0	0	58,170	0	0	0
10675300.....	KEITH.....	NE.....		07/22/2008....	09/30/2014....	0	0	0	0	0	0	0	0	8,624	0	0	0
10654300.....	NUCKOLLS.....	NE.....		06/09/2005....	09/30/2014....	0	0	0	0	0	0	0	0	2,848	0	0	0
10619300.....	POLK.....	NE.....		02/19/2002....	09/30/2014....	0	0	0	0	0	0	0	0	15,000	0	0	0
60712145.....	RICHARDSON.....	NE.....		05/02/2012....	09/30/2014....	0	0	0	0	0	0	0	0	8,928	0	0	0
60713189.....	RICHARDSON.....	NE.....		05/13/2013....	09/30/2014....	0	0	0	0	0	0	0	0	3,792	0	0	0
10664700.....	SHERIDAN.....	NE.....		02/01/2006....	09/30/2014....	0	0	0	0	0	0	0	0	162,437	0	0	0
160000922.....	JERSEY CITY.....	NJ.....		06/03/2011....	09/30/2014....	0	0	0	0	0	0	0	0	463,705	0	0	0
10676800.....	PASSAIC.....	NJ.....		04/29/2009....	09/30/2014....	0	0	0	0	0	0	0	0	314,520	0	0	0
160000966.....	TEANECK.....	NJ.....		04/09/2013....	09/30/2014....	0	0	0	0	0	0	0	0	199,558	0	0	0
10667800.....	CHAVES.....	NM.....		12/27/2006....	09/30/2014....	0	0	0	0	0	0	0	0	10,000	0	0	0
10670900.....	CHAVES.....	NM.....		08/06/2007....	09/30/2014....	0	0	0	0	0	0	0	0	30,000	0	0	0
19569300.....	CHAVES.....	NM.....		11/19/1992....	09/30/2014....	0	0	0	0	0	0	0	0	6,500	0	0	0
60712147.....	CHAVES.....	NM.....		07/09/2012....	09/30/2014....	0	0	0	0	0	0	0	0	400,000	0	0	0
60712273.....	CHAVES.....	NM.....		02/01/2013....	09/30/2014....	0	0	0	0	0	0	0	0	73,531	0	0	0
60711132.....	COLFAX.....	NM.....		11/10/2011....	09/30/2014....	0	0	0	0	0	0	0	0	76,973	0	0	0
40410000.....	CURRY.....	NM.....		09/01/2012....	09/30/2014....	0	0	(19,500)	0	0	(19,500)	0	0	64,850	0	0	0
10061400.....	DONA ANA.....	NM.....		12/22/2010....	09/30/2014....	0	0	0	0	0	0	0	0	22,922	0	0	0
10623800.....	DONA ANA.....	NM.....		10/22/2002....	09/30/2014....	0	0	0	0	0	0	0	0	150,000	0	0	0
10647000.....	DONA ANA.....	NM.....		07/27/2004....	09/30/2014....	0	0	0	0	0	0	0	0	47,275	0	0	0
60711125.....	DONA ANA.....	NM.....		10/03/2011....	09/30/2014....	0	0	0	0	0	0	0	0	180,000	0	0	0
60711150.....	DONA ANA.....	NM.....		11/22/2011....	09/30/2014....	0	0	0	0	0	0	0	0	30,000	0	0	0
60712149.....	DONA ANA.....	NM.....		06/06/2012....	09/30/2014....	0	0	0	0	0	0	0	0	135,000	0	0	0
60712220.....	DONA ANA.....	NM.....		08/23/2012....	09/30/2014....	0	0	0	0	0	0	0	0	11,200	0	0	0
60712221.....	DONA ANA.....	NM.....		08/23/2012....	09/30/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
10627800.....	GUADALUPE.....	NM.....		01/27/2003....	09/30/2014....	0	0	0	0	0	0	0	0	40,000	0	0	0
10676100.....	HIDALGO.....	NM.....		08/28/2008....	09/30/2014....	0	0	0	0	0	0	0	0	7,000	0	0	0
60712151.....	LUNA.....	NM.....		08/02/2012....	09/30/2014....	0	0	0	0	0	0	0	0	35,000	0	0	0
19730700.....	UNION.....	NM.....		07/30/1996....	09/30/2014....	0	0	0	0	0	0	0	0	2,100	0	0	0
40503000.....	UNION.....	NM.....		09/01/2012....	09/30/2014....	0	0	(247)	0	0	(247)	0	0	0	0	0	0
60713220.....	HUMBOLDT.....	NV.....		07/24/2013....	09/30/2014....	0	0	0	0	0	0	0	0	57,145	0	0	0
160000617.....	NEW YORK.....	NY.....		03/13/2001....	09/30/2014....	0	0	0	0	0	0	0	0	20,277	0	0	0
160000686.....	NEW YORK.....	NY.....		08/30/2005....	09/30/2014....	0	0	0	0	0	0	0	0	519,915	0	0	0
160000704.....	NEW YORK.....	NY.....		07/26/2006....	09/30/2014....	0	0	0	0	0	0	0	0	178,330	0	0	0

QE02.14

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
160000741.....	NEW YORK.....	NY.....		06/24/2008....	09/30/2014....	0	0	0	0	0	0	0	0	246,967	0	0	0
160000924.....	NEW YORK.....	NY.....		06/28/2011....	09/30/2014....	0	0	0	0	0	0	0	0	89,849	0	0	0
160000970.....	NEW YORK.....	NY.....		05/31/2013....	09/30/2014....	0	0	0	0	0	0	0	0	145,042	0	0	0
160000907.....	REGO PARK.....	NY.....		10/14/2010....	09/30/2014....	0	0	0	0	0	0	0	0	87,651	0	0	0
10131600.....	FAYETTE.....	OH.....		08/21/2002....	09/30/2014....	0	0	0	0	0	0	0	0	16,250	0	0	0
19889000.....	GREENE.....	OH.....		04/29/1999....	09/30/2014....	0	0	0	0	0	0	0	0	17,500	0	0	0
00114200.....	LICKING.....	OH.....		10/07/2009....	09/30/2014....	0	0	0	0	0	0	0	0	2,190	0	0	0
60711180.....	LICKING.....	OH.....		03/12/2012....	09/30/2014....	0	0	0	0	0	0	0	0	201,366	0	0	0
12683000.....	PICKAWAY.....	OH.....		09/01/2012....	09/30/2014....	0	0	(3,812)	0	0	(3,812)	0	0	29,045	0	0	0
12791000.....	PICKAWAY.....	OH.....		09/01/2012....	09/30/2014....	0	0	(2,142)	0	0	(2,142)	0	0	18,705	0	0	0
60711179.....	WAYNE.....	OH.....		02/15/2012....	09/30/2014....	0	0	0	0	0	0	0	0	19,025	0	0	0
60713225.....	ADAIR.....	OK.....		07/30/2013....	09/30/2014....	0	0	0	0	0	0	0	0	40,000	0	0	0
10628500.....	ALFALFA.....	OK.....		01/23/2003....	09/30/2014....	0	0	0	0	0	0	0	0	2,100	0	0	0
19691400.....	CADDO.....	OK.....		06/28/1993....	09/30/2014....	0	0	0	0	0	0	0	0	1,500	0	0	0
10673000.....	CUSTER.....	OK.....		12/12/2007....	09/30/2014....	0	0	0	0	0	0	0	0	144,098	0	0	0
10623000.....	GRANT.....	OK.....		06/20/2002....	09/30/2014....	0	0	0	0	0	0	0	0	13,552	0	0	0
10643100.....	HUGHES.....	OK.....		02/02/2004....	09/30/2014....	0	0	0	0	0	0	0	0	6,000	0	0	0
60711155.....	KAY.....	OK.....		11/18/2011....	09/30/2014....	0	0	0	0	0	0	0	0	240,000	0	0	0
10619600.....	KINGFISHER.....	OK.....		04/11/2002....	09/30/2014....	0	0	0	0	0	0	0	0	22,500	0	0	0
10617000.....	WOODS.....	OK.....		11/01/2001....	09/30/2014....	0	0	0	0	0	0	0	0	2,250	0	0	0
11622500.....	BENTON.....	OR.....		09/01/2012....	09/30/2014....	0	0	(1,830)	0	0	(1,830)	0	0	0	0	0	0
160000718.....	FAIRVIEW.....	OR.....		04/03/2007....	09/30/2014....	0	0	0	0	0	0	0	0	46,140	0	0	0
19966600.....	GILLIAM.....	OR.....		03/30/2000....	09/30/2014....	0	0	0	0	0	0	0	0	6,655	0	0	0
11615600.....	KLAMATH.....	OR.....		10/03/2006....	09/30/2014....	0	0	0	0	0	0	0	0	36,048	0	0	0
10059700.....	LINN.....	OR.....		09/01/2012....	09/30/2014....	0	0	(24,116)	0	0	(24,116)	0	0	0	0	0	0
40442000.....	LINN.....	OR.....		09/01/2012....	09/30/2014....	0	0	(52)	0	0	(52)	0	0	0	0	0	0
11616600.....	MARION.....	OR.....		09/01/2012....	09/30/2014....	0	0	(2,305)	0	0	(2,305)	0	0	0	0	0	0
11625700.....	MARION.....	OR.....		09/06/2007....	09/30/2014....	0	0	0	0	0	0	0	0	16,209	0	0	0
60712254.....	MARION.....	OR.....		11/19/2012....	09/30/2014....	0	0	0	0	0	0	0	0	22,168	0	0	0
60714162.....	MARION.....	OR.....		06/09/2014....	09/30/2014....	0	0	0	0	0	0	0	0	28,591	0	0	0
60712136.....	POLK.....	OR.....		04/10/2012....	09/30/2014....	0	0	0	0	0	0	0	0	71,574	0	0	0
60712268.....	POLK.....	OR.....		11/13/2012....	09/30/2014....	0	0	0	0	0	0	0	0	25,769	0	0	0
10014600.....	UMATILLA.....	OR.....		09/01/2012....	09/30/2014....	0	0	(24,140)	0	0	(24,140)	0	0	0	0	0	0
10066300.....	UMATILLA.....	OR.....		10/08/2010....	09/30/2014....	0	0	0	0	0	0	0	0	53,166	0	0	0
11614400.....	UMATILLA.....	OR.....		12/06/2005....	09/30/2014....	0	0	0	0	0	0	0	0	19,158	0	0	0
60711183.....	UMATILLA.....	OR.....		01/17/2012....	09/30/2014....	0	0	0	0	0	0	0	0	7,935	0	0	0
60711184.....	UMATILLA.....	OR.....		01/17/2012....	09/30/2014....	0	0	0	0	0	0	0	0	7,935	0	0	0
60712144.....	UMATILLA.....	OR.....		05/31/2012....	09/30/2014....	0	0	0	0	0	0	0	0	141,367	0	0	0
60713221.....	UMATILLA.....	OR.....		07/31/2013....	09/30/2014....	0	0	0	0	0	0	0	0	42,277	0	0	0
60714146.....	UMATILLA.....	OR.....		03/10/2014....	09/30/2014....	0	0	0	0	0	0	0	0	3,488	0	0	0
10006500.....	UNION.....	OR.....		09/01/2012....	09/30/2014....	0	0	(17,356)	0	0	(17,356)	0	0	0	0	0	0
11615700.....	UNION.....	OR.....		03/06/2006....	09/30/2014....	0	0	0	0	0	0	0	0	37,842	0	0	0

QE02.15

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11628300.....	UNION.....	OR.....		01/15/2008....	09/30/2014....	0	0	0	0	0	0	0	0	6,993	0	0	0
11636000.....	UNION.....	OR.....		11/30/2009....	09/30/2014....	0	0	0	0	0	0	0	0	21,602	0	0	0
12766000.....	WASCO.....	OR.....		09/01/2012....	09/30/2014....	0	0	(11,301)	0	0	(11,301)	0	0	0	0	0	0
60713228.....	WASCO.....	OR.....		10/24/2013....	09/30/2014....	0	0	0	0	0	0	0	0	5,725	0	0	0
40496000.....	WHEELER.....	OR.....		09/01/2012....	09/30/2014....	0	0	0	0	0	0	0	0	13,354	0	0	0
160000722.....	LANGHORNE.....	PA.....		05/01/2007....	09/30/2014....	0	0	0	0	0	0	0	0	116,466	0	0	0
160000937.....	PHILADELPHIA.....	PA.....		03/30/2012....	09/30/2014....	0	0	0	0	0	0	0	0	122,085	0	0	0
160000938.....	PHILADELPHIA.....	PA.....		03/30/2012....	09/30/2014....	0	0	0	0	0	0	0	0	75,935	0	0	0
160000968.....	PHILADELPHIA.....	PA.....		05/03/2013....	09/30/2014....	0	0	0	0	0	0	0	0	222,166	0	0	0
60712248.....	CHARLES MIX.....	SD.....		10/16/2012....	09/30/2014....	0	0	0	0	0	0	0	0	6,134	0	0	0
60713238.....	HAAKON.....	SD.....		08/01/2013....	09/30/2014....	0	0	0	0	0	0	0	0	13,806	0	0	0
10648300.....	HUGHES.....	SD.....		06/24/2004....	09/30/2014....	0	0	0	0	0	0	0	0	12,000	0	0	0
10649400.....	HYDE.....	SD.....		11/12/2004....	09/30/2014....	0	0	0	0	0	0	0	0	355,000	0	0	0
60711119.....	HYDE.....	SD.....		11/16/2011....	09/30/2014....	0	0	0	0	0	0	0	0	87,148	0	0	0
10617800.....	JONES.....	SD.....		12/19/2001....	09/30/2014....	0	0	0	0	0	0	0	0	7,500	0	0	0
10643400.....	LYMAN.....	SD.....		11/19/2003....	09/30/2014....	0	0	0	0	0	0	0	0	7,000	0	0	0
10661000.....	LYMAN.....	SD.....		10/12/2005....	09/30/2014....	0	0	0	0	0	0	0	0	19,000	0	0	0
60713153.....	LYMAN.....	SD.....		05/01/2013....	09/30/2014....	0	0	0	0	0	0	0	0	16,000	0	0	0
60714126.....	LYMAN.....	SD.....		03/12/2014....	09/30/2014....	0	0	0	0	0	0	0	0	35,000	0	0	0
10666400.....	PENNINGTON.....	SD.....		05/08/2006....	09/30/2014....	0	0	0	0	0	0	0	0	8,500	0	0	0
10669500.....	PENNINGTON.....	SD.....		05/02/2007....	09/30/2014....	0	0	0	0	0	0	0	0	8,125	0	0	0
60713209.....	PENNINGTON.....	SD.....		06/17/2013....	09/30/2014....	0	0	0	0	0	0	0	0	4,899	0	0	0
19871900.....	UNION.....	SD.....		09/11/1998....	09/30/2014....	0	0	0	0	0	0	0	0	4,000	0	0	0
10666700.....	ZIEBACH.....	SD.....		06/22/2006....	09/30/2014....	0	0	0	0	0	0	0	0	13,500	0	0	0
10630000.....	DYER.....	TN.....		01/14/2003....	09/30/2014....	0	0	0	0	0	0	0	0	30,000	0	0	0
60712141.....	DYER.....	TN.....		04/27/2012....	09/30/2014....	0	0	0	0	0	0	0	0	18,620	0	0	0
60712142.....	DYER.....	TN.....		04/27/2012....	09/30/2014....	0	0	0	0	0	0	0	0	64,490	0	0	0
19830100.....	HAYWOOD.....	TN.....		05/30/2001....	09/30/2014....	0	0	0	0	0	0	0	0	25,000	0	0	0
10019800.....	LAUDERDALE.....	TN.....		02/12/2010....	09/30/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
19832600.....	LAUDERDALE.....	TN.....		05/08/2002....	09/30/2014....	0	0	0	0	0	0	0	0	15,000	0	0	0
60713286.....	CASTRO.....	TX.....		01/09/2014....	09/30/2014....	0	0	0	0	0	0	0	0	262,222	0	0	0
160000909.....	COLLEGE STATION.....	TX.....		10/26/2010....	09/30/2014....	0	0	0	0	0	0	0	0	135,520	0	0	0
19701900.....	COLLINGSWORTH.....	TX.....		01/19/1994....	09/30/2014....	0	0	0	0	0	0	0	0	31,000	0	0	0
60713239.....	COMANCHE.....	TX.....		08/28/2013....	09/30/2014....	0	0	0	0	0	0	0	0	22,500	0	0	0
60713303.....	COMANCHE.....	TX.....		12/19/2013....	09/30/2014....	0	0	0	0	0	0	0	0	25,000	0	0	0
10655700.....	COOKE.....	TX.....		06/14/2005....	09/30/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
10663900.....	COOKE.....	TX.....		12/28/2005....	09/30/2014....	0	0	0	0	0	0	0	0	7,000	0	0	0
60712200.....	COOKE.....	TX.....		09/26/2012....	09/30/2014....	0	0	0	0	0	0	0	0	100,000	0	0	0
10658900.....	DALLAM.....	TX.....		09/01/2012....	09/30/2014....	0	0	(23,823)	0	0	(23,823)	0	0	0	0	0	0
19747000.....	DALLAM.....	TX.....		12/15/1997....	09/30/2014....	0	0	0	0	0	0	0	0	7,000	0	0	0
60712146.....	DALLAM.....	TX.....		06/18/2012....	09/30/2014....	0	0	0	0	0	0	0	0	430,555	0	0	0
60712211.....	DALLAM.....	TX.....		08/29/2012....	09/30/2014....	0	0	0	0	0	0	0	0	70,000	0	0	0
60714102.....	DALLAM.....	TX.....		01/01/2014....	09/30/2014....	0	0	0	0	0	0	0	0	18,000	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
12805000.....	DAWSON.....	TX.....		09/01/2012....	09/30/2014....	0	0	(1,382)	0	0	(1,382)	0	0	0	0	0	0
40432000.....	DAWSON.....	TX.....		09/01/2012....	09/30/2014....	0	0	(2,156)	0	0	(2,156)	0	0	0	0	0	0
10673100.....	DEAF SMITH.....	TX.....		09/01/2012....	09/30/2014....	0	0	(8,211)	0	0	(8,211)	0	0	0	0	0	0
61187802.....	DEAF SMITH.....	TX.....		09/01/2012....	09/30/2014....	0	0	(5,430)	0	0	(5,430)	0	0	0	0	0	0
10620100.....	EL PASO.....	TX.....		02/14/2002....	09/30/2014....	0	0	0	0	0	0	0	0	7,365	0	0	0
10004800.....	HIDALGO.....	TX.....		12/15/2009....	09/30/2014....	0	0	0	0	0	0	0	0	7,500	0	0	0
19700400.....	HIDALGO.....	TX.....		02/15/1994....	09/30/2014....	0	0	0	0	0	0	0	0	2,430	0	0	0
160000949.....	HOUSTON.....	TX.....		05/30/2012....	09/30/2014....	0	0	0	0	0	0	0	0	478,790	0	0	0
60713136.....	JONES.....	TX.....		04/03/2013....	09/30/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
160000933.....	LEWISVILLE.....	TX.....		09/15/2011....	09/30/2014....	0	0	0	0	0	0	0	0	104,439	0	0	0
19547200.....	ROBERTS.....	TX.....		07/13/1990....	09/30/2014....	0	0	0	0	0	0	0	0	6,000	0	0	0
40475000.....	ROBERTSON.....	TX.....		09/01/2012....	09/30/2014....	0	0	(5,891)	0	0	(5,891)	0	0	0	0	0	0
10669300.....	SAN PATRICIO.....	TX.....		07/20/2007....	09/30/2014....	0	0	0	0	0	0	0	0	8,240	0	0	0
60713101.....	WILLIAMSON.....	TX.....		03/18/2013....	09/30/2014....	0	0	0	0	0	0	0	0	104,249	0	0	0
11620500.....	RICH.....	UT.....		09/01/2012....	09/30/2014....	0	0	34	0	0	34	0	0	0	0	0	0
160000801.....	ARLINGTON.....	VA.....		11/15/2007....	09/02/2014....	0	0	0	0	0	0	0	0	238,188	0	0	0
160000728.....	RICHMOND.....	VA.....		10/11/2007....	09/30/2014....	0	0	0	0	0	0	0	0	85,008	0	0	0
11614000.....	ADAMS.....	WA.....		09/01/2012....	09/30/2014....	0	0	(3,306)	0	0	(3,306)	0	0	18,031	0	0	0
11626100.....	ADAMS.....	WA.....		09/26/2007....	09/30/2014....	0	0	0	0	0	0	0	0	52,567	0	0	0
11630900.....	ADAMS.....	WA.....		07/31/2008....	09/30/2014....	0	0	0	0	0	0	0	0	6,000	0	0	0
12655000.....	ADAMS.....	WA.....		09/01/2012....	09/30/2014....	0	0	(7,583)	0	0	(7,583)	0	0	0	0	0	0
12655002.....	ADAMS.....	WA.....		09/01/2012....	09/30/2014....	0	0	(2,906)	0	0	(2,906)	0	0	0	0	0	0
19942400.....	ADAMS.....	WA.....		05/11/1998....	09/30/2014....	0	0	0	0	0	0	0	0	13,168	0	0	0
40471000.....	ADAMS.....	WA.....		09/01/2012....	09/30/2014....	0	0	(6,017)	0	0	(6,017)	0	0	46,856	0	0	0
60711120.....	ADAMS.....	WA.....		11/21/2011....	09/30/2014....	0	0	0	0	0	0	0	0	12,314	0	0	0
60712103.....	ADAMS.....	WA.....		02/27/2012....	09/30/2014....	0	0	0	0	0	0	0	0	43,777	0	0	0
60712204.....	ADAMS.....	WA.....		08/09/2012....	09/30/2014....	0	0	0	0	0	0	0	0	8,801	0	0	0
60712243.....	ADAMS.....	WA.....		09/25/2012....	09/30/2014....	0	0	0	0	0	0	0	0	29,792	0	0	0
11621800.....	BENTON.....	WA.....		06/05/2007....	09/30/2014....	0	0	0	0	0	0	0	0	9,670	0	0	0
60711182.....	BENTON.....	WA.....		01/13/2012....	09/30/2014....	0	0	0	0	0	0	0	0	51,896	0	0	0
60712282.....	BENTON.....	WA.....		11/29/2012....	09/30/2014....	0	0	0	0	0	0	0	0	41,101	0	0	0
60713117A.....	BENTON.....	WA.....		03/29/2013....	09/30/2014....	0	0	0	0	0	0	0	0	267,370	0	0	0
60713243.....	BENTON.....	WA.....		08/08/2013....	09/30/2014....	0	0	0	0	0	0	0	0	29,700	0	0	0
10257700.....	FRANKLIN.....	WA.....		05/23/2011....	09/30/2014....	0	0	0	0	0	0	0	0	17,546	0	0	0
11622000.....	FRANKLIN.....	WA.....		09/01/2012....	09/30/2014....	0	0	(4,530)	0	0	(4,530)	0	0	0	0	0	0
12634000.....	FRANKLIN.....	WA.....		09/01/2012....	09/30/2014....	0	0	(2,983)	0	0	(2,983)	0	0	49,530	0	0	0
12662000.....	FRANKLIN.....	WA.....		09/01/2012....	09/30/2014....	0	0	0	0	0	0	0	0	8,668	0	0	0
12763000.....	FRANKLIN.....	WA.....		09/01/2012....	09/30/2014....	0	0	(1,883)	0	0	(1,883)	0	0	9,237	0	0	0
60712188.....	FRANKLIN.....	WA.....		07/30/2012....	09/30/2014....	0	0	0	0	0	0	0	0	28,711	0	0	0
60712253.....	FRANKLIN.....	WA.....		12/20/2012....	09/30/2014....	0	0	0	0	0	0	0	0	6,180	0	0	0
60713145.....	FRANKLIN.....	WA.....		03/21/2013....	09/30/2014....	0	0	0	0	0	0	0	0	32,201	0	0	0
60713304.....	FRANKLIN.....	WA.....		12/20/2013....	09/30/2014....	0	0	0	0	0	0	0	0	34,680	0	0	0
10076200.....	GRANT.....	WA.....		09/01/2012....	09/30/2014....	0	0	(28,858)	0	0	(28,858)	0	0	34,750	0	0	0

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
11612500.....	GRANT.....	WA.....		06/23/2005....	09/30/2014....	0	0	0	0	0	0	0	0	31,879	0	0	0
11616500.....	GRANT.....	WA.....		09/01/2012....	09/30/2014....	0	0	(16,831)	0	0	(16,831)	0	0	19,423	0	0	0
11617200.....	GRANT.....	WA.....		05/09/2006....	09/30/2014....	0	0	0	0	0	0	0	0	6,046	0	0	0
11617300.....	GRANT.....	WA.....		07/10/2006....	09/30/2014....	0	0	0	0	0	0	0	0	4,819	0	0	0
11620700.....	GRANT.....	WA.....		09/01/2012....	09/30/2014....	0	0	(32,660)	0	0	(32,660)	0	0	38,165	0	0	0
11632900.....	GRANT.....	WA.....		01/22/2009....	09/30/2014....	0	0	0	0	0	0	0	0	50,124	0	0	0
11636100.....	GRANT.....	WA.....		10/01/2009....	09/30/2014....	0	0	0	0	0	0	0	0	9,896	0	0	0
12753000.....	GRANT.....	WA.....		09/01/2012....	09/30/2014....	0	0	(5,431)	0	0	(5,431)	0	0	23,844	0	0	0
19941200.....	GRANT.....	WA.....		05/07/1998....	09/30/2014....	0	0	0	0	0	0	0	0	13,474	0	0	0
60711121.....	GRANT.....	WA.....		11/21/2011....	09/30/2014....	0	0	0	0	0	0	0	0	15,889	0	0	0
60711123.....	GRANT.....	WA.....		11/21/2011....	09/30/2014....	0	0	0	0	0	0	0	0	12,285	0	0	0
60711194.....	GRANT.....	WA.....		02/22/2012....	09/30/2014....	0	0	0	0	0	0	0	0	22,959	0	0	0
60712128.....	GRANT.....	WA.....		03/13/2012....	09/30/2014....	0	0	0	0	0	0	0	0	13,224	0	0	0
60712153.....	GRANT.....	WA.....		07/05/2012....	09/30/2014....	0	0	0	0	0	0	0	0	14,966	0	0	0
60713190.....	GRANT.....	WA.....		07/24/2013....	09/30/2014....	0	0	0	0	0	0	0	0	20,839	0	0	0
60713256.....	GRANT.....	WA.....		08/29/2013....	09/30/2014....	0	0	0	0	0	0	0	0	24,875	0	0	0
60713268.....	LEWIS.....	WA.....		10/11/2013....	09/30/2014....	0	0	0	0	0	0	0	0	20,256	0	0	0
10008500.....	LINCOLN.....	WA.....		12/09/2009....	09/30/2014....	0	0	0	0	0	0	0	0	19,882	0	0	0
60712236.....	OKANOGAN.....	WA.....		08/29/2012....	09/30/2014....	0	0	0	0	0	0	0	0	21,331	0	0	0
60712281.....	OKANOGAN.....	WA.....		11/29/2012....	09/30/2014....	0	0	0	0	0	0	0	0	107,003	0	0	0
60713218.....	OKANOGAN.....	WA.....		07/09/2013....	09/30/2014....	0	0	0	0	0	0	0	0	12,975	0	0	0
60713219.....	OKANOGAN.....	WA.....		07/09/2013....	09/30/2014....	0	0	0	0	0	0	0	0	29,229	0	0	0
60714129.....	OKANOGAN.....	WA.....		02/26/2014....	09/30/2014....	0	0	0	0	0	0	0	0	8,638	0	0	0
60713135.....	STEVENS.....	WA.....		02/20/2013....	09/30/2014....	0	0	0	0	0	0	0	0	7,452	0	0	0
10037000.....	WHITMAN.....	WA.....		05/24/2010....	09/30/2014....	0	0	0	0	0	0	0	0	10,081	0	0	0
11610100.....	WHITMAN.....	WA.....		12/14/2004....	09/30/2014....	0	0	0	0	0	0	0	0	4,423	0	0	0
11614800.....	WHITMAN.....	WA.....		01/12/2006....	09/30/2014....	0	0	0	0	0	0	0	0	8,025	0	0	0
11618000.....	WHITMAN.....	WA.....		07/06/2006....	09/30/2014....	0	0	0	0	0	0	0	0	5,473	0	0	0
11619600.....	WHITMAN.....	WA.....		12/11/2006....	09/30/2014....	0	0	0	0	0	0	0	0	4,307	0	0	0
19975000.....	WHITMAN.....	WA.....		06/25/2001....	09/30/2014....	0	0	0	0	0	0	0	0	6,580	0	0	0
19990600.....	WHITMAN.....	WA.....		04/28/2003....	09/30/2014....	0	0	0	0	0	0	0	0	9,615	0	0	0
19994000.....	WHITMAN.....	WA.....		07/28/2003....	09/30/2014....	0	0	0	0	0	0	0	0	6,136	0	0	0
19975100.....	YAKIMA.....	WA.....		06/26/2001....	09/30/2014....	0	0	0	0	0	0	0	0	14,210	0	0	0
60713160.....	YAKIMA.....	WA.....		04/25/2013....	09/30/2014....	0	0	0	0	0	0	0	0	21,015	0	0	0
60713227.....	YAKIMA.....	WA.....		07/17/2013....	09/30/2014....	0	0	0	0	0	0	0	0	3,077	0	0	0
11010500.....	ADAMS.....	WI.....		09/14/2007....	09/30/2014....	0	0	0	0	0	0	0	0	5,665	0	0	0
60712110.....	IOWA.....	WI.....		03/08/2012....	09/30/2014....	0	0	0	0	0	0	0	0	11,152	0	0	0
10661300.....	LAFAYETTE.....	WI.....		12/01/2005....	09/30/2014....	0	0	0	0	0	0	0	0	6,607	0	0	0
10667000.....	LAFAYETTE.....	WI.....		08/10/2006....	09/30/2014....	0	0	0	0	0	0	0	0	8,339	0	0	0
12746000.....	LAFAYETTE.....	WI.....		09/01/2012....	09/30/2014....	0	0	(9,399)	0	0	(9,399)	0	0	92,217	0	0	0
60712113.....	LAFAYETTE.....	WI.....		03/29/2012....	09/30/2014....	0	0	0	0	0	0	0	0	8,051	0	0	0
60712164.....	LAFAYETTE.....	WI.....		05/24/2012....	09/30/2014....	0	0	0	0	0	0	0	0	4,370	0	0	0
60712234.....	LAFAYETTE.....	WI.....		10/10/2012....	09/30/2014....	0	0	0	0	0	0	0	0	21,029	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60713301.....	LAFAYETTE.....	WI.....	.....	11/26/2013....	09/30/2014....	0	0	0	0	0	0	0	0	1,378	0	0	0
60713109.....	PORTAGE.....	WI.....	.....	03/19/2013....	09/30/2014....	0	0	0	0	0	0	0	0	28,969	0	0	0
12760000.....	WAUSHARA.....	WI.....	.....	09/01/2012....	09/30/2014....	0	0	(4,060)	0	0	(4,060)	0	0	13,903	0	0	0
60712294.....	WAUSHARA.....	WI.....	.....	01/11/2013....	09/30/2014....	0	0	0	0	0	0	0	0	19,475	0	0	0
60712101.....	BIG HORN.....	WY.....	.....	02/29/2012....	09/30/2014....	0	0	0	0	0	0	0	0	17,966	0	0	0
10646600.....	LARAMIE.....	WY.....	.....	06/16/2004....	09/30/2014....	0	0	0	0	0	0	0	0	53,000	0	0	0
60713143.....	NATRONA.....	WY.....	.....	04/03/2013....	09/30/2014....	0	0	0	0	0	0	0	0	7,518	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						0	0	(786,881)	0	0	(786,881)	0	0	28,175,616	0	0	0
0599999. Total Mortgages.....						155,528,459	0	(1,076,953)	0	0	(1,076,953)	0	152,531,076	180,706,692	0	0	0

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	12	13	
			3	4										
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	NAIC Designa- tion	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
000000	00	0	AISLING CAPITAL III, L.P.....	WILMINGTON.....	DE.....	AISLING CAPITAL L.L.C.....	.....	09/18/2008....	3	0	517,058	0	1,981,404	0.0
000000	00	0	ALTARIS HEALTH PARTNERS II, L.P.....	WILMINGTON.....	DE.....	ALTARIS CAPITAL PARTNERS, L.L.C.....	.....	05/02/2007....	3	0	(241,939)	0	1,459,420	0.0
000000	00	0	ALTARIS HEALTH PARTNERS, L.P.....	NEW YORK.....	NY.....	AIG GLOBAL INVESTMENT CORP.....	.....	06/23/2003....	3	0	(838,400)	0	1,133,059	0.0
000000	00	0	AMERICAN SECURITIES PARTNERS V, L.P.....	WILMINGTON.....	DE.....	AMERICAN SECURITIES ASSOCIATES V, L.L.C.....	.....	09/18/2008....	3	0	119,559	0	4,872,442	0.0
000000	00	0	APOLLO INVESTMENT FUND VII, L.P.....	WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VII, L.P., L.L.C.....	.....	09/20/2007....	3	0	95,133	0	5,495,616	0.0
000000	00	0	APOLLO INVESTMENT FUND VIII, LP.....	WILMINGTON.....	DE.....	APOLLO CAPITAL MANAGEMENT VIII, LLC.....	.....	02/05/2014....	3	0	631,024	0	13,602,188	0.0
000000	00	0	ASF VI B L.P.....	SCOTLAND.....	SCOTLAND.....	ASF VI GP LIMITED.....	.....	12/27/2013....	3	0	6,947,748	0	72,300,874	0.1
000000	00	0	ASF VI ENERGY L.P.....	SCOTLAND.....	SCOTLAND.....	ASF VI GP LIMITED.....	.....	12/27/2013....	3	0	400	0	3,999,600	0.0
000000	00	0	ASF VI INFRASTRUCTURE B L.P.....	SCOTLAND.....	SCOTLAND.....	ASF VI GP LIMITED.....	.....	12/27/2013....	3	0	1,263,008	0	2,695,348	0.4
000000	00	0	AXA CO-INVESTMENT FUND IV-B.....		FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY EUROPE.....	.....	11/15/2012....	3	0	1,887,732	0	16,398,826	1.0
000000	00	0	AXA EARLY SECONDARY FUND V.....		UNITED KINGDOM..	AXA PRIVATE EQUITY UK LIMITED.....	.....	09/12/2012....	3	0	1,783,769	0	33,228,572	0.1
000000	00	0	AXA EXPANSION FUND III.....		FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.....	.....	09/12/2012....	3	0	3,535,569	0	4,666,460	0.0
000000	00	0	AXA LBO FUND V.....	PARIS.....	FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.....	.....	02/09/2012....	3	0	2,213,220	0	23,580,296	0.0
000000	00	0	AXA SECONDARY FUND V L.P.....	SCOTLAND.....	SCOTLAND.....	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED.....	.....	02/10/2011....	3	0	4,069,832	0	24,712,919	0.1
000000	00	0	BDCM OPPORTUNITY FUND II, L.P.....	LAKE FOREST.....	IL.....	BDCM OPPORTUNIT FUND II G.P., LLC.....	.....	01/27/2006....	3	0	302,780	0	501,309	0.0
000000	00	0	CARLYLE PARTNERS V, L.P.....	WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....	.....	05/15/2007....	3	0	(1,111,396)	0	6,322,464	0.0
000000	00	0	CINVEN CAPITAL MANAGEMENT IV, L.P.....	WILMINGTON.....	DE.....	CINVEN LIMITED PARTNERSHIP SERVICES.....	.....	05/03/2006....	1	0	100,727	0	3,125,417	0.0
000000	00	0	CLAYTON, DUBLIER & RICE FUND VIII, L.P.....	CAYMAN ISLANDS.....	CAYMAN ISLANDS..	CLAYTON, DUBLIER & RICE, INC.....	.....	02/12/2008....	3	0	40,586	0	3,852,096	0.0
000000	00	0	EN CAP ENERGY CAPITAL FUND VI, L.P.....	HOUSTON.....	TX.....	EN CAP INVESTMENTS LLC.....	.....	05/16/2006....	3	0	36,116	0	0	0.0
000000	00	0	EN CAP ENERGY CAPITAL FUND VII, L.P.....	HOUSTON.....	TX.....	ENCAP EQUITY FUND VII GP, L.P.....	.....	09/19/2007....	3	0	40,977	0	2,609,480	0.0
000000	00	0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES (2003) L.P.....	NEW YORK.....	NY.....	GCM GROSVENOR PRIVATE EQUITY.....	.....	09/11/2003....	3	0	4,056	0	2,041,911	1.0
000000	00	0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P.....	NEW YORK.....	NY.....	GCM GROSVENOR PRIVATE EQUITY.....	.....	02/16/2005....	3	0	173,518	0	0	1.0
000000	00	0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.....	NEW YORK.....	NY.....	GCM GROSVENOR PRIVATE EQUITY.....	.....	05/22/2007....	3	0	119,514	0	13,092,682	1.0
000000	00	0	GS CAPITAL PARTNERS VI PARALLEL, L.P.....	WILMINGTON.....	DE.....	GS ADVISORS VI, L.L.C.....	.....	04/01/2007....	1	0	15,884	0	1,524,602	0.0
000000	00	0	HIGHSTAR CAPITAL III, L.P. (f.k.a. AIG HIGHSTAR CAP. III, L.P.).....	WILMINGTON.....	DE.....	AIG GLOBAL INVESTMENT CORP.....	.....	05/15/2007....	3	0	(6,679)	0	992,551	0.0
000000	00	0	ICV PARTNERS II, L.P.....	WILMINGTON.....	DE.....	ICV ASSOCIATES II, LLC.....	.....	02/16/2005....	3	0	415,335	0	49,472	0.0
000000	00	0	IRONWOOD MEZZANINE FUND III, L.P.....	WILMINGTON.....	DE.....	IRONWOOD CAPITAL LIMITED.....	.....	09/12/2012....	3	0	427,775	0	5,429,684	0.0
000000	00	0	KELSO INVESTMENT ASSOCIATES VIII, L.P.....	WILMINGTON.....	DE.....	KELSO GP VIII, L.P.....	.....	07/20/2007....	3	0	215,194	0	7,736,601	0.0
000000	00	0	NAPIER PARK RAILCAR LEASE FUND, LLC.....	WILMINGTON.....	DE.....	NAPIER PARK GLOBAL CAPITAL LLC.....	.....	05/23/2013....	2	0	(378,481)	0	2,320,545	0.1
000000	00	0	NATURAL GAS PARTNERS IX, L.P.....	WILMINGTON.....	DE.....	NGP FUND IX.....	.....	10/01/2007....	2	0	12,500	0	1,219,770	0.0
000000	00	0	OAK HILL CAPITAL PARTNERS III, L.P.....	CAYMAN ISLANDS.....	CAYMAN ISLANDS..	OHCP GENPAR III, L.P.....	.....	02/12/2008....	3	0	1,988,013	0	2,120,166	0.0
000000	00	0	PROVIDENCE EQUITY PARTNERS V, L.P.....		PROVIDENCE.....	PROVIDENCE EQUITY.....	.....	08/11/2004....	3	0	(87,027)	0	1,766,893	0.0
000000	00	0	PROVIDENCE EQUITY PARTNERS VI, L.P.....	WILMINGTON.....	DE.....	PROVIDENCE EQUITY GP VI, L.P.....	.....	11/09/2006....	3	0	386,581	0	2,130,373	0.0
000000	00	0	RIVERSIDE CAPITAL APPRECIATION FUND V, L.P.....	WILMINGTON.....	DE.....	RIVERSIDE PARTNERS L.L.C.....	.....	05/14/2008....	3	0	33,290	0	3,590,289	0.0
000000	00	0	SNOW PHIPPS GROUP, L.P.....	WILMINGTON.....	DE.....	SPG GP, L.L.C.....	.....	06/29/2007....	3	0	120,751	0	1,468,607	0.0
000000	00	0	STERLING INVESTMENT PARTNERS II, L.P.....	WESTPORT.....	CT.....	STERLING INVESTMENT ADVISORS MANAGEMENT, LLC.....	.....	09/14/2005....	3	0	48,423	0	0	0.0
000000	00	0	VECTOR CAPITAL IV, L.P.....	WILMINGTON.....	DE.....	VECTOR CAPITAL PARTNERS IV, L.L.C.....	.....	05/30/2007....	3	0	2,730,933	0	5,250,903	0.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....										0	27,613,083	0	277,272,839	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated														
000000	00	0	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS II L.P.....	WILMINGTON.....	DE.....	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS II G.P.....	.....	08/25/2014....	3	1	0	0	50,000,000	0.1
000000	00	0	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS L.P.....	WILMINGTON.....	DE.....	ALLIANCEBERNSTEIN REAL ESTATE MANAGEMENT G.P.....	.....	11/18/2010....	3	0	1,495,200	0	20,434,400	0.1
000000	00	0	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS US REGIONAL FUND B L.P.....	WILMINGTON.....	DE.....	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS GP LLC....	.....	07/02/2013....	3	0	1,010,278	0	4,040,596	0.1
000000	00	0	MADISON INTERNATIONAL REAL ESTATE LIQUIDITY FUND V, LP.....	WILMINGTON.....	DE.....	MADISON INTERNATIONAL HOLDINGS V LLC.....	.....	10/18/2013....	3	0	678,680	0	5,026,667	0.0
000000	00	0	MADISON MARQUETTE RETAIL ENHANCEMENT FD. L.L.C.....	WILMINGTON.....	DE.....	MADISON MARQUETTE FUND GP, L.L.C.....	.....	04/20/2007....	3	0	367,113	0	2,407,369	0.0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
000000 00 0	NORMANDY REAL ESTATE FUND III, LP.....	WILMINGTON.....	DE.....	NORMANDY REAL ESTATE FUND III GP, LLC.....	.....	10/22/2013....	3	0	1,746,894	0	4,646,289	0.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								1	5,298,165	0	86,555,321	XXX.....
4499999. Subtotal - Unaffiliated.....								1	32,911,248	0	363,828,160	XXX.....
4699999. Totals.....								1	32,911,248	0	363,828,160	XXX.....

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year Depreciation or Amortization Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	AISLING CAPITAL III, L.P.....	WILMINGTON.....	DE.....	AISLING CAPITAL L.L.C.....	09/18/2008	09/30/2014	6,167,173	(618,920)	0	0	0	(618,920)	0	0	414,172	0	0	0	1,314,023
000000 00 0	ALTARIS HEALTH PARTNERS II, L.P.....	WILMINGTON.....	DE.....	ALTARIS CAPITAL PARTNERS, L.L.C.....	05/02/2007	09/30/2014	17,834,729	(336,637)	0	0	0	(336,637)	0	0	602,376	0	0	0	3,166,850
000000 00 0	ALTARIS HEALTH PARTNERS, L.P.....	NEW YORK.....	NY.....	AIG GLOBAL INVESTMENT CORP.....	06/23/2003	09/30/2014	7,175,530	(1,123,035)	0	0	0	(1,123,035)	0	0	1,103,776	0	0	0	2,751,836
000000 00 0	AMERICAN SECURITIES PARTNERS V, L.P.....	WILMINGTON.....	DE.....	AMERICAN SECURITIES ASSOCIATES V, L.L.C.....	09/18/2008	09/30/2014	23,637,403	1,420,101	0	0	0	1,420,101	0	0	1,232,600	0	0	0	479,224
000000 00 0	APOLLO INVESTMENT FUND VI, L.P.....	WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VI, L.P.....	09/14/2005	09/30/2014	16,897,486	(1,710,904)	0	0	0	(1,710,904)	0	0	267,654	0	0	0	1,330,906
000000 00 0	APOLLO INVESTMENT FUND VII, L.P.....	WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VII, L.P.....	09/20/2007	09/30/2014	15,191,034	552,541	0	0	0	552,541	0	0	950,886	0	0	0	1,148,116
000000 00 0	AXA EXPANSION FUND III.....		FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.....	09/12/2012	09/30/2014	2,493,842	(116,128)	0	0	0	(116,128)	0	0	4,713	0	0	0	(70,855)
000000 00 0	AXA SECONDARY FUND V L.P.....	SCOTLAND.....	SCOTLAND.....	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED.....	02/10/2011	09/30/2014	52,271,787	2,781,030	0	0	0	2,781,030	0	0	3,320,828	0	0	0	(187,500)
000000 00 0	B IV CAPITAL PARTNERS L.P.....	BOSTON.....	MA.....	DDJ CAPITAL MANAGEMENT LLC.....	01/13/2003	09/30/2014	556,865	15,569	0	0	0	15,569	0	0	45,420	0	0	0	0
000000 00 0	BANC FUND VI L.P.....	CHICAGO.....	IL.....	THE BANC FUNDS COMPANY LLC.....	07/17/2002	09/30/2014	5,576,945	3,528	0	0	0	3,528	0	0	164,063	0	0	0	0
000000 00 0	BDCM OPPORTUNITY FUND II, L.P.....	LAKE FOREST.....	IL.....	BDCM OPPORTUNIT FUND II G.P., LLC.....	01/27/2006	09/30/2014	24,411,183	(742,891)	0	0	0	(742,891)	0	0	212,019	0	0	0	830,018
000000 00 0	BRENCOURT MULTI-STRATEGY, L.P.....	WILMINGTON.....	DE.....	BRENCOURT ADVISORS LLC.....	04/01/2005	09/30/2014	326,134	(222)	0	0	0	(222)	0	0	3,514	0	0	0	0
000000 00 0	BRIDGEPOINT EUROPE IV, L.P.....	LONDON.....	ENGLAND.....	BRIDGEPOINT CAPITAL LTD.....	05/14/2008	09/30/2014	16,778,662	568,119	0	0	0	568,119	0	0	1,379,371	0	0	0	658,999
000000 00 0	CARLYLE PARTNERS V, L.P.....	WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....	05/15/2007	09/30/2014	25,220,901	73,612	0	0	0	73,612	0	0	1,351,497	0	0	0	769,016
000000 00 0	CERBERUS INSTITUTIONAL PARTNERS, L.P. (SERIES 4).....	WILMINGTON.....	DE.....	CERBERUS INSTITUTIONAL ASSOCIATES L.L.C.....	12/19/2006	09/30/2014	15,530,387	303,549	0	0	0	303,549	0	0	1,554,255	0	0	0	0
000000 00 0	CINVEN CAPITAL MANAGEMENT IV, L.P.....	WILMINGTON.....	DE.....	CINVEN LIMITED PARTNERSHIP SERVICES.....	05/03/2006	09/30/2014	23,369,676	(3,366,844)	0	0	0	(3,366,844)	0	0	730,535	0	0	0	3,401,129
000000 00 0	CLAYTON, DUBILIER & RICE VII, L.P.....	CAYMAN ISLANDS....	CAYMAN ISLANDS....	CLAYTON, DUBILIER & RICE, INC.....	02/16/2005	09/30/2014	10,287,059	454,589	0	0	0	454,589	0	0	496,921	0	0	0	156,360
000000 00 0	CLAYTON, DUBILIER & RICE FUND VIII, L.P.....	CAYMAN ISLANDS....	CAYMAN ISLANDS....	CLAYTON, DUBILIER & RICE, INC.....	02/12/2008	09/30/2014	21,517,463	557,761	0	0	0	557,761	0	0	634,727	0	0	0	2,657,672
000000 00 0	DDJ TOTAL RETURN LOAN FUND, L.P.....	WILMINGTON.....	DE.....	DDJ TOTAL RETURN LOAN FUND, L.P.....	11/11/2004	09/30/2014	961,319	147,333	0	0	0	147,333	0	0	67,631	0	0	0	18,282
000000 00 0	Delphi Ventures IV.....	MENLO PARK.....	CA.....	N/A.....	10/01/2013	09/30/2014	8,780	(118)	0	0	0	(118)	0	0	7,705	0	0	0	0
000000 00 0	DLJ INVESTMENT PARTNERS III, L.P.....	NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS, INC.....	05/16/2006	09/30/2014	3,391,397	(112,200)	0	0	0	(112,200)	0	0	20,953	0	0	0	337,679
000000 00 0	DLJ MERCHANT BANKING PARTNERS III, C.V.....	NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS.....	01/22/2000	09/30/2014	1,221,778	(125,636)	0	0	0	(125,636)	0	0	92,211	0	0	0	128,500
000000 00 0	DLJ MERCHANT BANKING PARTNERS IV, C.V.....	NEW YORK.....	NY.....	DLJ MERCHANT BANKING IV, LP.....	05/16/2006	09/30/2014	3,947,534	95,540	0	0	0	95,540	0	0	95,288	0	0	0	177,330
000000 00 0	EN CAP ENERGY CAPITAL FUND VI, L.P.....	HOUSTON.....	TX.....	EN CAP INVESTMENTS LLC.....	05/16/2006	09/30/2014	3,394,727	2,108,058	0	2,160,937	0	(52,879)	0	0	87,726	0	0	0	64,940

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year Depreciation or Amortization Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	INVESTMENT IN ART OBJECTS.....	NEW YORK.....	NY.....	VARIOUS.....	01/01/1984	07/22/2014	8,897,053	0	0	0	0	0	0	...104,707	1,500,000	0	1,395,293	1,395,293	0
42999999	Total - Any Other Class of Asset - Unaffiliated.....						8,897,053	0	0	0	0	0	0	...104,707	1,500,000	0	1,395,293	1,395,293	0
44999999	Subtotal - Unaffiliated.....						682,021,566	32,779,605	0	...14,375,392	0	18,404,213	0	...104,707	39,305,003	0	1,395,293	1,395,293	...32,108,559
46999999	Totals.....						682,021,566	32,779,605	0	...14,375,392	0	18,404,213	0	...104,707	39,305,003	0	1,395,293	1,395,293	...32,108,559

SCHEDULE D - PART 3

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

1	2			3	4	5		6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)	
Bonds - U.S. Government												
912803	DN	0	UNITED STATES OF AMERICA TREASURY.....		...08/01/2014	DIRECT.....		29,299,130	62,000,000	0	1.....	
912810	FM	5	UNITED STATES OF AMERICA TREASURY.....		...08/04/2014	CHASE SECURITIES.....		71,328,125	50,000,000	696,332	1.....	
912810	FP	8	UNITED STATES OF AMERICA TREASURY.....		...09/09/2014	DEUTSCHEALEX BROWN EUROPE.....		165,585,938	125,000,000	474,694	1.....	
912810	FT	0	UNITED STATES OF AMERICA TREASURY.....		...09/09/2014	VARIOUS.....		388,250,938	321,000,000	3,939,950	1.....	
912810	PZ	5	U.S. TREASURY INFLATION INDEX.....		...09/12/2014	CAPITALIZED INTEREST.....		0	605,640	0	1.....	
912810	QP	6	U.S. TREASURY INFLATION INDEX.....		...09/12/2014	CAPITALIZED INTEREST.....		0	3,254,400	0	1.....	
912810	QV	3	U.S. TREASURY INFLATION INDEX.....		...09/12/2014	CAPITALIZED INTEREST.....		0	1,725,630	0	1.....	
912810	QW	1	UNITED STATES OF AMERICA TREASURY.....		...09/08/2014	SG AMERICAS SECURITIES.....		72,175,781	75,000,000	715,353	1.....	
912810	QX	9	UNITED STATES OF AMERICA TREASURY.....		...08/07/2014	CHASE SECURITIES.....		72,800,000	80,000,000	1,057,459	1.....	
912810	QY	7	UNITED STATES OF AMERICA TREASURY.....		...08/04/2014	BNP PARIBAS AMERICAS.....		112,578,125	125,000,000	765,965	1.....	
912810	QZ	4	UNITED STATES OF AMERICA TREASURY.....		...09/12/2014	VARIOUS.....		98,807,469	101,500,000	250,408	1.....	
912810	RA	8	U.S. TREASURY INFLATION INDEX.....		...09/12/2014	CAPITALIZED INTEREST.....		0	137,500	0	1.....	
912810	RC	4	UNITED STATES OF AMERICA TREASURY.....		...09/08/2014	VARIOUS.....		107,049,094	99,400,000	1,003,666	1.....	
912810	RE	0	UNITED STATES OF AMERICA TREASURY.....		...08/25/2014	GOLDMAN SACHS.....		54,703,125	50,000,000	54,178	1.....	
912828	D5	6	UNITED STATES OF AMERICA TREASURY.....		...08/15/2014	CHASE SECURITIES.....		602,742	600,000	194	1.....	
912828	QV	5	U.S. TREASURY INFLATION INDEX.....		...09/12/2014	CAPITALIZED INTEREST.....		0	561,000	0	1.....	
912828	VS	6	UNITED STATES OF AMERICA TREASURY.....		...08/12/2014	BNP PARIBAS AMERICAS.....		134,960,156	133,500,000	1,650,311	1.....	
912834	LR	7	UNITED STATES OF AMERICA TREASURY.....		...08/01/2014	DIRECT.....		12,096,015	30,400,000	0	1.....	
0599999. Total Bonds - U.S Government.....								1,320,236,638	1,259,684,170	10,608,510	XXX.....	
Bonds - Industrial and Miscellaneous												
00165A	AD	0	AMC ENTERTAINMENT INC.....		...08/25/2014	CL KING.....		123,500	110,000	1,942	4FE.....	
03070Q	AN	1	PINNACLE ENTERTAINMENT INC.....		...07/25/2014	BANK OF AMERICA.....		209,138	195,000	4,266	4FE.....	
031100	E*	7	AMETEK INC.....		...09/30/2014	DIRECT.....		9,000,000	9,000,000	0	2Z.....	
031100	E@	5	AMETEK INC.....		...09/30/2014	DIRECT.....		4,000,000	4,000,000	0	2Z.....	
043436	AK	0	ASBURY AUTOMOTIVE GROUP INC.....		...07/24/2014	BARING SECURITIES INC.....		77,000	70,000	1,205	4FE.....	
04542N	A#	3	ASSET INTERNATIONAL INC.....		...09/30/2014	DIRECT.....		488,889	488,889	0	3Z.....	
04542N	A*	7	ASSET INTERNATIONAL INC.....		...07/31/2014	DIRECT.....		5,802,417	5,920,833	0	3.....	
05070G	AE	8	AUDATEX NORTH AMERICA INC.....		...07/17/2014	MARKET AXESS.....		275,886	260,000	1,603	3FE.....	
05523U	AK	6	BAE SYSTEMS HOLDINGS INC.....		...09/30/2014	VARIOUS.....		14,024,743	14,054,000	0	2FE.....	
055381	AR	8	BE AEROSPACE INC.....		...09/25/2014	GOLDMAN SACHS.....		327,294	305,000	10,211	3FE.....	
05947U	6J	2	BANC OF AMERICA COMM MTGE INC.....		...07/01/2014	CAPITALIZED INTEREST.....		0	18,175	0	1FM.....	
059511	AY	1	BANC OF AMERICA COMM MTGE INC.....		...07/01/2014	CAPITALIZED INTEREST.....		0	54,860	0	1FM.....	
124857	AM	5	CBS CORP.....		...08/11/2014	CREDIT SUISSE FIRST BOSTON.....		39,904,000	40,000,000	0	2FE.....	
1248EP	AP	8	CCO HOLDINGS LLC / CCO HOLDING.....		...09/30/2014	BANK OF AMERICA.....		105,875	100,000	3,453	4FE.....	
1248EP	AQ	6	CCO HOLDINGS LLC / CCO HOLDING.....		...07/10/2014	BANK OF AMERICA.....		147,000	140,000	2,115	4FE.....	
12513G	AX	7	CDW LLC / CDW FINANCE CORP.....		...07/28/2014	VARIOUS.....		153,800	143,000	3,875	4FE.....	
126171	AT	4	COMM MTGE PASS THRU CERT.....		...07/01/2014	CAPITALIZED INTEREST.....		0	16,255	0	1FM.....	
126304	AK	0	CSC HOLDINGS INC.....		...08/27/2014	RBC-DS TRADING.....		137,700	120,000	1,195	3FE.....	
12686C	AZ	2	CABLEVISION SYSTEMS CORP.....		...09/09/2014	BANK OF AMERICA.....		105,450	95,000	3,006	4FE.....	

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
127097 E# 6	CABOT OIL & GAS CORP.....			...09/18/2014	DIRECT.....		9,000,000	9,000,000	0	2Z.....
127097 E@ 8	CABOT OIL & GAS CORP.....			...09/18/2014	DIRECT.....		39,000,000	39,000,000	0	2Z.....
13057Q AA 5	CALIFORNIA RESOURCES CRP.....			...09/11/2014	BANK OF AMERICA.....		555,000	555,000	0	3FE.....
144577 AC 7	CARRIZO OIL & GAS INC.....			...09/25/2014	CL KING.....		73,150	70,000	2,767	4FE.....
14744@ AA 8	CASE INTERACTIVE MEDIA INC.....			...07/31/2014	DIRECT.....		7,264,250	7,412,500	0	3Z.....
15941R AN 0	CHAPARRAL ENERGY INC.....			...09/03/2014	VARIOUS.....		155,850	140,000	5,782	4FE.....
20373# AG 8	COMMUNITY LOAN FUND OF NJ.....			...07/10/2014	DIRECT.....		125,000	125,000	0	4.....
20605P AB 7	CONCHO RESOURCES INC.....			...09/09/2014	CL KING.....		145,631	135,000	1,496	3FE.....
21036P AF 5	CONSTELLATION BRANDS INC.....			...07/24/2014	BARCLAYS CAPITAL.....		62,219	55,000	820	3FE.....
210518 CW 4	CONSUMERS ENERGY CO.....			...08/11/2014	WELLS FARGO WACHOVIA CORP.....		6,992,860	7,000,000	0	1FE.....
233293 AM 1	DPL INC.....			...09/25/2014	BANK OF AMERICA.....		415,000	415,000	0	3FE.....
254423 AB 2	DINEEQUITY INC.....			...07/18/2014	WELLS FARGO INSTITUTIONAL.....		21,275	20,000	438	4FE.....
257375 AE 5	DOMINION GAS HOLDINGS LLC.....			...08/06/2014	DIRECT.....		15,141,419	15,158,000	142,001	1FE.....
26779Y AC 3	DYNACAST INTERNATIONAL LLC.....			...07/07/2014	BAIRD (ROBERT W.) CO INC.....		209,713	190,000	8,543	4FE.....
26984# AA 9	EAGLE BANCORP INC.....			...09/15/2014	DIRECT.....		15,104,100	15,180,000	0	3Z.....
26984# AB 7	EAGLE BANCORP INC.....			...09/15/2014	DIRECT.....		1,091,770	1,097,256	0	3Z.....
29276K AP 6	ENERGY XXI GULF COAST INC.....			...09/03/2014	SEAPORT SECURITIES.....		116,600	110,000	2,346	4FE.....
29717P AJ 6	ESSEX PORTFOLIO LP.....			...08/29/2014	DIRECT.....		9,135,994	9,000,000	213,200	2FE.....
29717P AL 1	ESSEX PORTFOLIO LP.....			...08/29/2014	DIRECT.....		21,121,473	21,248,000	87,648	2FE.....
29977H AB 6	EP ENERGY LLC / EP ENERGY FINANCE INC.....			...08/26/2014	BARCLAYS CAPITAL.....		118,125	105,000	3,227	4FE.....
361841 AB 5	GLP CAPITAL LP / GLP FINANCING II INC.....			...07/31/2014	DIRECT.....		203,894	198,000	2,166	3FE.....
37045X AM 8	GENERAL MOTORS FINANCIAL CO INC.....			...07/07/2014	CREDIT SUISSE.....		230,000	230,000	0	3FE.....
37045X AN 6	GENERAL MOTORS FINANCIAL CO INC.....			...07/07/2014	CREDIT SUISSE.....		262,000	262,000	0	3FE.....
37045X AP 1	GENERAL MOTORS FINANCIAL CO INC.....			...09/22/2014	DEUTSCHE BANK SECURITIES INC.....		535,000	535,000	0	3FE.....
40412C AB 7	HCA HOLDINGS INC.....			...09/03/2014	VARIOUS.....		523,103	480,000	9,476	4FE.....
428040 CG 2	HERTZ CORP.....			...08/21/2014	VARIOUS.....		254,344	235,000	4,582	4FE.....
431318 AJ 3	HILCORP ENERGY I LP/HILCORP.....			...09/17/2014	VARIOUS.....		152,838	145,000	1,092	3FE.....
431318 AL 8	HILCORP ENERGY I LP/HILCORP.....			...08/06/2014	BARING SECURITIES INC.....		95,675	89,000	2,187	3FE.....
446413 AB 2	HUNTINGTON INGALLS INDUSTRIES.....			...09/22/2014	VARIOUS.....		236,188	225,000	95	3FE.....
446413 AD 8	HUNTINGTON INGALLS INDUSTRIES.....			...09/18/2014	VARIOUS.....		420,875	390,000	5,407	3FE.....
44701Q AU 6	HUNTSMAN INTERNATIONAL LLC.....			...07/28/2014	CREDIT SUISSE.....		419,250	390,000	12,708	4FE.....
44701Q AX 0	HUNTSMAN INTERNATIONAL LLC.....			...09/10/2014	BARCLAYS CAPITAL.....		158,050	145,000	0	4FE.....
44981U AA 2	INC RESEARCH LLC.....			...08/21/2014	MORGAN STANLEY.....		315,000	280,000	3,667	5FE.....
460933 AK 0	INTERNATIONAL WIRE GROUP INC.....			...09/22/2014	CL KING.....		21,550	20,000	756	4FE.....
46361* AG 1	THE IRVINE COMPANY.....			...06/02/2014	DIRECT.....		30,000,000	30,000,000	0	1FE.....
46361* AK 2	IRVINE CO LLC & IRVINE LD CO.....			...06/02/2014	DIRECT.....		20,000,000	20,000,000	0	1FE.....
46630J AU 3	JP MORGAN CHASE COMM MTGE.....			...08/01/2014	CAPITALIZED INTEREST.....		0	11,784	0	1FM.....
47009W AA 9	JAGUAR HOLDING CO I.....			...09/04/2014	VARIOUS.....		352,971	323,000	5,392	4FE.....
50077D AB 0	KRATON POLYMERS LLC/CAPITAL CORP.....			...09/23/2014	VARIOUS.....		116,025	110,000	2,409	4FE.....
516806 AA 4	LAREDO PETROLEUM HOLDINGS INC.....			...09/04/2014	CL KING.....		129,322	120,000	2,938	4FE.....

QE04.1

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
52108M DS 9	LB-UBS COMM MTGE TRUST.....			...06/19/2014	DIRECT.....		(70,607)	(70,607)	0	1Z*.....
527298 AT 0	LEVEL 3 FINANCING INC.....			...09/04/2014	VARIOUS.....		310,128	280,000	3,582	4FE.....
527298 AU 7	LEVEL 3 FINANCING INC.....			...07/31/2014	CITIBANK NEW YORK.....		572,450	535,000	4,105	4FE.....
52736R BB 7	LEVI STRAUSS & CO.....			...07/21/2014	WELLS FARGO FINANCIAL.....		128,100	120,000	1,754	3FE.....
53219L AM 1	LIFEPPOINT HOSPITALS INC.....			...09/23/2014	DIRECT.....		462,731	450,000	7,700	3FE.....
536022 AC 0	LINN ENERGY LLC.....			...09/26/2014	VARIOUS.....		121,644	115,000	3,855	4FE.....
536022 AK 2	LINN ENERGY LLC / LINN ENERGY.....			...09/04/2014	BARCLAYS CAPITAL.....		800,700	785,000	16,158	4FE.....
548661 DD 6	LOWES COS INC.....			...09/03/2014	GOLDMAN SACHS.....		9,913,300	10,000,000	0	1FE.....
55303Q AA 8	MGM RESORTS INTERNATIONAL.....			...08/26/2014	VARIOUS.....		316,538	250,000	12,844	4FE.....
563571 AH 1	MANITOWOC CO.....			...09/25/2014	VARIOUS.....		130,725	120,000	4,014	3FE.....
570506 AM 7	MARKWEST ENERGY PART/FIN.....			...07/29/2014	BARCLAYS CAPITAL.....		273,169	255,000	4,303	3FE.....
59523U AK 3	MID-AMERICA APT LP.....			...07/18/2014	DIRECT.....		5,044,739	5,000,000	115,118	2FE.....
61746W HN 3	MORGAN STANLEY CAPITAL I.....			...07/01/2014	CAPITALIZED INTEREST.....		0	51,311	0	5FM.....
62927@ AA 6	NHL U.S. FUNDING LP.....			...09/29/2014	BANK OF AMERICA.....		3,000,000	3,000,000	0	2Z.....
62927@ AB 4	NHL U.S. FUNDING LP.....			...09/29/2014	BANK OF AMERICA.....		13,000,000	13,000,000	0	2Z.....
629377 BJ 0	NRG ENERGY INC.....			...09/18/2014	VARIOUS.....		238,225	220,000	1,089	4FE.....
674003 A@ 7	OAKTREE CAPITAL MANAGEMENT LLC.....			...09/03/2014	JPMORGAN CHASE BANK.....		6,000,000	6,000,000	0	1Z.....
674215 AC 2	OASIS PETROLEUM INC.....			...07/28/2014	BANK OF AMERICA.....		121,325	115,000	4,169	4FE.....
69336T AH 9	PHI INC.....			...08/27/2014	DIRECT.....		503,440	501,000	11,690	4FE.....
69352J AL 1	PPL ENERGY SUPPLY LLC.....			...07/07/2014	VARIOUS.....		312,015	281,000	3,493	3FE.....
70202# AE 5	PARSONS CORPORATION.....			...07/01/2014	DIRECT.....		2,000,000	2,000,000	0	2Z.....
70202# AF 2	PARSONS CORPORATION.....			...07/01/2014	DIRECT.....		12,000,000	12,000,000	0	2Z.....
70788T AC 1	PENN VIRGINIA RESOURCE PARTNER.....			...09/09/2014	CL KING.....		11,100	10,000	235	3FE.....
72147K AB 4	PILGRIMS PRIDE CORP.....			...08/12/2014	JP MORGAN SECURITIES INC.....		173,663	165,000	2,166	4FE.....
723456 AN 9	PINNACLE ENTERTAINMENT INC.....			...08/06/2014	BANK OF AMERICA.....		86,444	80,000	1,325	4FE.....
72650R BF 8	PLAINS ALL AMER PIPELINE.....			...09/02/2014	CHASE SECURITIES.....		23,669,543	23,707,000	0	2FE.....
74170* AD 1	PRIME PROPERY FUND LLC.....			...07/30/2014	SUN TRUST FIXED INCOME.....		1,000,000	1,000,000	0	2Z.....
74170* AE 9	PRIME PROPERY FUND LLC.....			...07/30/2014	SUN TRUST FIXED INCOME.....		1,000,000	1,000,000	0	2Z.....
74456Q BH 8	PUBLIC SERVICE ELECTRIC & GAS.....			...08/06/2014	RBS GREENWICH CAPITAL.....		12,921,828	12,945,000	0	1FE.....
74966N AA 4	RJS POWER HOLDINGS LLC.....			...07/02/2014	JP MORGAN CUSTODIAN SERVICES.....		228,000	228,000	0	4FE.....
75886A AM 0	REGENCY ENERGY PARTNERS.....			...07/23/2014	VARIOUS.....		421,885	390,000	942	3FE.....
75886A AQ 1	REGENCY ENERGY PARTNERS.....			...07/22/2014	BARCLAYS CAPITAL.....		174,518	176,000	0	3FE.....
78408L AB 3	SC JOHNSON & SON INC.....			...09/30/2014	VARIOUS.....		13,646,010	13,657,000	0	1FE.....
785592 AE 6	SABINE PASS LIQUEFACTION LLC.....			...07/17/2014	RBC CAPITAL MARKETS.....		271,674	260,000	7,030	3FE.....
80007P AL 3	SANDRIDGE ENERGY INC.....			...08/12/2014	VARIOUS.....		105,269	100,000	647	4FE.....
81211K AR 1	SEALED AIR CORP.....			...08/04/2014	CREDIT SUISSE.....		89,000	80,000	2,643	4FE.....
828807 CS 4	SIMON PROPERTY GROUP LP.....			...09/03/2014	DEUTSCHEALEX BROWN EUROPE.....		9,980,400	10,000,000	0	1FE.....
829259 AG 5	SINCLAIR TELEVISION GROUP INC.....			...07/09/2014	CREDIT SUISSE.....		158,625	150,000	3,106	4FE.....
82967N AQ 1	SIRIUS XM RADIO INC.....			...07/17/2014	BANK OF AMERICA.....		538,175	515,000	9,329	4FE.....
85205T AD 2	SPIRIT AEROSYSTEMS INC.....			...09/17/2014	VARIOUS.....		370,725	345,000	3,533	4FE.....

QE04.2

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
85253# AB 7	STAG INDUSTRIAL OPERATING PARTNER.....		.....	...07/01/2014	BANK OF AMERICA.....		10,000,000	10,000,000	0	2FE.....
858119 AR 1	STEEL DYNAMICS INC.....		.....	...07/09/2014	CIBC WORLD MARKETS CORP.....		106,875	100,000	2,520	3FE.....
87264A AC 9	T-MOBILE USA INC.....		.....	...09/04/2014	VARIOUS.....		358,920	344,000	1,978	3FE.....
877249 AA 0	TAYLOR MORRISON COMMUNITIES INC.....		.....	...07/28/2014	WELLS FARGO INSTITUTIONAL.....		70,525	65,000	1,483	4FE.....
87952V AJ 5	TELESAT CANADA.....		.....	...09/23/2014	CL KING.....		41,200	40,000	873	4FE.....
880349 AN 5	TENNECO INC.....		.....	...07/02/2014	CL KING.....		83,520	80,000	2,463	3FE.....
89188# AA 1	TOWERPOINT INVESTMENTS LLC.....		.....	...09/11/2014	DIRECT.....		1,300,000	1,300,000	0	5Z.....
89188* AA 5	TOWERPOINT ACQUISITIONS LLC.....		.....	...09/29/2014	DIRECT.....		6,211,560	6,211,560	0	5Z.....
90363@ AB 6	USTA NATIONAL TENNIS CENTER.....		.....	...09/08/2014	BANK OF AMERICA.....		2,000,000	2,000,000	0	1FE.....
911365 AW 4	UNITED RENTALS INC.....		.....	...09/18/2014	BARING SECURITIES INC.....		27,094	25,000	47	4FE.....
913903 AP 5	UNIVERSAL HEALTH SERVICES INC.....		.....	...07/29/2014	JPMORGAN CHASE BANK.....		344,000	344,000	0	3FE.....
91630@ AA 3	UPPER PENINSULA POWER HOLDING COMPANY.....		.....	...09/16/2014	SCOTIA BANK.....		15,000,000	15,000,000	0	1Z.....
91911X AM 6	VALEANT PHARMACEUTICALS INTERNATIONAL.....		.....	...07/01/2014	BANK OF AMERICA.....		42,600	40,000	747	4FE.....
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY.....		.....	...08/22/2014	mitsubishi UFJ SECURITIES INTER.....		8,000,000	8,000,000	0	1FE.....
92890H AC 6	WEA FINANCE LLC / WESTFIELD UK.....		.....	...09/10/2014	CITIGROUP GLOBAL MARKETS INC NEW.....		25,869,406	25,966,000	0	2FE.....
966387 AF 9	WHITING PETROLEUM CORP.....		.....	...09/22/2014	CL KING.....		191,591	185,000	5,812	3FE.....
966387 AG 7	WHITING PETROLEUM CORP.....		.....	...09/08/2014	VARIOUS.....		414,988	395,000	7,322	3FE.....
97381W AN 4	WINDSTREAM CORP.....		.....	...09/02/2014	VARIOUS.....		155,960	145,000	4,101	4FE.....
978097 AC 7	WOLVERINE WORLD WIDE INC.....		.....	...07/17/2014	SUMRIDGE PARTNERS LLC.....		274,763	255,000	4,208	3FE.....
983130 AP 0	WYNN LAS VEGAS LLC/CORP.....		.....	...07/11/2014	JP MORGAN CUSTODIAN SERVICES.....		161,625	150,000	2,461	2FE.....
983130 AR 6	WYNN LAS VEGAS LLC/CORP.....		.....	...09/25/2014	CL KING.....		74,335	70,000	678	3FE.....
989194 AG 0	ZAYO GROUP LLC.....		.....	...07/30/2014	CL KING.....		58,988	55,000	410	4FE.....
008911 AX 7	AIR CANADA.....		A.....	...07/21/2014	CITIGROUP GLOBAL MARKETS INC NEW.....		325,500	300,000	6,356	3FE.....
50015Q AB 6	KODIAK OIL & GAS CORP.....		A.....	...09/12/2014	CL KING.....		76,300	70,000	1,675	4FE.....
903914 AA 7	ULTRA PETROLEUM CORP.....		I.....	...09/16/2014	GOLDMAN SACHS.....		159,688	155,000	2,222	4FE.....
111013 AL 2	BRITISH SKY BROADCASTING GROUP.....		F.....	...09/09/2014	BARCLAYS CAPITAL.....		10,934,291	10,976,000	0	2FE.....
151191 AX 1	CELULOSA ARAUCO Y CONSTITUCION.....		F.....	...07/15/2014	CHASE SECURITIES.....		2,146,316	2,171,000	0	2FE.....
15639K AA 0	CENTRICA PLC.....		F.....	...09/16/2014	BANK OF AMERICA.....		17,427,576	17,247,000	293,199	1FE.....
20442D AA 3	CIA BRASILEIRA DE ALUMIN.....		F.....	...07/16/2014	VARIOUS.....		4,515,500	4,600,000	15,411	2FE.....
22546Q AP 2	CREDIT SUISSE/NEW YORK NY.....		F.....	...09/04/2014	CREDIT SUISSE FIRST BOSTON.....		39,704,795	39,930,000	0	1FE.....
44986U AA 7	INEOS GROUP HOLDINGS SA.....		F.....	...09/16/2014	RBC DOMINION SEC CORP (OASYS).....		219,300	215,000	1,244	4FE.....
458207 AH 0	INTELSAT JACKSON HOLDINGS LTD.....		F.....	...07/21/2014	DEUTSCHE BANK SECURITIES INC.....		168,800	160,000	3,136	4FE.....
45824T AC 9	INTELSAT JACKSON HOLDINGS SA.....		F.....	...08/04/2014	SUN TRUST ROBINSON HUMPHREY.....		63,300	60,000	1,353	4FE.....
461127 D# 6	INTERTEK FINANCE PLC.....		F.....	...07/02/2014	DIRECT.....		9,000,000	9,000,000	0	1Z.....
46128M AG 6	INVERSIONES CMPC SA.....		F.....	...09/10/2014	CHASE SECURITIES.....		4,237,973	4,250,000	0	2FE.....
67051X AA 2	NUFARM AUSTRALIA LTD.....		F.....	...09/23/2014	CREDIT SUISSE.....		144,034	138,000	2,540	4FE.....
89366L AD 6	TRANSELEC SA.....		F.....	...07/10/2014	VARIOUS.....		2,768,156	2,791,000	102	2FE.....
G5351# AB 9	LAIRD GROUP PLC.....		F.....	...09/25/2014	DIRECT.....		27,000,000	27,000,000	0	2Z.....
Q3300* AC 7	DULUXGROUP LTD.....		F.....	...09/18/2014	DIRECT.....		8,000,000	8,000,000	0	2Z.....
3899999. Total Bonds - Industrial and Miscellaneous.....							572,863,166	572,944,816	1,141,185	XXX.....

QE04.3

SCHEDULE D - PART 3

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

1	2			3	4	5		6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
8399997. Total Bonds - Part 3.....									1,893,099,804	1,832,628,986	11,749,695	XXX.....
8399999. Total Bonds.....									1,893,099,804	1,832,628,986	11,749,695	XXX.....
Preferred Stocks - Industrial and Miscellaneous												
89188# 10 3	TOWERPOINT CAPITAL LLC.....				...07/17/2014	DIRECT.....		500.000	490,000	0.00	0	P2UFE.....
8499999. Total Preferred Stocks - Industrial and Miscellaneous.....									490,000	XXX.....	0	XXX.....
8999997. Total Preferred Stocks - Part 3.....									490,000	XXX.....	0	XXX.....
8999999. Total Preferred Stocks.....									490,000	XXX.....	0	XXX.....
Common Stocks - Industrial and Miscellaneous												
02376R 10 2	AMERICAN AIRLINES GROUP INC.....				...09/10/2014	DIRECT.....		9,212.000	0	XXX.....	0	L.....
16934W 10 6	CHIMERIX INC.....				...09/12/2014	DEUTSCHE BANK SECURITIES INC.....		8,028.000	228,397	XXX.....	0	L.....
89188# 11 1	TOWERPOINT INVESTMENTS, LLC.....				...07/17/2014	DIRECT.....		1.000	5,000	XXX.....	0	A.....
89188@ 11 3	TOWERPOINT INVESTMENTS, LLC.....				...07/17/2014	DIRECT.....		1.000	5,000	XXX.....	0	A.....
930427 10 9	WAGEWORKS INC.....				...09/24/2014	MERRILL LYNCH INC.....		6,583.000	328,492	XXX.....	0	L.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....									566,889	XXX.....	0	XXX.....
9799997. Total Common Stocks - Part 3.....									566,889	XXX.....	0	XXX.....
9799999. Total Common Stocks.....									566,889	XXX.....	0	XXX.....
9899999. Total Preferred and Common Stocks.....									1,056,889	XXX.....	0	XXX.....
9999999. Total Bonds, Preferred and Common Stocks.....									1,894,156,693	XXX.....	11,749,695	XXX.....

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

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

Bonds - U.S. Government

QE05	36202E	H5	1	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	1,726	1,726	1,734	1,727	0	(1)	0	(1)	0	1,726	0	0	0	70	05/20/2036	1.....
	36202E	W6	2	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	3,850,722	3,850,722	4,041,453	3,885,694	0	(34,972)	0	(34,972)	0	3,850,722	0	0	0	163,998	10/20/2038	1.....
	36202E	WF	2	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	811,919	811,919	850,105	819,719	0	(7,800)	0	(7,800)	0	811,919	0	0	0	34,670	09/20/2038	1.....
	36202E	XV	6	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	802,743	802,743	843,350	810,150	0	(7,408)	0	(7,408)	0	802,743	0	0	0	34,701	11/20/2038	1.....
	36203C	4X	7	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	49	49	49	49	0	0	0	0	0	49	0	0	0	3	06/15/2026	1.....
	36203C	5X	6	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	7	7	7	7	0	0	0	0	0	7	0	0	0	0	05/15/2026	1.....
	36204J	UL	8	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	341	341	347	341	0	0	0	0	0	341	0	0	0	18	09/15/2026	1.....
	36204U	2V	2	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	73	73	77	73	0	0	0	0	0	73	0	0	0	4	12/15/2024	1.....
	36205K	2N	1	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	30	30	30	30	0	0	0	0	0	30	0	0	0	2	01/15/2027	1.....
	36205K	3D	2	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	264	264	278	264	0	0	0	0	0	264	0	0	0	16	01/15/2027	1.....
	36205K	6C	1	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	50	50	53	51	0	(1)	0	(1)	0	50	0	0	0	3	02/15/2027	1.....
	36205K	JK	9	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/15/2024	1.....
	36205K	ZH	8	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	2,971	2,971	3,128	3,102	0	(132)	0	(132)	0	2,971	0	0	0	172	01/15/2027	1.....
	36205L	3L	2	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	122	122	129	123	0	0	0	0	0	122	0	0	0	7	12/15/2024	1.....
	36205L	J4	3	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	61	61	64	61	0	0	0	0	0	61	0	0	0	4	12/15/2024	1.....
	36205L	J8	4	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	182	182	192	183	0	(1)	0	(1)	0	182	0	0	0	11	12/15/2024	1.....
	36205R	4B	0	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	30	30	30	30	0	0	0	0	0	30	0	0	0	2	06/15/2026	1.....
	36205S	CV	5	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	13	13	14	14	0	0	0	0	0	13	0	0	0	1	09/15/2026	1.....
	36205X	YK	4	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	7	7	8	7	0	0	0	0	0	7	0	0	0	0	12/15/2024	1.....
	36206A	H3	0	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	13	13	14	13	0	0	0	0	0	13	0	0	0	1	11/15/2024	1.....
	36206D	UK	1	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	10	10	10	10	0	0	0	0	0	10	0	0	0	1	08/15/2026	1.....
	36206N	RK	3	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	245	245	250	245	0	0	0	0	0	245	0	0	0	13	05/15/2026	1.....
	36206P	2M	1	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	35	35	35	35	0	0	0	0	0	35	0	0	0	2	08/15/2026	1.....
	36206Q	4V	7	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	421	421	428	429	0	(9)	0	(9)	0	421	0	0	0	22	08/15/2026	1.....
	36206U	QQ	5	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	41	41	42	41	0	0	0	0	0	41	0	0	0	2	08/15/2026	1.....
	36206V	3A	3	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	46	46	47	46	0	0	0	0	0	46	0	0	0	2	08/15/2026	1.....
	36206V	RK	5	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	18	18	18	18	0	0	0	0	0	18	0	0	0	1	05/15/2026	1.....
	36206W	4Q	5	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	3,193	3,193	3,363	3,202	0	(9)	0	(9)	0	3,193	0	0	0	212	09/15/2026	1.....
	36206W	ZP	3	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	209	209	220	209	0	0	0	0	0	209	0	0	0	13	08/15/2026	1.....
	36206X	UX	9	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	615	615	627	616	0	(1)	0	(1)	0	615	0	0	0	33	08/15/2026	1.....
	36206Y	6P	1	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	12	12	13	12	0	0	0	0	0	12	0	0	0	1	09/15/2026	1.....
	36207B	VG	2	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	26	26	26	26	0	0	0	0	0	26	0	0	0	1	09/15/2026	1.....
	36207D	XG	6	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	94	94	96	94	0	0	0	0	0	94	0	0	0	5	09/15/2026	1.....
	36207E	DH	4	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	167	167	170	167	0	0	0	0	0	167	0	0	0	9	07/15/2026	1.....
	36207F	NR	8	GOVERNMENT NATL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	57	57	58	57	0	0	0	0	0	57	0	0	0	3	09/15/2026	1.....

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
36207F Y9 6	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		4	4	4	4	0	0	0	0	0	4	0	0	0	0	07/15/2026	1.....
36207F Z6 1	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		24	24	24	24	0	0	0	0	0	24	0	0	0	1	08/15/2026	1.....
36207G DB 2	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		4	4	4	4	0	0	0	0	0	4	0	0	0	0	09/15/2026	1.....
36207H TH 0	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		39	39	40	39	0	0	0	0	0	39	0	0	0	2	05/15/2026	1.....
36207H U2 1	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		70	70	72	70	0	0	0	0	0	70	0	0	0	4	06/15/2026	1.....
36207H WG 8	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		27	27	27	27	0	0	0	0	0	27	0	0	0	1	07/15/2026	1.....
36207P BD 0	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		27	27	28	27	0	0	0	0	0	27	0	0	0	1	08/15/2026	1.....
36207Q VB 0	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		1,502	1,502	1,530	1,514	0	(11)	0	(11)	0	1,502	0	0	0	71	10/15/2026	1.....
36209J XT 3	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		119	119	117	119	0	0	0	0	0	119	0	0	0	5	05/15/2028	1.....
36211A N8 5	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		128	128	126	128	0	0	0	0	0	128	0	0	0	6	04/15/2029	1.....
36213C P2 0	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		393	393	403	393	0	0	0	0	0	393	0	0	0	18	04/15/2031	1.....
362150 LS 1	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		134	134	119	132	0	1	0	1	0	134	0	0	0	7	06/15/2016	1.....
362154 MU 7	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		581	581	544	578	0	3	0	3	0	581	0	0	0	31	04/15/2016	1.....
362161 PM 7	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		1,319	1,319	1,235	1,313	0	6	0	6	0	1,319	0	0	0	70	10/15/2016	1.....
362162 NT 2	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		2,119	2,119	1,881	2,098	0	21	0	21	0	2,119	0	0	0	113	02/15/2017	1.....
362162 W3 9	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		119	119	125	119	0	(1)	0	(1)	0	119	0	0	0	7	02/15/2020	1.....
362163 J7 3	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		1,298	1,298	1,216	1,292	0	6	0	6	0	1,298	0	0	0	69	09/15/2016	1.....
362163 VP 9	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		216	216	228	217	0	(1)	0	(1)	0	216	0	0	0	13	12/15/2018	1.....
362163 WG 8	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		285	285	253	282	0	3	0	3	0	285	0	0	0	15	01/15/2017	1.....
362164 WV 3	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		487	487	432	482	0	4	0	4	0	487	0	0	0	26	10/15/2016	1.....
362164 XF 7	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		45	45	41	45	0	0	0	0	0	45	0	0	0	3	11/15/2016	1.....
362165 JZ 6	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		738	738	691	735	0	3	0	3	0	738	0	0	0	39	10/15/2016	1.....
362166 C5 7	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		966	966	858	958	0	9	0	9	0	966	0	0	0	52	04/15/2017	1.....
36216B UV 9	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		32	32	29	31	0	0	0	0	0	32	0	0	0	2	11/15/2016	1.....
36216H A6 3	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		914	914	811	906	0	8	0	8	0	914	0	0	0	49	10/15/2016	1.....
36216L 3G 0	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		114	114	107	114	0	1	0	1	0	114	0	0	0	6	08/15/2016	1.....
36216N 3P 6	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		503	503	471	499	0	4	0	4	0	503	0	0	0	27	09/15/2016	1.....
36216N KK 8	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		298	298	279	296	0	2	0	2	0	298	0	0	0	16	09/15/2016	1.....
36216P PC 6	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		1,056	1,056	937	1,046	0	9	0	9	0	1,056	0	0	0	56	10/15/2016	1.....
36216S E2 4	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		3,046	3,046	2,854	3,031	0	15	0	15	0	3,046	0	0	0	162	07/15/2016	1.....
362170 TC 6	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		92	92	82	91	0	1	0	1	0	92	0	0	0	5	05/15/2017	1.....
362171 KN 9	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		497	497	449	493	0	4	0	4	0	497	0	0	0	28	03/15/2017	1.....
362171 V6 4	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		94	94	84	93	0	1	0	1	0	94	0	0	0	5	05/15/2017	1.....
362174 KW 3	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		243	243	216	241	0	2	0	2	0	243	0	0	0	13	04/15/2017	1.....
362175 SR 3	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		437	437	395	434	0	3	0	3	0	437	0	0	0	25	03/15/2017	1.....
362176 J3 4	GOVERNMENT NATL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		305	305	270	302	0	3	0	3	0	305	0	0	0	16	04/15/2017	1.....

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
36217A	QC	7		09/01/2014	MBS PAYDOWN		531	531	471	526	0	5	0	5	0	531	0	0	0	28	01/15/2017	1
36217A	QE	3		09/01/2014	MBS PAYDOWN		155	155	138	154	0	2	0	2	0	155	0	0	0	8	12/15/2016	1
36217C	GK	6		09/01/2014	MBS PAYDOWN		347	347	308	343	0	4	0	4	0	347	0	0	0	19	04/15/2017	1
36217E	KU	5		09/01/2014	MBS PAYDOWN		64	64	57	63	0	1	0	1	0	64	0	0	0	3	06/15/2017	1
36217F	3Y	3		09/01/2014	MBS PAYDOWN		37	37	33	37	0	0	0	0	0	37	0	0	0	2	12/15/2016	1
36217K	KB	3		09/01/2014	MBS PAYDOWN		77	77	68	76	0	1	0	1	0	77	0	0	0	4	05/15/2017	1
36217L	YN	0		09/01/2014	MBS PAYDOWN		205	205	182	203	0	2	0	2	0	205	0	0	0	11	06/15/2017	1
36217M	ZB	3		09/01/2014	MBS PAYDOWN		238	238	215	236	0	2	0	2	0	238	0	0	0	14	02/15/2017	1
36217N	RJ	3		09/01/2014	MBS PAYDOWN		59	59	53	59	0	1	0	1	0	59	0	0	0	3	04/15/2017	1
36217P	RU	3		09/01/2014	MBS PAYDOWN		423	423	375	420	0	4	0	4	0	423	0	0	0	23	04/15/2017	1
36217S	C6	6		09/01/2014	MBS PAYDOWN		14	14	13	14	0	0	0	0	0	14	0	0	0	1	02/15/2017	1
36217S	JF	9		09/01/2014	MBS PAYDOWN		7	7	6	7	0	0	0	0	0	7	0	0	0	0	03/15/2017	1
36217U	BJ	4		09/01/2014	MBS PAYDOWN		73	73	65	72	0	1	0	1	0	73	0	0	0	4	03/15/2017	1
36217V	RZ	9		09/01/2014	MBS PAYDOWN		834	834	740	826	0	9	0	9	0	834	0	0	0	45	04/15/2017	1
36217W	VD	1		09/01/2014	MBS PAYDOWN		267	267	237	265	0	2	0	2	0	267	0	0	0	14	02/15/2017	1
36217X	WH	9		09/01/2014	MBS PAYDOWN		38	38	34	38	0	0	0	0	0	38	0	0	0	2	04/15/2017	1
36218K	M8	7		09/01/2014	MBS PAYDOWN		554	554	500	548	0	6	0	6	0	554	0	0	0	32	09/15/2017	1
36218P	QS	8		09/01/2014	MBS PAYDOWN		83	83	88	84	0	(1)	0	(1)	0	83	0	0	0	5	01/15/2020	1
36218S	J9	2		09/01/2014	MBS PAYDOWN		152	152	135	151	0	1	0	1	0	152	0	0	0	8	08/15/2017	1
36218W	B9	1		09/01/2014	MBS PAYDOWN		23	23	21	23	0	0	0	0	0	23	0	0	0	1	06/15/2017	1
362192	RP	3		09/01/2014	MBS PAYDOWN		2,122	2,122	1,917	2,107	0	16	0	16	0	2,122	0	0	0	121	12/15/2018	1
36241K	XC	7		09/01/2014	MBS PAYDOWN		567,353	567,353	593,948	573,205	0	(5,852)	0	(5,852)	0	567,353	0	0	0	22,410	11/15/2038	1
36294T	5B	7		09/01/2014	MBS PAYDOWN		94	94	94	94	0	0	0	0	0	94	0	0	0	4	11/15/2036	1
36296Q	L8	0		09/01/2014	MBS PAYDOWN		909,338	909,338	954,379	919,144	0	(9,806)	0	(9,806)	0	909,338	0	0	0	36,474	03/15/2039	1
912803	DN	0		08/01/2014	DIRECT		29,299,130	62,000,000	27,018,978	28,811,306	0	487,823	0	487,823	0	29,299,130	0	0	0	0	08/15/2040	1
912810	FM	5		08/04/2014	HSBC SECURITIES INC		71,341,733	50,000,000	71,328,125	0	0	0	0	0	0	71,328,125	0	13,608	13,608	696,332	05/15/2030	1
912810	FP	8		09/09/2014	SG AMERICAS SECURITIES		165,585,938	125,000,000	165,585,938	0	0	0	0	0	0	165,585,938	0	0	0	474,694	02/15/2031	1
912810	FT	0		09/09/2014	VARIOUS		388,250,938	321,000,000	388,250,938	0	0	0	0	0	0	388,250,938	0	0	0	3,939,950	02/15/2036	1
912810	PZ	5		09/30/2014	MBS PAYDOWN		0	26,780	33,382	(220)	0	220	0	220	0	0	0	0	0	661	01/15/2029	1
912810	QP	6		09/30/2014	MBS PAYDOWN		0	141,250	174,106	(2,223)	0	2,223	0	2,223	0	0	0	0	0	2,967	02/15/2041	1
912810	QV	3		09/30/2014	MBS PAYDOWN		0	86,250	83,913	(1,495)	0	1,495	0	1,495	0	0	0	0	0	604	02/15/2042	1
912810	QW	1		09/08/2014	BNP PARIBAS AMERICAS		72,179,421	75,000,000	72,175,781	0	0	0	0	0	0	72,175,781	0	3,640	3,640	715,353	05/15/2042	1
912810	QX	9		08/07/2014	BARCLAYS CAPITAL		72,800,000	80,000,000	72,800,000	0	0	0	0	0	0	72,800,000	0	0	0	1,057,459	08/15/2042	1
912810	QY	7		08/04/2014	VARIOUS		112,578,125	125,000,000	112,578,125	0	0	0	0	0	0	112,578,125	0	0	0	765,965	11/15/2042	1
912810	QZ	4		09/12/2014	BANK OF AMERICA		98,807,469	101,500,000	98,807,469	0	0	0	0	0	0	98,807,469	0	0	0	250,408	02/15/2043	1
912810	RA	8		09/30/2014	MBS PAYDOWN		0	6,250	4,918	(101)	0	101	0	101	0	0	0	0	0	39	02/15/2043	1

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

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)	
912810 RC 4	UNITED STATES OF AMERICA TREASURY.....			09/08/2014	BARCLAYS CAPITAL.....		107,049,094	99,400,000	107,049,094	0	0	0	0	0	0	107,049,094	0	0	0	1,003,666	08/15/2043	1.....	
912810 RE 0	UNITED STATES OF AMERICA TREASURY.....			08/25/2014	MORGAN STANLEY.....		54,703,125	50,000,000	54,703,125	0	0	0	0	0	0	54,703,125	0	0	0	54,178	02/15/2044	1.....	
912828 LK 4	UNITED STATES OF AMERICA TREASURY.....			08/31/2014	VARIOUS.....		600,000	600,000	601,525	600,214	0	(214)	0	(214)	0	600,000	0	0	0	14,250	08/31/2014	1.....	
912828 QV 5	U.S. TREASURY INFLATION INDEX.....			09/30/2014	MBS PAYDOWN.....		0	25,000	24,437	(363)	0	363	0	363	0	0	0	0	0	154	07/15/2021	1.....	
912828 VS 6	UNITED STATES OF AMERICA TREASURY.....			08/12/2014	BANK OF AMERICA.....		134,960,156	133,500,000	134,960,156	0	0	0	0	0	0	134,960,156	0	0	0	1,650,311	08/15/2023	1.....	
912834 LR 7	UNITED STATES OF AMERICA TREASURY.....			08/01/2014	DIRECT.....		12,096,015	30,400,000	11,578,061	11,866,174	0	229,840	0	229,840	0	12,096,015	0	0	0	0	08/15/2042	1.....	
0599999. Total Bonds - U.S Government.....							1,327,229,022	1,260,663,408	1,325,075,598	48,317,012	0	656,011	0	656,011	0	1,327,211,774	0	17,248	17,248	10,921,194	XXX...	XXX...	
Bonds - All Other Government																							
135087 YS 7	CANADA (GOVT OF).....			C.. 07/01/2014	DIRECT.....		(171,535)	0	0	0	0	0	0	0	0	(171,535)	0	0	(171,535)	349,780	06/01/2014	1FE.....	
1099999. Total Bonds - All Other Government.....							(171,535)	0	0	0	0	0	0	0	0	(171,535)	0	0	(171,535)	349,780	XXX...	XXX...	
Bonds - U.S. Special Revenue and Special Assessment																							
31283G Z2 6	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		2,354	2,354	2,346	2,353	0	1	0	1	0	2,354	0	0	0	107	09/01/2027	1.....	
31283H 5J 0	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		31,482	31,482	31,752	31,524	0	(42)	0	(42)	0	31,482	0	0	0	1,150	01/01/2035	1.....	
31283H BX 2	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		3,786	3,786	3,868	3,795	0	(8)	0	(8)	0	3,786	0	0	0	169	07/01/2028	1.....	
31283H PQ 2	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		1,777	1,777	1,797	1,779	0	(2)	0	(2)	0	1,777	0	0	0	64	06/01/2031	1.....	
31283H QB 4	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		4,206	4,206	4,248	4,211	0	(5)	0	(5)	0	4,206	0	0	0	152	12/01/2031	1.....	
31283H SA 4	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		9,823	9,823	9,920	9,837	0	(14)	0	(14)	0	9,823	0	0	0	342	05/01/2032	1.....	
31283H WY 7	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		905	905	917	906	0	(2)	0	(2)	0	905	0	0	0	33	06/01/2033	1.....	
31287L FT 4	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		513	513	518	513	0	0	0	0	0	513	0	0	0	19	12/01/2031	1.....	
31287L GU 0	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		44	44	45	44	0	0	0	0	0	44	0	0	0	2	12/01/2031	1.....	
31287L R5 3	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		1,036	1,036	1,046	1,038	0	(2)	0	(2)	0	1,036	0	0	0	42	12/01/2031	1.....	
31287L XB 3	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		364	364	368	364	0	0	0	0	0	364	0	0	0	13	12/01/2031	1.....	
31287L ZY 1	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		124	124	125	124	0	0	0	0	0	124	0	0	0	5	12/01/2031	1.....	
31287M NV 8	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		60	60	61	60	0	0	0	0	0	60	0	0	0	2	01/01/2032	1.....	
31287M RS 1	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		55	55	55	55	0	0	0	0	0	55	0	0	0	2	01/01/2032	1.....	
31287M UW 8	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		374	374	380	375	0	0	0	0	0	374	0	0	0	12	01/01/2032	1.....	
31287M WB 2	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		1,066	1,066	1,077	1,069	0	(3)	0	(3)	0	1,066	0	0	0	44	01/01/2032	1.....	
31287N 5T 1	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		241	241	244	242	0	(1)	0	(1)	0	241	0	0	0	9	01/01/2032	1.....	
31287N E4 6	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		54	54	55	55	0	0	0	0	0	54	0	0	0	2	01/01/2032	1.....	
31287N GQ 5	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		259	259	262	259	0	0	0	0	0	259	0	0	0	9	01/01/2032	1.....	
31287P F8 1	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		583	583	589	583	0	0	0	0	0	583	0	0	0	21	02/01/2032	1.....	
31287P GE 7	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		4,711	4,711	4,757	4,727	0	(17)	0	(17)	0	4,711	0	0	0	173	02/01/2032	1.....	
31287P S2 0	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		15,739	15,739	15,940	15,744	0	(5)	0	(5)	0	15,739	0	0	0	509	02/01/2032	1.....	
31287Q JJ 1	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		2,515	2,515	2,540	2,516	0	(1)	0	(1)	0	2,515	0	0	0	92	03/01/2032	1.....	
31287Q P9 6	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		116	116	117	116	0	0	0	0	0	116	0	0	0	4	03/01/2032	1.....	
31287Q PM 7	FED HOME LOAN MTG CORP.....			09/01/2014	MBS PAYDOWN.....		518	518	523	518	0	0	0	0	0	518	0	0	0	20	03/01/2032	1.....	

QE05.3

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31287Q	ZV	6		09/01/2014	MBS PAYDOWN		623	623	629	623	0	0	0	0	0	623	0	0	0	23	02/01/2032	1
31287R	SY	6		09/01/2014	MBS PAYDOWN		35	35	35	35	0	0	0	0	0	35	0	0	0	1	04/01/2032	1
31287V	6K	1		09/01/2014	MBS PAYDOWN		89	89	87	88	0	1	0	1	0	89	0	0	0	4	07/01/2032	1
31287X	CB	0		09/01/2014	MBS PAYDOWN		391	391	384	391	0	0	0	0	0	391	0	0	0	17	08/01/2032	1
31288B	EL	3		09/01/2014	MBS PAYDOWN		3,486	3,486	3,521	3,489	0	(3)	0	(3)	0	3,486	0	0	0	128	11/01/2032	1
31288C	SX	0		09/01/2014	MBS PAYDOWN		76,362	76,362	77,121	76,527	0	(165)	0	(165)	0	76,362	0	0	0	2,460	12/01/2032	1
31288C	TF	8		09/01/2014	MBS PAYDOWN		1,392	1,392	1,406	1,392	0	0	0	0	0	1,392	0	0	0	51	12/01/2032	1
31288C	ZQ	7		09/01/2014	MBS PAYDOWN		4,380	4,380	4,424	4,382	0	(1)	0	(1)	0	4,380	0	0	0	161	12/01/2032	1
31288D	ED	7		09/01/2014	MBS PAYDOWN		95,578	95,578	96,797	95,604	0	(27)	0	(27)	0	95,578	0	0	0	3,504	01/01/2033	1
31288D	UH	0		09/01/2014	MBS PAYDOWN		1,718	1,718	1,755	1,721	0	(3)	0	(3)	0	1,718	0	0	0	69	11/01/2032	1
31288D	UJ	6		09/01/2014	MBS PAYDOWN		23,859	23,859	24,374	23,927	0	(68)	0	(68)	0	23,859	0	0	0	1,055	11/01/2032	1
31288F	4Y	7		09/01/2014	MBS PAYDOWN		131	131	135	132	0	0	0	0	0	131	0	0	0	5	03/01/2033	1
31288F	VE	1		09/01/2014	MBS PAYDOWN		236	236	239	236	0	0	0	0	0	236	0	0	0	9	02/01/2033	1
31288F	W7	5		09/01/2014	MBS PAYDOWN		948	948	958	951	0	(3)	0	(3)	0	948	0	0	0	36	02/01/2033	1
31288F	YD	0		09/01/2014	MBS PAYDOWN		23	23	24	23	0	0	0	0	0	23	0	0	0	1	03/01/2033	1
31288G	6D	9		09/01/2014	MBS PAYDOWN		1,626	1,626	1,661	1,628	0	(2)	0	(2)	0	1,626	0	0	0	65	03/01/2033	1
31288G	HL	9		09/01/2014	MBS PAYDOWN		44	44	44	44	0	0	0	0	0	44	0	0	0	2	02/01/2033	1
31288G	JV	5		09/01/2014	MBS PAYDOWN		3,230	3,230	3,262	3,232	0	(3)	0	(3)	0	3,230	0	0	0	119	03/01/2033	1
31288G	YJ	5		09/01/2014	MBS PAYDOWN		129,474	129,474	130,899	129,710	0	(236)	0	(236)	0	129,474	0	0	0	4,793	03/01/2033	1
31288G	YP	1		09/01/2014	MBS PAYDOWN		6,063	6,063	6,147	6,065	0	(2)	0	(2)	0	6,063	0	0	0	245	02/01/2033	1
31288H	7J	3		09/01/2014	MBS PAYDOWN		1,638	1,638	1,654	1,640	0	(2)	0	(2)	0	1,638	0	0	0	64	05/01/2033	1
31288H	BW	9		09/01/2014	MBS PAYDOWN		1,146	1,146	1,171	1,147	0	(1)	0	(1)	0	1,146	0	0	0	46	04/01/2033	1
31288H	D8	0		09/01/2014	MBS PAYDOWN		117	117	119	119	0	(2)	0	(2)	0	117	0	0	0	4	04/01/2033	1
31288H	EJ	5		09/01/2014	MBS PAYDOWN		1,943	1,943	1,962	1,944	0	(2)	0	(2)	0	1,943	0	0	0	71	04/01/2033	1
31288H	KW	9		09/01/2014	MBS PAYDOWN		240	240	242	240	0	0	0	0	0	240	0	0	0	8	04/01/2033	1
31288H	PV	6		09/01/2014	MBS PAYDOWN		73	73	75	73	0	0	0	0	0	73	0	0	0	3	04/01/2033	1
31288H	Q9	4		09/01/2014	MBS PAYDOWN		2,778	2,778	2,806	2,780	0	(2)	0	(2)	0	2,778	0	0	0	113	03/01/2033	1
31288H	V3	1		09/01/2014	MBS PAYDOWN		31,086	31,086	31,396	31,094	0	(7)	0	(7)	0	31,086	0	0	0	999	05/01/2033	1
31288H	XB	1		09/01/2014	MBS PAYDOWN		290	290	293	290	0	0	0	0	0	290	0	0	0	11	01/01/2033	1
31288J	2K	1		09/01/2014	MBS PAYDOWN		19,262	19,262	19,453	19,266	0	(4)	0	(4)	0	19,262	0	0	0	793	05/01/2033	1
31288J	AG	1		09/01/2014	MBS PAYDOWN		414	414	418	415	0	(1)	0	(1)	0	414	0	0	0	15	05/01/2033	1
31288J	HD	1		09/01/2014	MBS PAYDOWN		6,052	6,052	6,183	6,055	0	(3)	0	(3)	0	6,052	0	0	0	271	05/01/2033	1
31288J	JE	7		09/01/2014	MBS PAYDOWN		150	150	152	150	0	0	0	0	0	150	0	0	0	5	05/01/2033	1
31288J	R9	9		09/01/2014	MBS PAYDOWN		48	48	49	48	0	0	0	0	0	48	0	0	0	2	04/01/2033	1
31288J	UH	7		09/01/2014	MBS PAYDOWN		15,955	15,955	16,178	15,990	0	(35)	0	(35)	0	15,955	0	0	0	560	05/01/2033	1
31288J	W5	1		09/01/2014	MBS PAYDOWN		48	48	48	48	0	0	0	0	0	48	0	0	0	2	05/01/2033	1

QE05.4

SCHEDULE D - PART 4

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

QE05.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31288J YK 6	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		664	664	670	664	0	0	0	0	0	664	0	0	0	24	01/01/2033	1.....
31288J YL 4	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		236	236	239	236	0	0	0	0	0	236	0	0	0	9	02/01/2033	1.....
31288K B3 6	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		234	234	237	236	0	(1)	0	(1)	0	234	0	0	0	9	05/01/2033	1.....
31288K B8 5	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		107	107	110	107	0	0	0	0	0	107	0	0	0	4	06/01/2033	1.....
3128F5 KA 5	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		239	239	244	239	0	0	0	0	0	239	0	0	0	10	11/01/2025	1.....
3128F9 S9 2	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		200	200	205	202	0	(2)	0	(2)	0	200	0	0	0	8	03/01/2026	1.....
3128FL MH 3	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		67	67	69	68	0	0	0	0	0	67	0	0	0	3	02/01/2027	1.....
3128FV AZ 4	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		56	56	57	58	0	(2)	0	(2)	0	56	0	0	0	2	01/01/2028	1.....
3128FV KX 8	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		5	5	6	5	0	0	0	0	0	5	0	0	0	0	01/01/2028	1.....
3128FY RM 9	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		54	54	55	54	0	0	0	0	0	54	0	0	0	2	04/01/2028	1.....
3128HX S9 7	FED HOME LOAN MTG CORP			09/15/2014	MBS PAYDOWN		701,645	701,645	701,206	701,456	0	188	0	188	0	701,645	0	0	0	3,090	08/15/2042	1.....
3128K0 2T 9	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		645	645	631	645	0	0	0	0	0	645	0	0	0	24	12/01/2035	1.....
3128K0 K7 7	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		237	237	231	236	0	1	0	1	0	237	0	0	0	9	12/01/2035	1.....
3128K0 VA 8	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		609	609	596	607	0	2	0	2	0	609	0	0	0	23	12/01/2035	1.....
3128K1 LG 4	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		3,318	3,318	3,247	3,307	0	12	0	12	0	3,318	0	0	0	107	12/01/2035	1.....
3128K5 6N 7	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		6,068	6,068	6,156	6,069	0	(1)	0	(1)	0	6,068	0	0	0	222	06/01/2035	1.....
3128K6 G9 5	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		526	526	534	529	0	(3)	0	(3)	0	526	0	0	0	18	06/01/2035	1.....
3128K6 GH 7	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		4,466	4,466	4,531	4,485	0	(19)	0	(19)	0	4,466	0	0	0	171	06/01/2035	1.....
3128LX BR 0	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		50,297	50,297	50,729	50,367	0	(70)	0	(70)	0	50,297	0	0	0	1,802	07/01/2035	1.....
3128M4 J3 8	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		7,349	7,349	7,542	7,392	0	(43)	0	(43)	0	7,349	0	0	0	347	02/01/2037	1.....
3128M5 AR 1	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		25,679	25,679	23,876	25,385	0	295	0	295	0	25,679	0	0	0	773	03/01/2036	1.....
3128M5 CD 0	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		16,172	16,172	16,792	16,243	0	(71)	0	(71)	0	16,172	0	0	0	696	12/01/2033	1.....
3128M5 QZ 6	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		39,019	39,019	41,299	39,450	0	(431)	0	(431)	0	39,019	0	0	0	1,555	01/01/2038	1.....
3128NH 6F 5	FED HOME LOAN MTG CORP			09/01/2014	VARIOUS		108	108	109	108	0	0	0	0	0	108	0	0	0	2	03/01/2037	1.....
3128NH V4 2	FED HOME LOAN MTG CORP			09/01/2014	VARIOUS		54,574	54,574	55,116	54,599	0	(25)	0	(25)	0	54,574	0	0	0	1,197	03/01/2037	1.....
312913 X5 0	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		53,947	53,947	51,065	53,778	0	169	0	169	0	53,947	0	0	0	2,641	12/15/2022	1.....
312915 AX 9	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		139,927	139,927	112,591	138,601	0	1,326	0	1,326	0	139,927	0	0	0	5,344	04/15/2023	1.....
312915 FC 0	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		57,814	57,814	53,823	57,577	0	237	0	237	0	57,814	0	0	0	2,669	04/15/2023	1.....
31292G TP 1	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		774	774	791	777	0	(2)	0	(2)	0	774	0	0	0	31	09/01/2027	1.....
31292G V4 5	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		589	589	601	590	0	(1)	0	(1)	0	589	0	0	0	23	07/01/2028	1.....
31292G VT 0	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		82	82	84	82	0	0	0	0	0	82	0	0	0	3	06/01/2028	1.....
31292G WG 7	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		408	408	417	410	0	(1)	0	(1)	0	408	0	0	0	18	09/01/2028	1.....
31292G WT 9	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		311	311	317	311	0	(1)	0	(1)	0	311	0	0	0	13	10/01/2028	1.....
31292G X6 8	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		1,127	1,127	1,151	1,130	0	(3)	0	(3)	0	1,127	0	0	0	50	01/01/2029	1.....
31292G XD 3	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		495	495	506	497	0	(1)	0	(1)	0	495	0	0	0	21	11/01/2028	1.....
31292H M8 4	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		631	631	637	632	0	(1)	0	(1)	0	631	0	0	0	21	11/01/2031	1.....

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

QE05.6

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31292H NF 7	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	.....17,975	17,975	18,154	18,002	0	(27)	0	(27)	0	17,975	0	0	0	650	01/01/2032	1.....
31292H P9 9	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	......137	137	139	137	0	0	0	0	0	137	0	0	0	5	03/01/2032	1.....
31292H QQ 0	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	.....11,784	11,784	11,901	11,815	0	(31)	0	(31)	0	11,784	0	0	0	408	04/01/2032	1.....
31292H S8 8	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	......2,858	2,858	2,894	2,863	0	(5)	0	(5)	0	2,858	0	0	0	104	01/01/2033	1.....
31292H SR 6	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	.....25,492	25,492	25,818	25,543	0	(51)	0	(51)	0	25,492	0	0	0	920	11/01/2032	1.....
31292H SZ 8	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	......1,166	1,166	1,178	1,168	0	(2)	0	(2)	0	1,166	0	0	0	43	12/01/2032	1.....
31292H UP 7	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	.....88,204	88,204	89,555	88,400	0	(197)	0	(197)	0	88,204	0	0	0	3,250	02/01/2033	1.....
31292H VU 5	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	......2,433	2,433	2,464	2,438	0	(5)	0	(5)	0	2,433	0	0	0	89	04/01/2033	1.....
31292H WM 2	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	.....33,924	33,924	34,273	33,970	0	(46)	0	(46)	0	33,924	0	0	0	1,243	05/01/2033	1.....
31292H X3 3	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	.....88,039	88,039	89,040	88,177	0	(138)	0	(138)	0	88,039	0	0	0	2,920	08/01/2033	1.....
31292H XA 7	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	.....128,464	128,464	130,284	128,712	0	(248)	0	(248)	0	128,464	0	0	0	4,760	06/01/2033	1.....
31292H XB 5	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	.....45,541	45,541	46,864	45,734	0	(193)	0	(193)	0	45,541	0	0	0	1,526	06/01/2033	1.....
31292H YL 2	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	......1,027	1,027	1,050	1,032	0	(4)	0	(4)	0	1,027	0	0	0	38	08/01/2033	1.....
31292H YT 5	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	.....47,572	47,572	48,113	47,649	0	(77)	0	(77)	0	47,572	0	0	0	1,585	09/01/2033	1.....
31292H ZM 9	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	.....19,200	19,200	19,420	19,229	0	(29)	0	(29)	0	19,200	0	0	0	644	10/01/2033	1.....
31292K 6A 0	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	.....1,307,962	1,307,962	1,313,889	1,308,449	0	(487)	0	(487)	0	1,307,962	0	0	0	34,517	12/01/2040	1.....
31293E PH 7	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	......846	846	854	846	0	0	0	0	0	846	0	0	0	31	12/01/2028	1.....
31293J 6A 2	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	......63	63	64	64	0	0	0	0	0	63	0	0	0	2	01/01/2029	1.....
31293J ZB 8	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	......58	58	59	58	0	0	0	0	0	58	0	0	0	3	02/01/2029	1.....
31293L KR 4	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	......33	33	34	33	0	0	0	0	0	33	0	0	0	1	02/01/2029	1.....
31293Q T3 7	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	......42	42	43	43	0	0	0	0	0	42	0	0	0	2	05/01/2029	1.....
31293V DL 3	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	......306	306	313	310	0	(4)	0	(4)	0	306	0	0	0	13	07/01/2029	1.....
31294E JF 7	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	......26	26	27	26	0	0	0	0	0	26	0	0	0	1	04/01/2030	1.....
31296J 2F 2	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	......491	491	498	491	0	0	0	0	0	491	0	0	0	18	07/01/2033	1.....
31296J C2 0	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	......287	287	290	287	0	0	0	0	0	287	0	0	0	11	06/01/2033	1.....
31296J E7 7	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	......489	489	494	489	0	0	0	0	0	489	0	0	0	18	06/01/2033	1.....
31296J GT 7	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	.....6,271	6,271	6,333	6,273	0	(3)	0	(3)	0	6,271	0	0	0	235	06/01/2033	1.....
31296J SB 3	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	......71	71	72	71	0	0	0	0	0	71	0	0	0	3	06/01/2033	1.....
31296J VP 8	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	.....30,019	30,019	30,318	30,122	0	(103)	0	(103)	0	30,019	0	0	0	966	06/01/2033	1.....
31296J VQ 6	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	......988	988	998	991	0	(3)	0	(3)	0	988	0	0	0	36	06/01/2033	1.....
31296J VR 4	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	.....5,867	5,867	5,925	5,868	0	(1)	0	(1)	0	5,867	0	0	0	215	06/01/2033	1.....
31296J VS 2	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	.....4,925	4,925	4,974	4,930	0	(5)	0	(5)	0	4,925	0	0	0	181	06/01/2033	1.....
31296K EQ 2	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	.....2,619	2,619	2,650	2,624	0	(4)	0	(4)	0	2,619	0	0	0	88	07/01/2033	1.....
31296K TN 3	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	.....1,867	1,867	1,895	1,872	0	(5)	0	(5)	0	1,867	0	0	0	75	07/01/2033	1.....
31296L 5M 9	FED HOME LOAN MTG CORP.....		....	09/01/2014	MBS PAYDOWN.....	.....	.....9,829	9,829	9,974	9,832	0	(3)	0	(3)	0	9,829	0	0	0	316	08/01/2033	1.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31296L FD 8	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		66,444	66,444	67,230	66,553	0	(109)	0	(109)	0	66,444	0	0	0	2,214	08/01/2033	1.....
31296L JQ 5	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		64,921	64,921	65,688	65,095	0	(174)	0	(174)	0	64,921	0	0	0	2,162	08/01/2033	1.....
31296M 6J 3	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		7,843	7,843	7,933	7,855	0	(13)	0	(13)	0	7,843	0	0	0	276	09/01/2033	1.....
31296M 6U 8	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		1,518	1,518	1,551	1,519	0	(1)	0	(1)	0	1,518	0	0	0	61	09/01/2033	1.....
31296M GN 3	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		3,086	3,086	3,153	3,089	0	(3)	0	(3)	0	3,086	0	0	0	123	10/01/2032	1.....
31296M HH 5	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		33,164	33,164	33,541	33,194	0	(30)	0	(30)	0	33,164	0	0	0	1,222	09/01/2033	1.....
31296M L4 9	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		42,337	42,337	42,823	42,414	0	(77)	0	(77)	0	42,337	0	0	0	1,405	09/01/2033	1.....
31296M VC 0	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		231	231	236	235	0	(4)	0	(4)	0	231	0	0	0	9	09/01/2033	1.....
31296M VW 6	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		8,432	8,432	8,555	8,460	0	(28)	0	(28)	0	8,432	0	0	0	309	09/01/2033	1.....
31296N BE 6	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		128,059	128,059	129,573	128,133	0	(74)	0	(74)	0	128,059	0	0	0	3,950	10/01/2033	1.....
31296N DV 6	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		65,490	65,490	66,234	65,634	0	(144)	0	(144)	0	65,490	0	0	0	2,209	09/01/2033	1.....
31296N JW 8	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		272	272	276	272	0	0	0	0	0	272	0	0	0	10	09/01/2033	1.....
31296N RN 9	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		6,470	6,470	6,543	6,475	0	(5)	0	(5)	0	6,470	0	0	0	216	06/01/2033	1.....
31296Q HM 5	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		112,485	112,485	113,814	112,694	0	(209)	0	(209)	0	112,485	0	0	0	3,462	11/01/2033	1.....
31296Q SZ 4	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		15,163	15,163	15,335	15,185	0	(22)	0	(22)	0	15,163	0	0	0	483	11/01/2033	1.....
31296R QM 3	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		242,177	242,177	244,929	242,368	0	(190)	0	(190)	0	242,177	0	0	0	8,391	11/01/2033	1.....
31296T GJ 7	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		24,909	24,909	25,192	24,909	0	0	0	0	0	24,909	0	0	0	791	02/01/2034	1.....
31296T PN 8	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		46,346	46,346	46,894	46,346	0	0	0	0	0	46,346	0	0	0	1,509	02/01/2034	1.....
31296U PG 0	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		16,955	16,955	17,148	16,955	0	0	0	0	0	16,955	0	0	0	566	03/01/2034	1.....
31296U PU 9	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		7,810	7,810	7,902	7,810	0	0	0	0	0	7,810	0	0	0	257	03/01/2034	1.....
31296X 5W 1	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		3,908	3,908	3,954	3,908	0	0	0	0	0	3,908	0	0	0	130	05/01/2034	1.....
31296X 6P 5	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		3,107	3,107	3,143	3,107	0	0	0	0	0	3,107	0	0	0	103	05/01/2034	1.....
31296Y AK 9	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		5,936	5,936	6,005	5,936	0	0	0	0	0	5,936	0	0	0	199	05/01/2034	1.....
31297A VP 6	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		11,513	11,513	11,646	11,513	0	0	0	0	0	11,513	0	0	0	409	06/01/2034	1.....
31297B K7 6	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		3,863	3,863	3,907	3,863	0	0	0	0	0	3,863	0	0	0	129	06/01/2034	1.....
31297N KN 5	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		50,783	50,783	51,092	50,856	0	(73)	0	(73)	0	50,783	0	0	0	2,076	08/01/2035	1.....
31297Q ZY 8	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		671	671	657	671	0	0	0	0	0	671	0	0	0	25	06/01/2035	1.....
31297T MS 9	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		31,161	31,161	31,379	31,221	0	(59)	0	(59)	0	31,161	0	0	0	1,143	09/01/2035	1.....
31297U 5X 4	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		4,233	4,233	4,295	4,259	0	(25)	0	(25)	0	4,233	0	0	0	138	10/01/2034	1.....
31297U PG 9	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		64,782	64,782	65,235	64,860	0	(78)	0	(78)	0	64,782	0	0	0	2,377	10/01/2035	1.....
31297V UG 1	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		24,576	24,576	24,274	24,494	0	82	0	82	0	24,576	0	0	0	1,012	11/01/2035	1.....
31298M DQ 7	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		363	363	367	363	0	0	0	0	0	363	0	0	0	16	05/01/2031	1.....
31298R H4 1	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		4,814	4,814	4,862	4,816	0	(2)	0	(2)	0	4,814	0	0	0	195	07/01/2031	1.....
31298S PG 3	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		307	307	313	307	0	0	0	0	0	307	0	0	0	13	02/01/2029	1.....
31298W 2T 1	FED HOME LOAN MTG CORP.....			....	09/01/2014	MBS PAYDOWN.....		1,747	1,747	1,764	1,747	0	0	0	0	0	1,747	0	0	0	72	11/01/2031	1.....
31298W NG 6	FED HOME LOAN MTG CORP.....				09/01/2014	MBS PAYDOWN.....		120	120	122	120	0	0	0	0	0	120	0	0	0	4	11/01/2031	1.....

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CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31298Y WM 9	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		1,021	1,021	1,031	1,022	0	0	0	0	0	1,021	0	0	0	37	12/01/2031	1
31335G LX 1	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		879	879	898	881	0	(3)	0	(3)	0	879	0	0	0	38	09/01/2025	1
31335G NJ 0	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		1,456	1,456	1,492	1,463	0	(7)	0	(7)	0	1,456	0	0	0	53	03/01/2026	1
31335H SA 2	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		39	39	41	40	0	0	0	0	0	39	0	0	0	2	01/01/2022	1
31335H X7 3	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		881	881	900	883	0	(2)	0	(2)	0	881	0	0	0	35	06/01/2023	1
3133T6 M9 9	FED HOME LOAN MTG CORP			09/01/2014	MBS PAYDOWN		33,584	33,584	33,289	33,533	0	51	0	51	0	33,584	0	0	0	1,665	04/15/2026	1
313401 XK 2	FED HOME LOAN MTG CORP			09/01/2014	VARIOUS		65	65	59	64	0	1	0	1	0	65	0	0	0	4	03/01/2017	1
313401 XQ 9	FED HOME LOAN MTG CORP			09/01/2014	VARIOUS		61	61	55	60	0	1	0	1	0	61	0	0	0	4	04/01/2017	1
31340Y AE 9	FED HOME LOAN MTG CORP			08/15/2014	VARIOUS		2,858	2,858	2,993	2,866	0	(8)	0	(8)	0	2,858	0	0	0	247	04/15/2019	1
31340Y BT 5	FED HOME LOAN MTG CORP			08/15/2014	VARIOUS		8,434	8,434	7,761	8,366	0	68	0	68	0	8,434	0	0	0	535	06/15/2019	1
31340Y CX 5	FED HOME LOAN MTG CORP			08/15/2014	VARIOUS		3,466	3,466	3,249	3,433	0	33	0	33	0	3,466	0	0	0	255	07/15/2019	1
313442 G8 2	FED HOME LOAN MTG CORP			09/01/2014	VARIOUS		43	43	39	43	0	0	0	0	0	43	0	0	0	3	05/01/2017	1
313443 PG 2	FED HOME LOAN MTG CORP			09/01/2014	VARIOUS		140	140	127	137	0	2	0	2	0	140	0	0	0	9	05/01/2017	1
31344M KB 6	FED HOME LOAN MTG CORP			09/01/2014	VARIOUS		46	46	42	45	0	0	0	0	0	46	0	0	0	3	12/01/2016	1
31344S GF 9	FED HOME LOAN MTG CORP			08/01/2014	VARIOUS		33	33	30	33	0	0	0	0	0	33	0	0	0	2	02/01/2017	1
31344X AT 4	FED HOME LOAN MTG CORP			09/01/2014	VARIOUS		15	15	14	15	0	0	0	0	0	15	0	0	0	1	04/01/2017	1
31345G RL 9	FED HOME LOAN MTG CORP			09/01/2014	VARIOUS		7,158	7,158	6,484	7,036	0	121	0	121	0	7,158	0	0	0	429	06/01/2018	1
31358R 4X 8	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		35,799	35,799	34,199	35,670	0	129	0	129	0	35,799	0	0	0	1,810	01/25/2023	1
31358T LW 7	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		26,795	26,795	24,516	26,629	0	166	0	166	0	26,795	0	0	0	1,354	02/25/2023	1
31359G UM 6	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		448,872	448,872	423,281	446,712	0	2,160	0	2,160	0	448,872	0	0	0	19,106	02/25/2024	1
313602 QB 3	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		1,315	1,315	1,312	1,315	0	0	0	0	0	1,315	0	0	0	90	04/25/2019	1
313637 FB 1	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		2,583	2,583	2,583	2,583	0	0	0	0	0	2,583	0	0	0	114	03/01/2028	1
313637 FH 8	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		2,892	2,892	2,892	2,892	0	0	0	0	0	2,892	0	0	0	128	07/01/2028	1
313637 LM 0	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		2,035	2,035	2,035	2,035	0	0	0	0	0	2,035	0	0	0	85	07/01/2029	1
31368H KA 0	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		5,978	5,978	5,924	5,972	0	6	0	6	0	5,978	0	0	0	278	11/01/2027	1
31368H KP 7	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		2,721	2,721	2,561	2,696	0	26	0	26	0	2,721	0	0	0	106	06/01/2029	1
31371E 6V 2	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		345	345	351	345	0	0	0	0	0	345	0	0	0	18	06/01/2025	1
31371F FR 8	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		1,325	1,325	1,347	1,328	0	(3)	0	(3)	0	1,325	0	0	0	66	02/01/2026	1
31371F J8 6	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		159	159	150	157	0	2	0	2	0	159	0	0	0	6	05/01/2026	1
31371F KE 1	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		1,065	1,065	1,083	1,066	0	(1)	0	(1)	0	1,065	0	0	0	57	05/01/2026	1
31371G 2R 0	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		78	78	79	78	0	0	0	0	0	78	0	0	0	3	10/01/2028	1
31371G BC 3	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		97	97	95	96	0	0	0	0	0	97	0	0	0	5	10/01/2027	1
31371G CX 6	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		33	33	33	33	0	0	0	0	0	33	0	0	0	1	11/01/2027	1
31371G DB 3	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		177	177	180	177	0	0	0	0	0	177	0	0	0	10	11/01/2027	1
31371G GT 1	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		3,196	3,196	3,248	3,199	0	(3)	0	(3)	0	3,196	0	0	0	158	01/01/2028	1
31371H DQ 8	FED NATIONAL MTG ASSN			09/01/2014	MBS PAYDOWN		857	857	861	857	0	(1)	0	(1)	0	857	0	0	0	34	01/01/2029	1

QE05.8

SCHEDULE D - PART 4

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

QE05.9

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31371H GY 8	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		1,755	1,755	1,787	1,763	0	(8)	0	(8)	0	1,755	0	0	0	64	02/01/2029	1.....
31371H HQ 4	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		58	58	58	58	0	0	0	0	0	58	0	0	0	2	03/01/2029	1.....
31371H JY 5	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		1,008	1,008	1,017	1,009	0	(1)	0	(1)	0	1,008	0	0	0	36	04/01/2029	1.....
31371H NM 6	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		165	165	154	162	0	3	0	3	0	165	0	0	0	7	06/01/2029	1.....
31371H QW 1	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		80	80	81	80	0	0	0	0	0	80	0	0	0	3	07/01/2029	1.....
31371H VJ 4	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		100	100	100	100	0	0	0	0	0	100	0	0	0	5	09/01/2029	1.....
31371H X8 6	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		2,218	2,218	2,085	2,210	0	8	0	8	0	2,218	0	0	0	97	09/01/2029	1.....
31371K 2Z 3	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		7,341	7,341	7,472	7,361	0	(19)	0	(19)	0	7,341	0	0	0	266	03/01/2033	1.....
31371K 3A 7	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		31,255	31,255	31,597	31,299	0	(44)	0	(44)	0	31,255	0	0	0	1,118	04/01/2033	1.....
31371K 4K 4	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		3,052	3,052	3,107	3,061	0	(9)	0	(9)	0	3,052	0	0	0	114	05/01/2033	1.....
31371K 4L 2	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		835	835	861	839	0	(4)	0	(4)	0	835	0	0	0	35	05/01/2033	1.....
31371K 5Z 0	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		9,218	9,218	9,384	9,252	0	(34)	0	(34)	0	9,218	0	0	0	340	06/01/2023	1.....
31371K 6C 0	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		82,519	82,519	84,013	82,733	0	(215)	0	(215)	0	82,519	0	0	0	2,998	06/01/2033	1.....
31371K VF 5	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		75,513	75,513	76,870	75,732	0	(219)	0	(219)	0	75,513	0	0	0	2,761	11/01/2032	1.....
31371K WH 0	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		7,930	7,930	7,874	7,921	0	9	0	9	0	7,930	0	0	0	290	12/01/2032	1.....
31371K XS 5	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		6,452	6,452	6,568	6,473	0	(21)	0	(21)	0	6,452	0	0	0	234	01/01/2023	1.....
31371K ZA 2	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		3,460	3,460	3,486	3,465	0	(4)	0	(4)	0	3,460	0	0	0	128	02/01/2033	1.....
31371L A6 6	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		15,022	15,022	15,081	15,029	0	(8)	0	(8)	0	15,022	0	0	0	556	08/01/2033	1.....
31371L DH 9	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		1,213	1,213	1,225	1,215	0	(1)	0	(1)	0	1,213	0	0	0	44	10/01/2033	1.....
31371L FY 0	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		2,377	2,377	2,399	2,381	0	(3)	0	(3)	0	2,377	0	0	0	86	12/01/2033	1.....
31371L HD 4	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		2,234	2,234	2,255	2,237	0	(3)	0	(3)	0	2,234	0	0	0	83	01/01/2034	1.....
31372B LU 2	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		159	159	162	160	0	0	0	0	0	159	0	0	0	6	01/01/2024	1.....
31373Q GN 0	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		5	5	6	5	0	0	0	0	0	5	0	0	0	0	03/01/2025	1.....
31373Q N3 6	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		21	21	22	21	0	0	0	0	0	21	0	0	0	1	04/01/2025	1.....
31373T 3E 8	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		536	536	557	537	0	(1)	0	(1)	0	536	0	0	0	30	05/01/2025	1.....
31373U ER 4	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		4	4	4	4	0	0	0	0	0	4	0	0	0	0	10/01/2025	1.....
31373U JT 5	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		1,177	1,177	1,197	1,180	0	(2)	0	(2)	0	1,177	0	0	0	59	01/01/2026	1.....
31373V K2 0	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		66	66	69	66	0	0	0	0	0	66	0	0	0	4	03/01/2025	1.....
31373W 5K 5	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		17	17	18	17	0	0	0	0	0	17	0	0	0	1	02/01/2025	1.....
31374B ZZ 4	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		103	103	108	104	0	(1)	0	(1)	0	103	0	0	0	6	06/01/2025	1.....
31374E BM 3	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		86	86	90	87	0	0	0	0	0	86	0	0	0	5	05/01/2025	1.....
31374F 6W 4	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		98	98	97	98	0	0	0	0	0	98	0	0	0	5	01/01/2027	1.....
31374G DK 0	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		180	180	178	180	0	0	0	0	0	180	0	0	0	9	03/01/2027	1.....
31374L GV 2	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		74	74	77	74	0	0	0	0	0	74	0	0	0	4	07/01/2025	1.....
31374T 2X 6	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		659	659	624	655	0	4	0	4	0	659	0	0	0	27	10/01/2029	1.....
31374T AK 5	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		10,216	10,216	10,380	10,235	0	(19)	0	(19)	0	10,216	0	0	0	406	06/01/2028	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31374T DR 7	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		4,317	4,317	4,386	4,327	0	(10)	0	(10)	0	4,317	0	0	0	172	11/01/2028	1.....
31374T E3 9	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		72	72	73	72	0	0	0	0	0	72	0	0	0	3	11/01/2028	1.....
31374T HQ 5	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		409	409	416	410	0	(1)	0	(1)	0	409	0	0	0	16	12/01/2028	1.....
31374T NX 3	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		4,322	4,322	4,241	4,312	0	10	0	10	0	4,322	0	0	0	186	03/01/2029	1.....
31374T RM 3	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		3,702	3,702	3,479	3,661	0	40	0	40	0	3,702	0	0	0	148	05/01/2029	1.....
31374T RX 9	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		1,348	1,348	1,266	1,336	0	12	0	12	0	1,348	0	0	0	55	05/01/2029	1.....
31374T RZ 4	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		5,746	5,746	5,588	5,730	0	16	0	16	0	5,746	0	0	0	278	05/01/2029	1.....
31374T VN 6	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		37	37	38	37	0	0	0	0	0	37	0	0	0	1	07/01/2029	1.....
31375M XC 2	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		1,236	1,236	1,256	1,238	0	(2)	0	(2)	0	1,236	0	0	0	49	03/01/2026	1.....
31376E X5 4	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		20	20	20	20	0	0	0	0	0	20	0	0	0	1	09/01/2026	1.....
31376L GJ 7	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		24	24	23	24	0	0	0	0	0	24	0	0	0	1	01/01/2027	1.....
31376Q PQ 0	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		148	148	147	148	0	0	0	0	0	148	0	0	0	7	10/01/2026	1.....
31376T BB 2	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		6	6	6	6	0	0	0	0	0	6	0	0	0	0	01/01/2027	1.....
31376V QT 2	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		12	12	13	12	0	0	0	0	0	12	0	0	0	1	02/01/2027	1.....
31377C K9 3	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		35	35	33	35	0	0	0	0	0	35	0	0	0	1	01/01/2029	1.....
31377X LR 6	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		19	19	19	19	0	0	0	0	0	19	0	0	0	1	05/01/2027	1.....
31378A A3 0	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		1,369	1,369	1,390	1,371	0	(2)	0	(2)	0	1,369	0	0	0	60	10/01/2027	1.....
31378B 5Q 3	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		463	463	457	462	0	1	0	1	0	463	0	0	0	22	10/01/2027	1.....
31378B 5V 2	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		260	260	256	259	0	1	0	1	0	260	0	0	0	12	10/01/2027	1.....
31378C B7 6	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		212	212	209	212	0	0	0	0	0	212	0	0	0	10	10/01/2027	1.....
31378C B9 2	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		116	116	114	116	0	0	0	0	0	116	0	0	0	5	10/01/2027	1.....
31378D T8 3	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		71	71	70	71	0	0	0	0	0	71	0	0	0	3	10/01/2027	1.....
31378D X3 9	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		12,180	12,180	12,012	12,174	0	6	0	6	0	12,180	0	0	0	637	12/01/2027	1.....
31378D X6 2	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		162	162	160	162	0	0	0	0	0	162	0	0	0	8	12/01/2027	1.....
31378D XW 5	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		1,070	1,070	1,055	1,069	0	1	0	1	0	1,070	0	0	0	50	12/01/2027	1.....
31378E Z3 5	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		83	83	82	83	0	0	0	0	0	83	0	0	0	4	10/01/2027	1.....
31378F G2 5	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		36	36	36	36	0	0	0	0	0	36	0	0	0	2	08/01/2027	1.....
31378F XP 5	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		6	6	6	6	0	0	0	0	0	6	0	0	0	0	09/01/2027	1.....
31378H G5 4	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		28	28	29	28	0	0	0	0	0	28	0	0	0	1	09/01/2027	1.....
31378J AR 8	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		22	22	21	22	0	0	0	0	0	22	0	0	0	1	09/01/2027	1.....
31378J EZ 6	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		60	60	61	60	0	0	0	0	0	60	0	0	0	3	10/01/2027	1.....
31378L CH 3	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		280	280	285	281	0	(1)	0	(1)	0	280	0	0	0	14	12/01/2027	1.....
31378L CK 6	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		737	737	727	736	0	1	0	1	0	737	0	0	0	34	12/01/2027	1.....
31378L CM 2	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		975	975	962	975	0	0	0	0	0	975	0	0	0	45	12/01/2027	1.....
31378L CS 9	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		227	227	223	226	0	0	0	0	0	227	0	0	0	10	12/01/2027	1.....
31378L JR 4	FED NATIONAL MTG ASSN.....		...	09/01/2014	MBS PAYDOWN.....		7	7	7	7	0	0	0	0	0	7	0	0	0	0	10/01/2027	1.....

QE05.10

SCHEDULE D - PART 4

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

QE05.11

1	2		3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)	
											11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
CUSIP Identification	Description																						
31378L M6 6	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	348	348	343	348	0	0	0	0	0	0	348	0	0	0	16	12/01/2027	1.....			
31378L ZR 6	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	161	161	159	161	0	0	0	0	0	0	161	0	0	0	8	12/01/2027	1.....			
31378N ET 1	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	285	285	282	285	0	0	0	0	0	0	285	0	0	0	13	12/01/2027	1.....			
31378P HR 7	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	580	580	589	580	0	0	0	0	0	0	580	0	0	0	29	11/01/2027	1.....			
31378P X3 2	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	115	115	117	115	0	0	0	0	0	0	115	0	0	0	6	11/01/2027	1.....			
31378P Z6 3	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	5	5	5	5	0	0	0	0	0	0	5	0	0	0	0	01/01/2028	1.....			
31378P ZQ 9	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	114	114	113	114	0	0	0	0	0	0	114	0	0	0	5	12/01/2027	1.....			
31378Q 4X 6	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	38	38	37	38	0	0	0	0	0	0	38	0	0	0	2	12/01/2027	1.....			
31378Q GX 3	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	487	487	481	486	0	1	0	1	0	0	487	0	0	0	23	12/01/2027	1.....			
31378Q LG 4	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	24	24	24	24	0	0	0	0	0	0	24	0	0	0	1	12/01/2027	1.....			
31378Q LQ 2	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	646	646	637	646	0	0	0	0	0	0	646	0	0	0	30	12/01/2027	1.....			
31378Q LU 3	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	1,133	1,133	1,118	1,133	0	0	0	0	0	0	1,133	0	0	0	53	12/01/2027	1.....			
31378R KF 5	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	308	308	313	308	0	0	0	0	0	0	308	0	0	0	15	12/01/2027	1.....			
31378T KC 8	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	1,702	1,702	1,678	1,701	0	1	0	1	0	0	1,702	0	0	0	89	12/01/2027	1.....			
31378T LY 9	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	120	120	122	120	0	0	0	0	0	0	120	0	0	0	6	12/01/2027	1.....			
31379C WJ 6	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	41	41	42	41	0	0	0	0	0	0	41	0	0	0	2	03/01/2028	1.....			
31379D F9 5	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	48	48	47	48	0	0	0	0	0	0	48	0	0	0	2	08/01/2027	1.....			
31379L VX 6	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	15	15	14	15	0	0	0	0	0	0	15	0	0	0	1	04/01/2028	1.....			
31379N X5 1	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	44	44	41	44	0	0	0	0	0	0	44	0	0	0	2	04/01/2028	1.....			
31379U BM 2	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	428	428	402	421	0	7	0	7	0	0	428	0	0	0	17	11/01/2028	1.....			
3137AQ WY 0	FED HOME LOAN MTG CORP.....	09/15/2014	MBS PAYDOWN.....	1,001,314	1,001,314	1,003,035	1,001,433	0	(120)	0	(120)	0	0	1,001,314	0	0	0	3,684	06/15/2032	1.....			
3137AR UB 0	FED HOME LOAN MTG CORP.....	09/15/2014	MBS PAYDOWN.....	591,292	591,292	591,292	591,292	0	0	0	0	0	0	591,292	0	0	0	2,151	04/15/2037	1.....			
3137AS RV 8	FED HOME LOAN MTG CORP.....	09/15/2014	MBS PAYDOWN.....	823,536	823,536	823,536	823,536	0	0	0	0	0	0	823,536	0	0	0	3,638	08/15/2042	1.....			
31380C PJ 1	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	459	459	466	459	0	0	0	0	0	0	459	0	0	0	18	08/01/2028	1.....			
31380H H7 5	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	125	125	120	125	0	0	0	0	0	0	125	0	0	0	5	09/01/2028	1.....			
31380H Q8 3	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	264	264	259	264	0	0	0	0	0	0	264	0	0	0	12	11/01/2028	1.....			
31380L F2 9	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	146	146	137	146	0	0	0	0	0	0	146	0	0	0	6	11/01/2028	1.....			
31380Q VP 9	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	130	130	130	130	0	0	0	0	0	0	130	0	0	0	7	11/01/2029	1.....			
31380R J2 2	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	128	128	124	128	0	0	0	0	0	0	128	0	0	0	5	02/01/2029	1.....			
31380R P6 6	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	1,313	1,313	1,335	1,316	0	(2)	0	(2)	0	0	1,313	0	0	0	57	12/01/2028	1.....			
31380U 5W 4	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	120	120	113	120	0	0	0	0	0	0	120	0	0	0	5	11/01/2028	1.....			
31380U DD 7	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	100	100	99	100	0	0	0	0	0	0	100	0	0	0	4	11/01/2028	1.....			
31380U MK 1	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	167	167	157	167	0	0	0	0	0	0	167	0	0	0	7	12/01/2028	1.....			
31380W QH 0	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	69	69	65	69	0	0	0	0	0	0	69	0	0	0	3	01/01/2029	1.....			
31380X X6 4	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	180	180	169	180	0	0	0	0	0	0	180	0	0	0	7	12/01/2028	1.....			

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31380Y B6 6	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			65	65	61	60	0	5	0	5	0	65	0	0	0	3	12/01/2028	1.....
31380Y E5 5	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			206	206	193	203	0	2	0	2	0	206	0	0	0	8	12/01/2028	1.....
31380Y E6 3	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			537	537	504	535	0	2	0	2	0	537	0	0	0	22	12/01/2028	1.....
31380Y Q8 6	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			136	136	128	136	0	0	0	0	0	136	0	0	0	5	11/01/2028	1.....
31381A EC 1	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			145	145	136	141	0	3	0	3	0	145	0	0	0	6	12/01/2028	1.....
31381A VU 2	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			292	292	274	292	0	0	0	0	0	292	0	0	0	12	10/01/2028	1.....
31381B 2H 1	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			1,147	1,147	1,165	1,148	0	(1)	0	(1)	0	1,147	0	0	0	50	12/01/2028	1.....
31381B CU 1	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			116	116	109	115	0	1	0	1	0	116	0	0	0	5	12/01/2028	1.....
31381F XR 6	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			7	7	6	7	0	0	0	0	0	7	0	0	0	0	05/01/2029	1.....
31382D J8 8	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			56	56	54	56	0	0	0	0	0	56	0	0	0	2	01/01/2029	1.....
31382D WC 4	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			49	49	49	49	0	0	0	0	0	49	0	0	0	2	08/01/2029	1.....
31382D WF 7	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			41	41	42	41	0	0	0	0	0	41	0	0	0	2	08/01/2029	1.....
31382G P8 4	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			31	31	29	30	0	0	0	0	0	31	0	0	0	1	02/01/2029	1.....
31382K 2M 9	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			90	90	92	90	0	0	0	0	0	90	0	0	0	5	10/01/2029	1.....
31382K V7 0	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			117	117	109	116	0	0	0	0	0	117	0	0	0	5	06/01/2029	1.....
31382L UJ 3	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			623	623	585	622	0	1	0	1	0	623	0	0	0	25	02/01/2029	1.....
31382M DH 4	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			4,038	4,038	3,909	3,978	0	59	0	59	0	4,038	0	0	0	162	02/01/2029	1.....
31382N 3M 2	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			16	16	16	16	0	0	0	0	0	16	0	0	0	1	04/01/2029	1.....
31382N 4Z 2	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			3,756	3,756	3,530	3,745	0	11	0	11	0	3,756	0	0	0	151	02/01/2029	1.....
31382P QB 6	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			3	3	3	3	0	0	0	0	0	3	0	0	0	0	04/01/2029	1.....
31382Q B9 5	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			20	20	19	20	0	0	0	0	0	20	0	0	0	1	04/01/2029	1.....
31382R 3L 5	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			679	679	686	680	0	0	0	0	0	679	0	0	0	34	08/01/2029	1.....
31382R D6 7	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			211	211	198	208	0	3	0	3	0	211	0	0	0	8	06/01/2029	1.....
31382S 3J 8	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			40	40	38	40	0	0	0	0	0	40	0	0	0	2	03/01/2029	1.....
31382S E7 2	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			1,127	1,127	1,091	1,124	0	3	0	3	0	1,127	0	0	0	46	03/01/2029	1.....
31382T 4K 2	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			26	26	24	26	0	0	0	0	0	26	0	0	0	1	04/01/2029	1.....
31382U 4U 7	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			9	9	9	9	0	0	0	0	0	9	0	0	0	0	04/01/2029	1.....
31382V A2 0	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			33	33	31	33	0	0	0	0	0	33	0	0	0	1	04/01/2029	1.....
31382Y R8 3	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			202	202	203	202	0	0	0	0	0	202	0	0	0	8	05/01/2029	1.....
31383A G3 7	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			48	48	48	48	0	0	0	0	0	48	0	0	0	2	08/01/2029	1.....
31383A R6 8	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			14	14	13	14	0	0	0	0	0	14	0	0	0	1	05/01/2029	1.....
31383A XW 4	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			140	140	136	136	0	5	0	5	0	140	0	0	0	6	06/01/2029	1.....
31383C U9 4	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			837	837	846	838	0	0	0	0	0	837	0	0	0	42	08/01/2029	1.....
31383C VQ 5	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			243	243	245	243	0	0	0	0	0	243	0	0	0	12	08/01/2029	1.....
31383D MJ 9	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			408	408	412	418	0	(10)	0	(10)	0	408	0	0	0	20	09/01/2029	1.....
31383E 3F 6	FED NATIONAL MTG ASSN.....		09/01/2014	MBS PAYDOWN.....			38	38	35	38	0	0	0	0	0	38	0	0	0	2	06/01/2029	1.....

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31383E	LE	9		09/01/2014	MBS PAYDOWN		103	103	104	103	0	0	0	0	0	103	0	0	0	5	07/01/2029	1
31383E	RR	4		09/01/2014	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	08/01/2029	1
31383F	NP	9		09/01/2014	MBS PAYDOWN		405	405	379	404	0	1	0	1	0	405	0	0	0	16	07/01/2029	1
31383F	RY	6		09/01/2014	MBS PAYDOWN		62	62	63	62	0	0	0	0	0	62	0	0	0	3	09/01/2029	1
31383J	7K	0		09/01/2014	MBS PAYDOWN		108	108	108	108	0	(1)	0	(1)	0	108	0	0	0	5	09/01/2029	1
31383J	EG	1		09/01/2014	MBS PAYDOWN		433	433	435	433	0	0	0	0	0	433	0	0	0	22	08/01/2029	1
31383J	N2	2		09/01/2014	MBS PAYDOWN		42	42	42	42	0	0	0	0	0	42	0	0	0	2	09/01/2029	1
31383K	SR	9		09/01/2014	MBS PAYDOWN		216	216	218	217	0	(1)	0	(1)	0	216	0	0	0	11	07/01/2029	1
31383K	ZG	5		09/01/2014	MBS PAYDOWN		1,639	1,639	1,655	1,640	0	0	0	0	0	1,639	0	0	0	82	07/01/2029	1
31383L	H3	2		09/01/2014	MBS PAYDOWN		226	226	228	226	0	0	0	0	0	226	0	0	0	11	09/01/2029	1
31383L	NA	9		09/01/2014	MBS PAYDOWN		97	97	91	96	0	0	0	0	0	97	0	0	0	4	07/01/2029	1
31383L	U9	4		09/01/2014	MBS PAYDOWN		190	190	191	190	0	0	0	0	0	190	0	0	0	9	07/01/2029	1
31383M	HQ	9		09/01/2014	MBS PAYDOWN		70	70	70	70	0	0	0	0	0	70	0	0	0	3	08/01/2029	1
31383M	JB	0		09/01/2014	MBS PAYDOWN		77	77	77	77	0	0	0	0	0	77	0	0	0	4	09/01/2029	1
31383M	VU	4		09/01/2014	MBS PAYDOWN		238	238	240	238	0	0	0	0	0	238	0	0	0	12	07/01/2029	1
31383M	YU	1		09/01/2014	MBS PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	08/01/2029	1
31383Q	DV	3		09/01/2014	MBS PAYDOWN		174	174	176	174	0	0	0	0	0	174	0	0	0	9	08/01/2029	1
31383Q	HX	5		09/01/2014	MBS PAYDOWN		10	10	10	10	0	0	0	0	0	10	0	0	0	0	08/01/2029	1
31383Q	YV	0		09/01/2014	MBS PAYDOWN		71	71	71	71	0	0	0	0	0	71	0	0	0	4	09/01/2029	1
31383R	3A	8		09/01/2014	MBS PAYDOWN		7,713	7,713	7,788	7,715	0	(2)	0	(2)	0	7,713	0	0	0	433	08/01/2029	1
31383R	5Q	1		09/01/2014	MBS PAYDOWN		600	600	606	594	0	6	0	6	0	600	0	0	0	30	08/01/2029	1
31383R	FB	3		07/01/2014	MBS PAYDOWN		20,377	20,377	20,575	20,581	0	(204)	0	(204)	0	20,377	0	0	0	891	08/01/2029	1
31383R	FC	1		09/01/2014	MBS PAYDOWN		142	142	142	142	0	0	0	0	0	142	0	0	0	7	08/01/2029	1
31383R	LH	3		09/01/2014	MBS PAYDOWN		267	267	252	260	0	7	0	7	0	267	0	0	0	12	08/01/2029	1
31383R	X9	8		09/01/2014	MBS PAYDOWN		7,419	7,419	7,491	7,431	0	(12)	0	(12)	0	7,419	0	0	0	371	08/01/2029	1
31383S	D6	4		09/01/2014	MBS PAYDOWN		3	3	3	3	0	0	0	0	0	3	0	0	0	0	08/01/2029	1
31383S	FX	3		09/01/2014	MBS PAYDOWN		181	181	182	181	0	0	0	0	0	181	0	0	0	9	09/01/2029	1
31383S	KK	5		09/01/2014	MBS PAYDOWN		127	127	127	127	0	0	0	0	0	127	0	0	0	6	12/01/2029	1
31383S	PK	0		09/01/2014	MBS PAYDOWN		230	230	234	230	0	0	0	0	0	230	0	0	0	12	10/01/2029	1
31383S	WW	6		09/01/2014	MBS PAYDOWN		114	114	116	114	0	0	0	0	0	114	0	0	0	6	10/01/2029	1
31383U	VQ	5		09/01/2014	MBS PAYDOWN		34	34	34	34	0	0	0	0	0	34	0	0	0	2	09/01/2029	1
31384A	SD	1		09/01/2014	MBS PAYDOWN		168	168	171	168	0	0	0	0	0	168	0	0	0	9	10/01/2029	1
31384A	XM	5		09/01/2014	MBS PAYDOWN		250	250	254	250	0	0	0	0	0	250	0	0	0	13	10/01/2029	1
31384D	5G	3		09/01/2014	MBS PAYDOWN		224	224	224	224	0	0	0	0	0	224	0	0	0	11	12/01/2029	1
31384D	7J	5		09/01/2014	MBS PAYDOWN		477	477	477	477	0	0	0	0	0	477	0	0	0	24	12/01/2029	1
31384D	U5	9		09/01/2014	MBS PAYDOWN		828	828	828	828	0	0	0	0	0	828	0	0	0	41	11/01/2029	1

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31384E AB 6	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....69	69	69	69	0	0	0	0	0	69	0	0	0	3	12/01/2029	1.....
31384F RQ 2	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....181	181	181	181	0	0	0	0	0	181	0	0	0	9	11/01/2029	1.....
31384G RS 6	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....9	9	9	9	0	0	0	0	0	9	0	0	0	0	11/01/2029	1.....
31384P QD 0	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....98	98	92	98	0	0	0	0	0	98	0	0	0	4	01/01/2030	1.....
31384V 3F 7	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....274	274	278	274	0	(1)	0	(1)	0	274	0	0	0	11	06/01/2030	1.....
31384V M9 0	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....1,958	1,958	1,990	1,962	0	(3)	0	(3)	0	1,958	0	0	0	79	10/01/2029	1.....
31384V RR 5	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....200	200	203	200	0	(1)	0	(1)	0	200	0	0	0	8	10/01/2029	1.....
31384W K2 5	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....646	646	668	651	0	(4)	0	(4)	0	646	0	0	0	28	05/01/2031	1.....
31384W KY 5	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....798	798	825	801	0	(3)	0	(3)	0	798	0	0	0	35	05/01/2031	1.....
31385H 3P 5	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....844	844	859	846	0	(2)	0	(2)	0	844	0	0	0	31	12/01/2031	1.....
31385H 5A 6	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....524	524	524	524	0	0	0	0	0	524	0	0	0	27	01/01/2032	1.....
31385H QN 5	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....144	144	146	144	0	0	0	0	0	144	0	0	0	6	12/01/2029	1.....
31385W 4P 1	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....3,705	3,705	3,733	3,709	0	(4)	0	(4)	0	3,705	0	0	0	136	04/01/2033	1.....
31385X EC 7	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....52,946	52,946	52,574	52,885	0	61	0	61	0	52,946	0	0	0	1,937	06/01/2033	1.....
31385X F8 5	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....2,555	2,555	2,537	2,552	0	3	0	3	0	2,555	0	0	0	94	07/01/2033	1.....
31385X F9 3	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....12,234	12,234	12,327	12,248	0	(14)	0	(14)	0	12,234	0	0	0	443	07/01/2033	1.....
31385X JW 8	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....8,130	8,130	8,073	8,121	0	9	0	9	0	8,130	0	0	0	298	07/01/2033	1.....
31385X NR 4	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....64,111	64,111	64,707	64,208	0	(97)	0	(97)	0	64,111	0	0	0	2,347	10/01/2033	1.....
31386E K3 1	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....254	254	255	254	0	0	0	0	0	254	0	0	0	10	05/01/2031	1.....
31386W QR 2	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....81	81	82	81	0	0	0	0	0	81	0	0	0	3	03/01/2031	1.....
31386Y LA 0	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....537	537	546	540	0	(2)	0	(2)	0	537	0	0	0	22	04/01/2021	1.....
31387C XP 1	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....20	20	20	20	0	0	0	0	0	20	0	0	0	1	05/01/2031	1.....
31387E E8 6	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....926	926	931	926	0	0	0	0	0	926	0	0	0	37	07/01/2031	1.....
31387E ME 4	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....69	69	70	69	0	0	0	0	0	69	0	0	0	3	07/01/2031	1.....
31387H ZR 4	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....22	22	22	22	0	0	0	0	0	22	0	0	0	1	06/01/2031	1.....
31387S 2U 9	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....814	814	819	816	0	(2)	0	(2)	0	814	0	0	0	32	07/01/2031	1.....
31387X VK 8	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....3,169	3,169	3,170	3,169	0	0	0	0	0	3,169	0	0	0	165	09/01/2031	1.....
31388F NW 9	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....233	233	240	233	0	0	0	0	0	233	0	0	0	10	07/01/2031	1.....
31388W XC 5	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....1,396	1,396	1,406	1,397	0	(1)	0	(1)	0	1,396	0	0	0	48	01/01/2032	1.....
31389C UJ 6	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....525	525	525	525	0	0	0	0	0	525	0	0	0	23	02/01/2032	1.....
31389D S9 9	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....1,601	1,601	1,651	1,607	0	(6)	0	(6)	0	1,601	0	0	0	67	09/01/2031	1.....
31389E MQ 5	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....814	814	827	817	0	(3)	0	(3)	0	814	0	0	0	36	06/01/2021	1.....
31389K 4J 7	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....23	23	23	23	0	0	0	0	0	23	0	0	0	1	02/01/2032	1.....
31389K AP 6	FED NATIONAL MTG ASSN.....		.....	08/01/2014	MBS PAYDOWN.....	.....	.....49,712	49,712	49,697	49,712	0	0	0	0	0	49,712	0	0	0	2,319	03/01/2032	1.....
31389K K2 6	FED NATIONAL MTG ASSN.....		.....	09/01/2014	MBS PAYDOWN.....	.....	.....195	195	195	195	0	0	0	0	0	195	0	0	0	9	02/01/2032	1.....
31389K MA 6	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		192	192	195	192	0	0	0	0	0	192	0	0	0	7	02/01/2032	1.....

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31389M CR 6	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		616	616	616	616	0	0	0	0	0	616	0	0	0	32	02/01/2032	1.....
31389P AV 2	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		110	110	110	110	0	0	0	0	0	110	0	0	0	5	03/01/2032	1.....
31389P P4 6	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		121	121	122	121	0	0	0	0	0	121	0	0	0	5	03/01/2032	1.....
31389S 6E 9	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		70	70	70	70	0	0	0	0	0	70	0	0	0	3	03/01/2032	1.....
31389S U7 7	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		2,184	2,184	2,183	2,184	0	0	0	0	0	2,184	0	0	0	102	03/01/2032	1.....
31389T CJ 9	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		4,477	4,477	4,549	4,478	0	(2)	0	(2)	0	4,477	0	0	0	198	04/01/2032	1.....
31389V KJ 5	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		90	90	91	90	0	0	0	0	0	90	0	0	0	3	05/01/2032	1.....
3138A7 FR 4	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		1,690,678	1,690,678	1,664,591	1,687,413	0	3,265	0	3,265	0	1,690,678	0	0	0	44,773	02/01/2041	1.....
31390A B9 0	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		386	386	386	386	0	0	0	0	0	386	0	0	0	18	04/01/2032	1.....
31390B WD 6	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		1,906	1,906	1,905	1,906	0	0	0	0	0	1,906	0	0	0	89	04/01/2032	1.....
31390D NW 0	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		443	443	443	443	0	0	0	0	0	443	0	0	0	21	04/01/2032	1.....
31390F CU 1	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		1,322	1,322	1,321	1,322	0	0	0	0	0	1,322	0	0	0	67	05/01/2032	1.....
31390M RE 6	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		88,129	88,129	81,368	87,138	0	992	0	992	0	88,129	0	0	0	2,369	07/01/2033	1.....
31390U 4D 5	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		12	12	12	12	0	0	0	0	0	12	0	0	0	0	12/01/2032	1.....
31390X QX 1	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		647	647	652	649	0	(2)	0	(2)	0	647	0	0	0	24	11/01/2032	1.....
31390Y 6L 7	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		2,274	2,274	2,315	2,286	0	(12)	0	(12)	0	2,274	0	0	0	75	10/01/2032	1.....
31391B WD 5	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		1,030	1,030	1,049	1,032	0	(1)	0	(1)	0	1,030	0	0	0	36	01/01/2033	1.....
31391C U8 6	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		4,191	4,191	4,265	4,199	0	(8)	0	(8)	0	4,191	0	0	0	154	02/01/2033	1.....
31391D L7 6	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		48	48	49	48	0	0	0	0	0	48	0	0	0	2	10/01/2032	1.....
31391E 2Y 6	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		90,954	90,954	83,976	90,238	0	716	0	716	0	90,954	0	0	0	2,637	07/01/2033	1.....
31391E 4F 5	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		5,239	5,239	5,288	5,245	0	(5)	0	(5)	0	5,239	0	0	0	176	12/01/2033	1.....
31391F W6 1	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		1,058	1,058	1,066	1,058	0	0	0	0	0	1,058	0	0	0	39	11/01/2032	1.....
31391G F5 0	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		7,071	7,071	7,198	7,074	0	(3)	0	(3)	0	7,071	0	0	0	260	11/01/2032	1.....
31391G JT 4	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		1,538	1,538	1,566	1,539	0	0	0	0	0	1,538	0	0	0	56	11/01/2032	1.....
31391H 5W 0	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		163	163	166	163	0	0	0	0	0	163	0	0	0	7	04/01/2033	1.....
31391H BJ 2	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		137,483	137,483	139,953	137,744	0	(262)	0	(262)	0	137,483	0	0	0	5,122	11/01/2032	1.....
31391H YN 8	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		2,836	2,836	2,886	2,844	0	(8)	0	(8)	0	2,836	0	0	0	112	02/01/2033	1.....
31391K YL 5	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		98,564	98,564	99,873	98,814	0	(249)	0	(249)	0	98,564	0	0	0	3,381	12/01/2017	1.....
31391L KC 8	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		14,267	14,267	14,522	14,293	0	(25)	0	(25)	0	14,267	0	0	0	553	02/01/2033	1.....
31391N U7 4	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		118	118	120	119	0	(1)	0	(1)	0	118	0	0	0	5	12/01/2032	1.....
31391N UD 1	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		65	65	67	66	0	0	0	0	0	65	0	0	0	3	12/01/2032	1.....
31391P 4B 9	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		940	940	949	940	0	0	0	0	0	940	0	0	0	34	03/01/2033	1.....
31391P EJ 1	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		12,598	12,598	12,827	12,617	0	(19)	0	(19)	0	12,598	0	0	0	463	11/01/2032	1.....
31391P TV 8	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		125,605	125,605	127,793	125,930	0	(325)	0	(325)	0	125,605	0	0	0	4,334	01/01/2018	1.....
31391T TR 9	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		18,832	18,832	19,170	18,840	0	(8)	0	(8)	0	18,832	0	0	0	615	12/01/2032	1.....
31391T X6 0	FED NATIONAL MTG ASSN.....		....	09/01/2014	MBS PAYDOWN.....		987	987	996	987	0	0	0	0	0	987	0	0	0	36	11/01/2032	1.....

SCHEDULE D - PART 4

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

1	2		4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
31391U 5R 2	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		11,973	11,973	12,186	12,026	0	(53)	0	(53)	0	11,973	0	0	0	435	03/01/2033	1
31391U 7A 7	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		671	671	666	671	0	0	0	0	0	671	0	0	0	25	08/01/2033	1
31391U SP 1	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		954	954	971	954	0	0	0	0	0	954	0	0	0	35	01/01/2033	1
31391U XK 6	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		3,229	3,229	3,281	3,232	0	(4)	0	(4)	0	3,229	0	0	0	129	12/01/2032	1
31391V 2E 2	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		2,271	2,271	2,311	2,280	0	(9)	0	(9)	0	2,271	0	0	0	83	01/01/2033	1
31391V 2T 9	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		9,388	9,388	9,555	9,407	0	(19)	0	(19)	0	9,388	0	0	0	344	02/01/2033	1
31391W 4L 2	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		35	35	35	35	0	0	0	0	0	35	0	0	0	1	03/01/2033	1
31391W DD 0	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		9,145	9,145	9,308	9,181	0	(36)	0	(36)	0	9,145	0	0	0	298	12/01/2032	1
31391X FG 9	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	09/01/2032	1
31391Y 2A 4	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		37,629	37,629	38,285	37,719	0	(90)	0	(90)	0	37,629	0	0	0	1,374	01/01/2018	1
31395X HA 6	FED HOME LOAN MTG CORP.		09/01/2014	MBS PAYDOWN		749,420	749,420	738,413	746,968	0	2,452	0	2,452	0	749,420	0	0	0	25,940	03/15/2034	1
31396A XV 1	FED HOME LOAN MTG CORP.		09/01/2014	MBS PAYDOWN		1,385,928	1,385,928	1,362,865	1,382,130	0	3,798	0	3,798	0	1,385,928	0	0	0	45,583	05/15/2034	1
31400A B6 4	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		33	33	34	33	0	0	0	0	0	33	0	0	0	1	12/01/2032	1
31400B KK 1	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		151	151	154	151	0	0	0	0	0	151	0	0	0	6	02/01/2033	1
31400C EG 5	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		23,158	23,158	23,570	23,244	0	(87)	0	(87)	0	23,158	0	0	0	880	02/01/2033	1
31400C YT 5	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		990	990	1,007	998	0	(9)	0	(9)	0	990	0	0	0	36	02/01/2033	1
31400D LK 6	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		1,561	1,561	1,610	1,566	0	(5)	0	(5)	0	1,561	0	0	0	62	03/01/2033	1
31400E FX 3	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		51,765	51,765	53,192	52,054	0	(290)	0	(290)	0	51,765	0	0	0	1,731	02/01/2018	1
31400E LG 3	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		6,819	6,819	6,940	6,835	0	(16)	0	(16)	0	6,819	0	0	0	265	02/01/2033	1
31400E TG 5	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		1,973	1,973	2,008	1,973	0	(1)	0	(1)	0	1,973	0	0	0	72	11/01/2032	1
31400E XK 1	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		2,362	2,362	2,404	2,368	0	(6)	0	(6)	0	2,362	0	0	0	81	02/01/2033	1
31400F X7 7	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		79	79	80	79	0	0	0	0	0	79	0	0	0	3	03/01/2033	1
31400F XD 4	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		10,705	10,705	10,895	10,731	0	(26)	0	(26)	0	10,705	0	0	0	371	02/01/2033	1
31400G PB 5	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		547	547	557	548	0	0	0	0	0	547	0	0	0	20	03/01/2033	1
31400H CY 7	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		339	339	345	349	0	(10)	0	(10)	0	339	0	0	0	12	03/01/2033	1
31400H J5 3	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		6,577	6,577	6,694	6,588	0	(12)	0	(12)	0	6,577	0	0	0	236	03/01/2033	1
31400H YH 0	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		14,957	14,957	15,224	14,999	0	(42)	0	(42)	0	14,957	0	0	0	582	02/01/2033	1
31400J 4D 8	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		30,549	30,549	30,866	30,624	0	(75)	0	(75)	0	30,549	0	0	0	1,110	02/01/2033	1
31400J B2 4	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		5,269	5,269	5,308	5,270	0	(1)	0	(1)	0	5,269	0	0	0	215	03/01/2033	1
31400K 3Y 0	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		439	439	436	437	0	1	0	1	0	439	0	0	0	16	04/01/2033	1
31400L BT 0	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		152	152	154	152	0	0	0	0	0	152	0	0	0	6	06/01/2033	1
31400M 3Q 3	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		305	305	310	306	0	(1)	0	(1)	0	305	0	0	0	11	02/01/2033	1
31400M 3Y 6	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		3,608	3,608	3,642	3,617	0	(8)	0	(8)	0	3,608	0	0	0	129	02/01/2033	1
31400P ZY 4	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		16	16	16	16	0	0	0	0	0	16	0	0	0	1	03/01/2033	1
31400Q TN 3	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		64,300	64,300	65,456	64,466	0	(165)	0	(165)	0	64,300	0	0	0	2,353	04/01/2033	1
31400R H8 7	FED NATIONAL MTG ASSN.		09/01/2014	MBS PAYDOWN		90	90	89	90	0	0	0	0	0	90	0	0	0	4	04/01/2033	1

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
31400R H9 5	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	9,796	9,796	9,727	9,788	0	8	0	8	0	0	9,796	0	0	0	390	03/01/2033	1.....		
31400R TE 1	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	67	67	69	68	0	0	0	0	0	0	67	0	0	0	2	05/01/2033	1.....		
31400S SC 4	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	1,427	1,427	1,453	1,433	0	(6)	0	(6)	0	0	1,427	0	0	0	48	03/01/2033	1.....		
31400T 2L 0	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	24	24	25	24	0	0	0	0	0	0	24	0	0	0	1	04/01/2033	1.....		
31400T W3 7	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	26,868	26,868	27,351	26,945	0	(77)	0	(77)	0	0	26,868	0	0	0	998	05/01/2033	1.....		
31400U 6E 9	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	1,049	1,049	1,067	1,050	0	(2)	0	(2)	0	0	1,049	0	0	0	38	05/01/2033	1.....		
31400U SV 7	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	6	6	6	6	0	0	0	0	0	0	6	0	0	0	0	03/01/2033	1.....		
31400W LV 0	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	7,394	7,394	7,471	7,402	0	(8)	0	(8)	0	0	7,394	0	0	0	271	07/01/2033	1.....		
31400Y CX 2	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	134	134	135	135	0	(1)	0	(1)	0	0	134	0	0	0	5	04/01/2033	1.....		
31401A B3 0	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	689	689	700	689	0	0	0	0	0	0	689	0	0	0	28	04/01/2033	1.....		
31401A KM 8	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	675	675	682	676	0	(1)	0	(1)	0	0	675	0	0	0	25	05/01/2033	1.....		
31401A SL 2	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	29,305	29,305	29,831	29,345	0	(41)	0	(41)	0	0	29,305	0	0	0	951	06/01/2033	1.....		
31401A T9 8	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	27,282	27,282	28,143	27,427	0	(144)	0	(144)	0	0	27,282	0	0	0	950	07/01/2018	1.....		
31401B 7G 4	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	12,519	12,519	12,744	12,564	0	(45)	0	(45)	0	0	12,519	0	0	0	459	05/01/2033	1.....		
31401B YY 5	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	1,689	1,689	1,720	1,695	0	(6)	0	(6)	0	0	1,689	0	0	0	59	02/01/2033	1.....		
31401C ZL 0	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	27,315	27,315	27,810	27,352	0	(37)	0	(37)	0	0	27,315	0	0	0	895	05/01/2033	1.....		
31401D AN 1	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	750	750	756	750	0	0	0	0	0	0	750	0	0	0	28	08/01/2033	1.....		
31401D R5 2	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	432	432	429	431	0	1	0	1	0	0	432	0	0	0	14	06/01/2033	1.....		
31401D R7 8	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	497	497	505	499	0	(3)	0	(3)	0	0	497	0	0	0	18	06/01/2033	1.....		
31401D RR 4	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	56	56	57	56	0	0	0	0	0	0	56	0	0	0	2	06/01/2033	1.....		
31401E AH 2	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	2,077	2,077	2,114	2,083	0	(6)	0	(6)	0	0	2,077	0	0	0	85	05/01/2033	1.....		
31401E W3 9	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	2,632	2,632	2,680	2,638	0	(6)	0	(6)	0	0	2,632	0	0	0	87	05/01/2033	1.....		
31401H 3B 6	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	17,229	17,229	15,907	17,097	0	132	0	132	0	0	17,229	0	0	0	482	07/01/2033	1.....		
31401H CX 8	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	5,288	5,288	5,383	5,296	0	(8)	0	(8)	0	0	5,288	0	0	0	189	04/01/2033	1.....		
31401J 2Y 3	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	21,056	21,056	21,366	21,079	0	(23)	0	(23)	0	0	21,056	0	0	0	839	05/01/2033	1.....		
31401J DF 2	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	2,722	2,722	2,703	2,720	0	1	0	1	0	0	2,722	0	0	0	110	07/01/2033	1.....		
31401J K4 9	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	359	359	362	360	0	(1)	0	(1)	0	0	359	0	0	0	13	05/01/2033	1.....		
31401J KH 0	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	194	194	197	194	0	0	0	0	0	0	194	0	0	0	9	04/01/2033	1.....		
31401J RV 2	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	836	836	842	836	0	0	0	0	0	0	836	0	0	0	31	06/01/2028	1.....		
31401K 2C 8	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	10,793	10,793	10,952	10,801	0	(8)	0	(8)	0	0	10,793	0	0	0	396	06/01/2033	1.....		
31401L B9 3	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	23,591	23,591	21,781	23,509	0	83	0	83	0	0	23,591	0	0	0	708	08/01/2033	1.....		
31401L Q4 8	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	7,013	7,013	7,139	7,026	0	(13)	0	(13)	0	0	7,013	0	0	0	269	06/01/2033	1.....		
31401L RT 2	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	80,523	80,523	74,345	80,290	0	233	0	233	0	0	80,523	0	0	0	2,673	08/01/2033	1.....		
31401L Y5 6	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	354	354	351	353	0	1	0	1	0	0	354	0	0	0	13	07/01/2033	1.....		
31401M AA 9	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	250	250	252	250	0	(1)	0	(1)	0	0	250	0	0	0	9	09/01/2033	1.....		
31401N 2B 4	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	75	75	77	75	0	0	0	0	0	0	75	0	0	0	3	07/01/2033	1.....		

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SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)	
											11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
CUSIP Identification	Description																						
31401N 3Z 0	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	12,323	12,323	11,377	12,261	0	61	0	61	0	0	12,323	0	0	0	333	08/01/2033	1.....			
31401N ZU 6	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	286	286	288	286	0	0	0	286	0	0	286	0	0	0	10	06/01/2033	1.....			
31401W A5 8	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	984	984	977	984	0	0	0	984	0	0	984	0	0	0	36	07/01/2033	1.....			
31401W BW 8	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	17,176	17,176	17,305	17,186	0	(10)	0	(10)	0	0	17,176	0	0	0	628	07/01/2033	1.....			
31401W EU 9	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	284	284	286	284	0	0	0	284	0	0	284	0	0	0	10	07/01/2033	1.....			
31401X 4B 0	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	1,177	1,177	1,169	1,177	0	0	0	1,177	0	0	1,177	0	0	0	43	04/01/2033	1.....			
31401X YB 7	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	10,440	10,440	10,518	10,451	0	(11)	0	(11)	0	0	10,440	0	0	0	394	04/01/2033	1.....			
31401Y HC 2	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	58,790	58,790	54,280	58,695	0	95	0	95	0	0	58,790	0	0	0	1,965	07/01/2033	1.....			
31401Y KE 4	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	107,288	107,288	99,057	106,990	0	299	0	299	0	0	107,288	0	0	0	3,218	07/01/2033	1.....			
31401Y NC 5	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	2,614	2,614	2,596	2,610	0	4	0	4	0	0	2,614	0	0	0	107	08/01/2033	1.....			
31402A 7K 6	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	6,162	6,162	5,689	6,105	0	56	0	56	0	0	6,162	0	0	0	185	08/01/2033	1.....			
31402B FL 3	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	3,625	3,625	3,599	3,622	0	3	0	3	0	0	3,625	0	0	0	128	07/01/2033	1.....			
31402B FM 1	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	67	67	68	67	0	0	0	67	0	0	67	0	0	0	2	07/01/2033	1.....			
31402B FP 4	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	18,862	18,862	18,730	18,844	0	18	0	18	0	0	18,862	0	0	0	620	07/01/2033	1.....			
31402B FW 9	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	141	141	140	141	0	0	0	141	0	0	141	0	0	0	5	06/01/2033	1.....			
31402B VJ 1	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	969	969	976	969	0	0	0	969	0	0	969	0	0	0	36	09/01/2033	1.....			
31402B VQ 4	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	1,090	1,090	1,098	1,090	0	0	0	1,090	0	0	1,090	0	0	0	40	08/01/2033	1.....			
31402C F4 9	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	44,141	44,141	40,755	44,001	0	140	0	140	0	0	44,141	0	0	0	1,219	06/01/2033	1.....			
31402C PL 0	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	119,764	119,764	113,289	118,911	0	853	0	853	0	0	119,764	0	0	0	4,006	11/01/2033	1.....			
31402D BP 4	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	133,629	133,629	126,916	132,293	0	1,336	0	1,336	0	0	133,629	0	0	0	3,983	06/01/2019	1.....			
31402D TC 4	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	92	92	93	92	0	0	0	92	0	0	92	0	0	0	3	08/01/2033	1.....			
31402D U7 3	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	779	779	774	778	0	1	0	1	0	0	779	0	0	0	31	07/01/2033	1.....			
31402E 3T 3	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	127,907	127,907	129,236	128,235	0	(328)	0	(328)	0	0	127,907	0	0	0	4,608	06/01/2033	1.....			
31402E R2 6	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	8,859	8,859	8,179	8,801	0	57	0	57	0	0	8,859	0	0	0	266	07/01/2033	1.....			
31402E SJ 8	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	60,323	60,323	61,209	60,456	0	(132)	0	(132)	0	0	60,323	0	0	0	2,213	08/01/2033	1.....			
31402E TH 1	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	1,168	1,168	1,078	1,165	0	3	0	3	0	0	1,168	0	0	0	35	08/01/2033	1.....			
31402E TV 0	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	25,410	25,410	25,783	25,451	0	(41)	0	(41)	0	0	25,410	0	0	0	932	08/01/2033	1.....			
31402G ND 1	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	95,662	95,662	94,990	95,644	0	18	0	18	0	0	95,662	0	0	0	3,078	07/01/2033	1.....			
31402H 6X 4	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	10,488	10,488	9,683	10,239	0	250	0	250	0	0	10,488	0	0	0	316	08/01/2033	1.....			
31402H 7E 5	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	6,147	6,147	6,237	6,155	0	(8)	0	(8)	0	0	6,147	0	0	0	225	08/01/2033	1.....			
31402H GM 7	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	111	111	110	110	0	0	0	111	0	0	111	0	0	0	4	07/01/2033	1.....			
31402J ND 5	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	254	254	252	254	0	0	0	254	0	0	254	0	0	0	9	08/01/2033	1.....			
31402J R3 3	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	16,619	16,619	15,344	16,405	0	213	0	213	0	0	16,619	0	0	0	498	08/01/2033	1.....			
31402K 4U 5	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	2,662	2,662	2,682	2,665	0	(3)	0	(3)	0	0	2,662	0	0	0	87	09/01/2033	1.....			
31402K D8 4	FED NATIONAL MTG ASSN.....	09/01/2014	MBS PAYDOWN.....	26	26	26	26	0	0	0	26	0	0	26	0	0	0	1	07/01/2033	1.....			

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31402K GH 1	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		450	450	447	450	0	0	0	0	0	450	0	0	0	17	08/01/2033	1.....
31402K TP 9	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		75,642	75,642	69,839	75,436	0	206	0	206	0	75,642	0	0	0	2,269	08/01/2033	1.....
31402K WX 8	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		13,685	13,685	13,827	13,698	0	(13)	0	(13)	0	13,685	0	0	0	443	08/01/2033	1.....
31402K XA 7	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		90,021	90,021	90,957	90,244	0	(222)	0	(222)	0	90,021	0	0	0	2,934	08/01/2033	1.....
31402L DD 1	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		65	65	66	65	0	0	0	0	0	65	0	0	0	2	09/01/2033	1.....
31402L MC 3	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		922	922	929	923	0	(1)	0	(1)	0	922	0	0	0	33	08/01/2033	1.....
31402N 4C 9	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		3,285	3,285	3,033	3,217	0	68	0	68	0	3,285	0	0	0	99	08/01/2033	1.....
31402N HL 5	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		6,423	6,423	6,483	6,433	0	(9)	0	(9)	0	6,423	0	0	0	235	09/01/2033	1.....
31402N LW 6	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		212	212	214	212	0	0	0	0	0	212	0	0	0	8	10/01/2033	1.....
31402N PJ 1	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		2,055	2,055	2,071	2,065	0	(10)	0	(10)	0	2,055	0	0	0	82	09/01/2033	1.....
31402N QN 1	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		242,018	242,018	245,573	242,632	0	(614)	0	(614)	0	242,018	0	0	0	9,296	09/01/2033	1.....
31402N VU 9	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		12,172	12,172	12,298	12,176	0	(4)	0	(4)	0	12,172	0	0	0	447	06/01/2033	1.....
31402Q B3 4	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		10,274	10,274	10,381	10,276	0	(2)	0	(2)	0	10,274	0	0	0	377	08/01/2033	1.....
31402Q B5 9	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		5,434	5,434	5,490	5,443	0	(9)	0	(9)	0	5,434	0	0	0	201	08/01/2033	1.....
31402Q K9 1	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		1,294	1,294	1,304	1,295	0	0	0	0	0	1,294	0	0	0	47	08/01/2033	1.....
31402S JA 6	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		7,856	7,856	7,938	7,863	0	(6)	0	(6)	0	7,856	0	0	0	288	09/01/2033	1.....
31402S T5 6	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		704	704	710	704	0	0	0	0	0	704	0	0	0	26	09/01/2033	1.....
31402S U9 6	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		50,238	50,238	46,384	50,075	0	163	0	163	0	50,238	0	0	0	1,507	08/01/2033	1.....
31402T SE 6	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		44,801	44,801	45,267	44,841	0	(40)	0	(40)	0	44,801	0	0	0	1,822	09/01/2033	1.....
31402U CW 0	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		13,339	13,339	13,478	13,343	0	(4)	0	(4)	0	13,339	0	0	0	489	10/01/2033	1.....
31402U JC 7	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		86	86	86	86	0	0	0	0	0	86	0	0	0	3	08/01/2033	1.....
31402U L7 5	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		59,751	59,751	60,372	59,891	0	(140)	0	(140)	0	59,751	0	0	0	1,931	09/01/2033	1.....
31402V CR 9	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		6,390	6,390	6,456	6,403	0	(13)	0	(13)	0	6,390	0	0	0	236	09/01/2033	1.....
31402V R8 5	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		4,190	4,190	4,251	4,191	0	(1)	0	(1)	0	4,190	0	0	0	154	08/01/2033	1.....
31402V RY 8	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		22,115	22,115	22,281	22,136	0	(21)	0	(21)	0	22,115	0	0	0	815	09/01/2033	1.....
31402V YF 1	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		104,634	104,634	105,721	104,886	0	(252)	0	(252)	0	104,634	0	0	0	3,959	10/01/2033	1.....
31402W 2B 3	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		1,056	1,056	1,064	1,057	0	(1)	0	(1)	0	1,056	0	0	0	39	09/01/2033	1.....
31402W LX 4	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		6,126	6,126	6,172	6,132	0	(6)	0	(6)	0	6,126	0	0	0	243	09/01/2033	1.....
31402W Q6 8	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		2,689	2,689	2,717	2,690	0	0	0	0	0	2,689	0	0	0	99	09/01/2033	1.....
31402W Z2 7	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		35,135	35,135	35,500	35,230	0	(95)	0	(95)	0	35,135	0	0	0	1,150	09/01/2033	1.....
31402W ZZ 4	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		21,649	21,649	21,874	21,654	0	(5)	0	(5)	0	21,649	0	0	0	721	09/01/2033	1.....
31402X LZ 7	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		926	926	933	935	0	(8)	0	(8)	0	926	0	0	0	34	09/01/2033	1.....
31402Y FH 2	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		12,000	12,000	12,090	12,017	0	(17)	0	(17)	0	12,000	0	0	0	427	09/01/2033	1.....
31403A N3 5	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		330	330	332	330	0	(1)	0	(1)	0	330	0	0	0	12	10/01/2033	1.....
31403A T5 4	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		205,888	205,888	208,028	206,213	0	(325)	0	(325)	0	205,888	0	0	0	7,425	10/01/2033	1.....
31403B 4R 1	FED NATIONAL MTG ASSN.....			09/01/2014	MBS PAYDOWN.....		3,120	3,120	3,152	3,121	0	(2)	0	(2)	0	3,120	0	0	0	115	09/01/2033	1.....

QE05.19

SCHEDULE D - PART 4

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

QE05.20

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31403B	GL	1		09/01/2014	MBS PAYDOWN		374	374	378	374	0	0	0	0	0	374	0	0	0	14	09/01/2033	1
31403C	6R	7		09/01/2014	MBS PAYDOWN		10,312	10,312	10,157	10,283	0	30	0	30	0	10,312	0	0	0	335	12/01/2019	1
31403C	H7	9		09/01/2014	MBS PAYDOWN		5,757	5,757	5,817	5,765	0	(8)	0	(8)	0	5,757	0	0	0	211	10/01/2033	1
31403C	PT	2		09/01/2014	MBS PAYDOWN		919	919	926	919	0	0	0	0	0	919	0	0	0	34	11/01/2033	1
31403C	R4	5		09/01/2014	MBS PAYDOWN		394	394	406	397	0	(3)	0	(3)	0	394	0	0	0	16	11/01/2033	1
31403D	UJ	6		09/01/2014	MBS PAYDOWN		1,519,725	1,519,725	1,592,511	1,533,400	0	(13,675)	0	(13,675)	0	1,519,725	0	0	0	60,218	10/01/2036	1
31403E	AL	1		09/01/2014	MBS PAYDOWN		276	276	278	276	0	(1)	0	(1)	0	276	0	0	0	10	10/01/2033	1
31403E	CU	9		09/01/2014	MBS PAYDOWN		7,872	7,872	7,469	7,789	0	83	0	83	0	7,872	0	0	0	217	10/01/2033	1
31403E	HQ	3		09/01/2014	MBS PAYDOWN		2,216	2,216	2,285	2,218	0	(2)	0	(2)	0	2,216	0	0	0	89	11/01/2033	1
31403F	K7	8		09/01/2014	MBS PAYDOWN		7,669	7,669	7,740	7,673	0	(4)	0	(4)	0	7,669	0	0	0	281	10/01/2033	1
31403F	M7	6		09/01/2014	MBS PAYDOWN		5,110	5,110	5,163	5,111	0	(1)	0	(1)	0	5,110	0	0	0	187	10/01/2033	1
31403F	Q7	2		09/01/2014	MBS PAYDOWN		19,626	19,626	18,602	19,539	0	88	0	88	0	19,626	0	0	0	584	11/01/2033	1
31403G	MD	1		09/01/2014	MBS PAYDOWN		84	84	85	84	0	0	0	0	0	84	0	0	0	3	11/01/2033	1
31403G	P3	0		09/01/2014	MBS PAYDOWN		1,004	1,004	1,014	1,004	0	0	0	0	0	1,004	0	0	0	37	08/01/2033	1
31403H	F9	6		09/01/2014	MBS PAYDOWN		382	382	385	389	0	(7)	0	(7)	0	382	0	0	0	14	10/01/2033	1
31403H	J2	7		09/01/2014	MBS PAYDOWN		6,798	6,798	6,849	6,805	0	(7)	0	(7)	0	6,798	0	0	0	238	10/01/2033	1
31403J	R2	4		09/01/2014	MBS PAYDOWN		20,339	20,339	20,528	20,363	0	(24)	0	(24)	0	20,339	0	0	0	668	11/01/2033	1
31403K	5F	6		09/01/2014	MBS PAYDOWN		2,680	2,680	2,705	2,680	0	(1)	0	(1)	0	2,680	0	0	0	99	01/01/2034	1
31403K	Y8	0		09/01/2014	MBS PAYDOWN		322	322	325	322	0	0	0	0	0	322	0	0	0	12	11/01/2033	1
31403M	UQ	0		09/01/2014	MBS PAYDOWN		5,205	5,205	5,253	5,210	0	(6)	0	(6)	0	5,205	0	0	0	201	12/01/2033	1
31403M	WT	2		09/01/2014	MBS PAYDOWN		543	543	548	544	0	(2)	0	(2)	0	543	0	0	0	21	11/01/2033	1
31403N	PN	1		09/01/2014	MBS PAYDOWN		198	198	204	198	0	0	0	0	0	198	0	0	0	8	10/01/2033	1
31403R	U2	2		09/01/2014	MBS PAYDOWN		439	439	443	440	0	(1)	0	(1)	0	439	0	0	0	16	11/01/2033	1
31403R	YZ	5		09/01/2014	MBS PAYDOWN		808	808	815	808	0	0	0	0	0	808	0	0	0	30	12/01/2033	1
31403S	V7	8		09/01/2014	MBS PAYDOWN		3,006	3,006	3,029	3,008	0	(2)	0	(2)	0	3,006	0	0	0	107	12/01/2033	1
31403S	WE	2		09/01/2014	MBS PAYDOWN		790	790	781	789	0	1	0	1	0	790	0	0	0	29	01/01/2034	1
31403T	PZ	1		09/01/2014	MBS PAYDOWN		140	140	141	140	0	0	0	0	0	140	0	0	0	5	12/01/2033	1
31403V	HN	2		09/01/2014	MBS PAYDOWN		187	187	192	187	0	0	0	0	0	187	0	0	0	7	10/01/2033	1
31403Y	LF	8		09/01/2014	MBS PAYDOWN		36,032	36,032	36,367	36,075	0	(43)	0	(43)	0	36,032	0	0	0	1,335	08/01/2033	1
31403Y	LJ	0		09/01/2014	MBS PAYDOWN		5,172	5,172	5,220	5,190	0	(18)	0	(18)	0	5,172	0	0	0	190	06/01/2033	1
31404L	TJ	9		09/01/2014	MBS PAYDOWN		101	101	105	102	0	0	0	0	0	101	0	0	0	4	02/01/2034	1
31404M	ZX	9		09/01/2014	MBS PAYDOWN		453	453	447	453	0	0	0	0	0	453	0	0	0	17	04/01/2034	1
31405R	AK	2		09/01/2014	MBS PAYDOWN		163,339	163,339	165,585	163,642	0	(303)	0	(303)	0	163,339	0	0	0	6,044	10/01/2034	1
31407J	DD	1		09/01/2014	MBS PAYDOWN		157,255	157,255	168,705	160,115	0	(2,860)	0	(2,860)	0	157,255	0	0	0	7,046	09/01/2036	1
31408J	E7	2		09/01/2014	MBS PAYDOWN		948	948	937	945	0	2	0	2	0	948	0	0	0	36	01/01/2036	1
31410G	KP	7		09/01/2014	MBS PAYDOWN		358,379	358,379	384,473	364,123	0	(5,744)	0	(5,744)	0	358,379	0	0	0	15,064	08/01/2037	1

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31410G RA	3	FED NATIONAL MTG ASSN.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....511,055	511,055	548,266	518,854	0	(7,799)	0	(7,799)	0	511,055	0	0	0	21,893	12/01/2037	1.....
31410K BJ	2	FED NATIONAL MTG ASSN.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....2,782	2,782	2,879	2,792	0	(11)	0	(11)	0	2,782	0	0	0	122	10/01/2035	1.....
31410K JX	3	FED NATIONAL MTG ASSN.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....400,929	400,929	419,848	405,274	0	(4,345)	0	(4,345)	0	400,929	0	0	0	16,334	04/01/2038	1.....
31410K KG	8	FED NATIONAL MTG ASSN.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....23,852	23,852	24,865	23,979	0	(127)	0	(127)	0	23,852	0	0	0	1,032	12/01/2028	1.....
31410K YX	6	FED NATIONAL MTG ASSN.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....7,152	7,152	7,366	7,175	0	(24)	0	(24)	0	7,152	0	0	0	304	07/01/2035	1.....
31410V JM	3	FED NATIONAL MTG ASSN.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....400	400	412	403	0	(4)	0	(4)	0	400	0	0	0	19	10/01/2036	1.....
31411A AV	7	FED NATIONAL MTG ASSN.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....50	50	51	50	0	0	0	0	0	50	0	0	0	1	10/01/2036	1.....
31412D 7E	2	FED NATIONAL MTG ASSN.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....740	740	750	740	0	0	0	0	0	740	0	0	0	30	12/01/2036	1.....
31413B PH	8	FED NATIONAL MTG ASSN.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....180,500	180,500	190,668	182,369	0	(1,869)	0	(1,869)	0	180,500	0	0	0	7,457	08/01/2037	1.....
31413K PK	1	FED NATIONAL MTG ASSN.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....145,092	145,092	148,696	145,788	0	(697)	0	(697)	0	145,092	0	0	0	5,866	11/01/2037	1.....
31416B L7	1	FED NATIONAL MTG ASSN.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....203,734	203,734	215,448	205,973	0	(2,239)	0	(2,239)	0	203,734	0	0	0	8,089	09/01/2037	1.....
31416C JV	9	FED NATIONAL MTG ASSN.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....255,536	255,536	267,794	257,898	0	(2,362)	0	(2,362)	0	255,536	0	0	0	10,111	11/01/2038	1.....
31417C GY	5	FED NATIONAL MTG ASSN.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....2,356,903	2,356,903	2,323,759	2,355,058	0	1,845	0	1,845	0	2,356,903	0	0	0	56,499	07/01/2042	1.....
31417Y UH	8	FED NATIONAL MTG ASSN.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....1,248,470	1,248,470	1,215,600	1,246,245	0	2,225	0	2,225	0	1,248,470	0	0	0	33,784	12/01/2040	1.....
31419B BT	1	FED NATIONAL MTG ASSN.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....1,934,237	1,934,237	1,944,059	1,935,050	0	(813)	0	(813)	0	1,934,237	0	0	0	51,342	02/01/2041	1.....
31419F FW	1	FED NATIONAL MTG ASSN.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....635,228	635,228	618,528	632,890	0	2,338	0	2,338	0	635,228	0	0	0	17,154	11/01/2040	1.....
38375G B3	4	GOVERNMENT NATL MTG ASSN.....	....	09/16/2014	MBS PAYDOWN.....	.....	.....1,785,739	1,785,739	1,787,971	1,785,944	0	(205)	0	(205)	0	1,785,739	0	0	0	6,613	08/16/2042	1.....
38376V 4G	9	GOVERNMENT NATL MTG ASSN.....	....	09/16/2014	MBS PAYDOWN.....	.....	.....1,221,269	1,221,269	1,238,824	1,224,939	0	(3,671)	0	(3,671)	0	1,221,269	0	0	0	7,013	02/16/2040	1.....
38378A LC	3	GOVERNMENT NATL MTG ASSN.....	....	09/16/2014	MBS PAYDOWN.....	.....	.....744,594	744,594	745,292	744,654	0	(60)	0	(60)	0	744,594	0	0	0	2,707	11/16/2041	1.....
492279 AM	6	KERN COUNTY - PENSION MBIA-R/B.....	....	08/15/2014	MATURITY.....	.....	.....3,075,000	3,075,000	3,075,000	3,075,000	0	0	0	0	0	3,075,000	0	0	0	223,245	08/15/2014	1FE.....
820922 AV	4	SHEARSON LEHMAN CMO INC.....	....	08/01/2014	VARIOUS.....	.....	.....361,761	361,761	306,926	357,922	0	3,839	0	3,839	0	361,761	0	0	0	13,813	05/01/2017	1.....
91203* CN	2	FHA #86 USGI.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....71,355	71,355	71,645	71,355	0	0	0	0	0	71,355	0	0	0	4,166	07/01/2018	1.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....							32,825,508	32,825,508	32,801,309	32,851,272	0	(25,762)	0	(25,762)	0	32,825,508	0	0	0	999,246	XXX...	XXX...
Bonds - Industrial and Miscellaneous																						
00111@ AA	2	AES HAWAII INC.....	....	09/30/2014	SINKING FUND REDEMPTION.....	.....	.....295,364	295,364	311,437	296,482	0	(1,118)	0	(1,118)	0	295,364	0	0	0	15,219	06/30/2022	5.....
00130H BQ	7	AES CORP.....	....	08/25/2014	CALLED THRU ISSUER.....	.....	.....447,613	391,000	477,020	458,114	0	(18,746)	0	(18,746)	0	439,368	0	8,245	8,245	25,042	04/15/2016	3FE.....
00217* AB	5	ARI FIRST LLC.....	....	07/28/2014	SINKING FUND REDEMPTION.....	.....	.....191,563	191,563	191,563	191,563	0	0	0	0	0	191,563	0	0	0	6,524	07/28/2016	2AM.....
00217* AC	3	ARI FIRST LLC.....	....	09/28/2014	SINKING FUND REDEMPTION.....	.....	.....234,317	234,317	234,317	234,317	0	0	0	0	0	234,317	0	0	0	11,235	07/28/2026	2AM.....
007036 KD	7	ADJUSTABLE RATE MTGE TRUST.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....2,191	2,191	2,150	2,185	0	6	0	6	0	2,191	0	0	0	41	08/25/2035	2FM.....
018490 AN	2	ALLERGAN INC.....	....	08/06/2014	VARIOUS.....	.....	.....9,034,702	9,068,000	9,040,524	9,048,583	0	1,565	0	1,565	0	9,050,148	0	(15,446)	(15,446)	273,916	09/15/2020	1FE.....
03968X AB	7	ARDAGH PACKAGING HOLDINGS.....	....	07/08/2014	CALLED THRU ISSUER.....	.....	.....210,998	200,000	215,000	212,757	0	(3,531)	0	(3,531)	0	209,226	0	1,772	1,772	10,776	10/15/2017	4FE.....
05367A AE	3	AVIATION CAPITAL GROUP CORP.....	....	09/26/2014	STERNE, AGEЕ AND LEACH....	.....	.....426,400	410,000	422,300	420,957	0	(1,888)	0	(1,888)	0	419,069	0	7,331	7,331	22,176	01/31/2018	2FE.....
05367A AF	0	AVIATION CAPITAL GROUP CORP.....	....	09/25/2014	STERNE, AGEЕ AND LEACH....	.....	.....229,493	222,000	222,000	222,000	0	0	0	0	0	222,000	0	7,493	7,493	8,674	09/27/2016	2FE.....
05535D BF	0	BLACKROCK CAPITAL FINANCE LP.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....7,367	7,367	7,148	5,808	1,548	11	0	1,559	0	7,367	0	0	0	177	12/25/2035	6FE.....
05568B AA	6	BURLINGTON NORTH SANTA FE.....	....	07/15/2014	SINKING FUND REDEMPTION.....	.....	.....35,206	35,206	35,206	35,206	0	0	0	0	0	35,206	0	0	0	2,014	01/15/2024	1FE.....
05947U 6J	2	BANC OF AMERICA COMM MTGE INC.....	....	09/01/2014	MBS PAYDOWN.....	.....	.....0	71,347	4,606	3,924	682	0	0	682	0	4,606	0	(4,606)	(4,606)	320	09/10/2045	1FM.....

QE05.21

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Design- nation or Market Indicator (a)
059511 AY 1	BANC OF AMERICA COMM MTGE INC.....			08/01/2014	MBS PAYDOWN.....		0	86,048	857	(3,824)	4,682	0	0	4,682	0	857	0	(857)	(857)	0	04/10/2049	1FM....
07383F B6 4	BEAR STEARNS COMM MTGE SECS.....			09/01/2014	MBS PAYDOWN.....		260,858	260,858	261,161	260,858	0	0	0	0	0	260,858	0	0	0	10,549	01/12/2041	1FM....
07387B EP 4	BEAR STEARNS COMM MTGE SECS.....			09/29/2014	VARIOUS.....		256,628	20,332,230	316,851	208,036	2,784,122	0	0	2,784,122	0	202,588	0	54,040	54,040	..2,193,691	12/11/2040	1FM....
07387B EQ 2	BEAR STEARNS COMM MTGE SECS.....			09/01/2014	VARIOUS.....		0	7,000,000	1,203,798	133,469	1,070,329	0	1,071,498	(1,169)	0	132,300	0	(132,300)	(132,300)	866,452	12/11/2040	1FM....
07388N AK 2	BEAR STEARNS COMM MTGE SECS.....			09/01/2014	MBS PAYDOWN.....		0	125	11	11	0	0	0	0	0	11	0	(11)	(11)	13	10/12/2041	6FM....
07388R AN 7	BEAR STEARNS COMM MTGE SECS.....			09/01/2014	MBS PAYDOWN.....		0	13,071,000	1,557,506	163,388	1,394,119	0	0	1,394,119	0	1,557,506	0	(1,557,506)	(1,557,506)	0	02/11/2044	1FM....
07388R AP 2	BEAR STEARNS COMM MTGE SECS.....			09/01/2014	VARIOUS.....		0	2,001,842	183,817	20,018	163,798	0	163,798	0	0	20,018	0	(20,018)	(20,018)	0	02/11/2044	1FM....
07388V AN 8	BEAR STEARNS COMM MTGE SECS.....			09/01/2014	MBS PAYDOWN.....		0	382,130	56,207	56,207	0	0	0	0	0	56,207	0	(56,207)	(56,207)	9,995	01/12/2045	6FM....
073914 WF 6	BEAR STEARNS COMM MTGE SECS.....			09/01/2014	MBS PAYDOWN.....		0	39,882	39,882	37,701	0	0	0	361	0	39,882	0	0	0	726	06/25/2030	1FM....
079860 AG 7	BELLSOUTH CORP.....			07/15/2014	CALLED THRU ISSUER.....		3,780,900	3,750,000	3,464,625	3,719,388	0	23,315	0	23,315	0	3,742,703	0	38,197	38,197	162,500	09/15/2014	1FE....
12189P AD 4	BURLINGTON NORTH SANTA FE.....			07/02/2014	SINKING FUND REDEMPTION.....		951,082	951,082	887,911	947,747	0	3,335	0	3,335	0	951,082	0	0	0	59,252	07/02/2018	1FE....
12189P AE 2	BURLINGTON NORTH SANTA FE.....			07/02/2014	SINKING FUND REDEMPTION.....		34,290	34,290	34,290	34,290	0	0	0	0	0	34,290	0	0	0	2,455	01/02/2020	1FE....
12189P AF 9	BURLINGTON NORTH SANTA FE.....			07/02/2014	SINKING FUND REDEMPTION.....		12,463	12,463	12,463	12,463	0	0	0	0	0	12,463	0	0	0	943	01/02/2021	1FE....
12467A AA 6	C&S GROUP ENTERPRISES LLC.....			07/10/2014	CALLED THRU ISSUER.....		574,959	550,000	595,794	580,862	0	(4,954)	0	(4,954)	0	575,908	0	(949)	(949)	31,860	05/01/2017	4FE....
12513G AW 9	CDW LLC / CDW FINANCE CORP.....			09/05/2014	CALLED THRU ISSUER.....		460,305	434,000	478,065	462,902	0	(8,150)	0	(8,150)	0	454,752	0	5,553	5,553	25,076	12/15/2018	3FE....
12513G AX 7	CDW LLC / CDW FINANCE CORP.....			09/05/2014	CALLED THRU ISSUER.....		165,321	152,000	167,549	77,765	0	(3,655)	0	(3,655)	0	162,752	0	2,569	2,569	5,073	04/01/2019	4FE....
126650 AN 0	CVS CORP.....			09/10/2014	SINKING FUND REDEMPTION.....		48,965	48,965	48,965	48,965	0	0	0	0	0	48,965	0	0	0	2,026	10/10/2025	2AM....
126650 AQ 3	CVS CORP.....			09/10/2014	SINKING FUND REDEMPTION.....		138,511	138,511	138,511	138,511	0	0	0	0	0	138,511	0	0	0	5,348	01/10/2026	2AM....
126650 BP 4	CVS LEASE PASS THROUGH.....			09/10/2014	SINKING FUND REDEMPTION.....		205,599	205,599	201,717	205,282	0	318	0	318	0	205,599	0	0	0	8,277	12/10/2028	1AM....
12806* AH 4	CAITHNESS LONG ISLAND LLC.....			07/15/2014	SINKING FUND REDEMPTION.....		457,813	457,813	457,813	457,813	0	0	0	0	0	457,813	0	0	0	26,141	01/15/2032	2.....
131347 BS 4	CALPINE CORP.....			07/22/2014	CALLED THRU ISSUER.....		549,538	497,000	542,351	541,650	0	(3,115)	0	(3,115)	0	538,535	0	11,003	11,003	38,269	07/31/2020	3FE....
14161H AE 8	CARDTRONICS INC.....			09/02/2014	CALLED THRU ISSUER.....		452,944	435,000	477,956	466,329	0	(13,385)	0	(13,385)	0	452,944	0	0	0	35,888	09/01/2018	4FE....
14744@ AA 8	CASE INTERACTIVE MEDIA INC.....			09/30/2014	SINKING FUND REDEMPTION.....		33,333	33,333	32,667	0	0	9	0	9	0	33,333	0	0	0	452	07/30/2020	3Z.....
17307G RE 0	CITIGROUP MTGE LN TRUST.....			09/01/2014	MBS PAYDOWN.....		9,833	9,833	9,682	9,262	0	0	0	0	0	9,262	0	571	571	177	05/25/2035	1FM....
191216 AZ 3	COCA COLA CO.....			09/04/2014	VARIOUS.....		19,292,950	20,000,000	19,918,400	19,924,555	0	4,646	0	4,646	0	19,929,201	0	(636,251)	(636,251)	443,403	04/01/2023	1FE....
19416Q DY 3	COLGATE-PALMOLIVE CO.....			09/04/2014	WELLS FARGO WACHOVIA.....		3,002,028	3,021,000	2,978,758	2,986,904	0	2,714	0	2,714	0	2,989,619	0	12,409	12,409	60,445	11/15/2021	1FE....
205887 BR 2	CONAGRA FOODS INC.....			08/04/2014	PREREFUNDED.....		1,242,720	1,257,000	1,253,908	1,254,156	0	161	0	161	0	1,254,318	0	(11,597)	(11,597)	40,502	01/25/2023	2FE....
210795 PW 4	CONTINENTAL AIRLINES INC.....			09/15/2014	CALLED THRU ISSUER.....		630,000	630,000	660,240	645,768	0	(15,768)	0	(15,768)	0	630,000	0	0	0	42,525	09/15/2015	3FE....
212015 AB 7	CONTINENTAL RESOURCES INC.....			07/11/2014	CALLED THRU ISSUER.....		227,539	215,000	242,950	230,606	0	(4,728)	0	(4,728)	0	225,877	0	1,662	1,662	13,796	10/01/2019	2FE....
220027 AG 1	CORPORATE PROPERTY INVESTORS.....			09/30/2014	CALLED THRU ISSUER.....		14,182,240	13,700,000	16,461,920	14,415,196	0	(232,896)	0	(232,896)	0	14,182,300	0	(60)	(60)	..2,034,724	03/15/2016	1FE....
22541Q V8 2	CS FIRST BOSTON MTGE SECS.....			09/01/2014	MBS PAYDOWN.....		4,190,000	4,190,000	4,210,950	4,189,546	0	454	0	454	0	4,190,000	0	0	0	180,537	12/15/2036	1FM....
22545D AK 3	CREDIT SUISSE MTGE CAP CERTS.....			07/01/2014	VARIOUS.....		0	31,429,000	17,495,305	8,752,977	8,998,764	0	..16,184,250	(7,185,486)	0	1,567,490	0	(1,567,490)	(1,567,490)	..1,233,525	06/15/2038	1FM....
22545D AM 9	CREDIT SUISSE MTGE CAP CERTS.....			07/01/2014	MBS PAYDOWN.....		0	11,500,000	711,150	542,340	168,810	0	0	168,810	0	711,150	0	(711,150)	(711,150)	742,336	06/15/2038	1FM....
22545D AN 7	CREDIT SUISSE MTGE CAP CERTS.....			07/01/2014	MBS PAYDOWN.....		0	157,418	8,358	5,088	3,270	0	0	3,270	0	8,358	0	(8,358)	(8,358)	74,827	06/15/2038	1FM....
22545M AN 7	CREDIT SUISSE MTGE CAP CERTS.....			09/01/2014	MBS PAYDOWN.....		0	366,442	29,385	4,342	25,044	0	0	25,044	0	29,385	0	(29,385)	(29,385)	0	09/15/2039	1FM....
22545X AN 3	CREDIT SUISSE MTGE CAP CERTS.....			09/01/2014	MBS PAYDOWN.....		0	2,231,031	174,566	50,198	124,368	0	0	124,368	0	174,566	0	(174,566)	(174,566)	0	02/15/2040	1FM....

QE05.22

SCHEDULE D - PART 4

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

QE05.23

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
226819 C#	5	CROCKER NATL BK SF CALF.....		09/03/2014	MBS PAYDOWN.....		42,621	42,621	26,497	41,174	0	1,447	0	1,447	0	42,621	0	0	0	1,544	04/01/2019	1FE....
25087* AA	1	DETROIT INTERNATIONAL BRIDGE.....		09/02/2014	VARIOUS.....		169,388	169,388	169,388	169,388	0	0	0	0	0	169,388	0	0	0	5,406	09/02/2014	2FE....
25087* AH	6	DETROIT INTERNATIONAL BRIDGE.....		09/02/2014	SINKING FUND REDEMPTION.....		15,233	15,233	15,233	15,233	0	0	0	0	0	15,233	0	0	0	542	11/02/2023	2FE....
25275@ AA	1	DIAMOND STATE GENERATION.....		09/30/2014	SINKING FUND REDEMPTION.....		554,465	554,465	554,465	554,465	0	0	0	0	0	554,465	0	0	0	21,707	03/30/2025	2FE....
25468P CT	1	DISNEY WALT CO.....		09/04/2014	SWS		1,380,624	1,400,000	1,390,200	1,391,853	0	626	0	626	0	1,392,479	0	(11,855)	(11,855)	38,080	02/15/2022	1FE....
257375 AB	1	DOMINION GAS HOLDINGS LLC.....		08/06/2014	DIRECT.....		15,141,419	15,158,000	15,140,114	15,140,444	0	975	0	975	0	15,141,419	0	0	0	424,508	11/01/2023	1FE....
26439V AB	3	DUKE CAPITAL CORP.....		08/15/2014	MATURITY.....		7,000,000	7,000,000	7,242,400	7,019,543	0	(19,543)	0	(19,543)	0	7,000,000	0	0	0	396,760	08/15/2014	2FE....
26884A AS	2	ERP OPERATING LP.....		09/15/2014	MATURITY.....		5,000,000	5,000,000	5,131,400	5,011,899	0	(11,899)	0	(11,899)	0	5,000,000	0	0	0	262,500	09/15/2014	2FE....
26985U AB	3	EAGLE ROCK ENERGY PARTNERS LP.....		07/01/2014	DIRECT.....		260,260	240,000	260,888	0	0	(627)	0	(627)	0	260,260	0	0	0	11,725	06/01/2019	4FE....
28932M AA	3	ELM RD GENERATING STATION.....		08/11/2014	SINKING FUND REDEMPTION.....		198,340	198,340	198,340	198,340	0	0	0	0	0	198,340	0	0	0	10,332	02/11/2030	1FE....
28932M AG	0	ELM RD GENERATING STATION.....		07/19/2014	SINKING FUND REDEMPTION.....		156,880	156,880	156,880	156,880	0	0	0	0	0	156,880	0	0	0	7,331	01/19/2031	1FE....
291011 BE	3	EMERSON ELECTRIC CO.....		09/04/2014	CHASE SECURITIES.....		1,469,865	1,500,000	1,493,475	1,493,971	0	406	0	406	0	1,494,377	0	(24,512)	(24,512)	42,000	02/15/2023	1FE....
29375* AC	0	ENTERPRISE HOUSING FINANCIAL SERV.....		07/15/2014	MATURITY.....		495,238	495,238	495,238	495,238	0	0	0	0	0	495,238	0	0	0	22,286	07/15/2014	4.....
29717P AH	0	ESSEX PORTFOLIO LP.....		08/29/2014	DIRECT.....		9,135,994	9,000,000	9,143,091	0	0	(7,097)	0	(7,097)	0	9,135,994	0	0	0	213,200	03/15/2021	2FE....
29717P AK	3	ESSEX PORTFOLIO LP.....		08/29/2014	DIRECT.....		21,121,473	21,248,000	21,115,490	0	0	5,982	0	5,982	0	21,121,473	0	0	0	446,208	01/15/2023	2FE....
31430Q BA	4	FELCOR LODGING TRUST INC.....		08/18/2014	CALLED THRU ISSUER.....		561,229	555,000	614,524	587,800	0	(27,559)	0	(27,559)	0	560,241	0	988	988	48,871	10/01/2014	4FE....
315405 AM	2	FERRO CORP.....		07/31/2014	CALLED THRU ISSUER.....		516,592	495,000	524,356	0	0	(8,901)	0	(8,901)	0	515,455	0	1,137	1,137	25,259	08/15/2018	4FE....
345838 AC	0	FOREST LABORATORIES INC.....		07/16/2014	MORGAN STANLEY.....		484,727	450,000	452,610	0	0	(210)	0	(210)	0	452,400	0	32,327	32,327	9,352	02/01/2019	3FE....
361841 AA	7	GLP CAPITAL LP / GLP FINANCING II INC.....		07/31/2014	DIRECT.....		203,894	198,000	204,470	0	0	(576)	0	(576)	0	203,894	0	0	0	6,521	11/01/2018	3FE....
36228C XK	4	GS MTGE SECS CORP.....		08/01/2014	MBS PAYDOWN.....		0	217,433	18,787	18,787	0	0	0	0	0	18,787	0	(18,787)	(18,787)	8,265	04/10/2038	1FM....
36828Q JM	9	GE CAPITAL COMM MTGE.....		09/01/2014	MBS PAYDOWN.....		7,803,560	7,803,560	7,825,908	7,797,192	0	6,369	0	6,369	0	7,803,560	0	0	0	311,392	07/10/2039	1FM....
38119# AC	8	GOLDEN SPREAD ELECTRIC CO-OPERATIVE.....		08/10/2014	SINKING FUND REDEMPTION.....		340,489	340,489	340,489	340,489	0	0	0	0	0	340,489	0	0	0	14,811	08/10/2031	1.....
393505 SJ	2	GREEN TREE FINANCIAL CORP.....		09/15/2014	MBS PAYDOWN.....		101,922	101,922	101,875	101,866	0	57	0	57	0	101,922	0	0	0	4,916	03/15/2028	1FE....
44967# AD	7	IMC HOME EQUITY LOAN TRUST.....		09/01/2014	MBS PAYDOWN.....		2,580	2,580	2,579	2,580	0	0	0	0	0	2,580	0	0	0	143	07/25/2025	1.....
46361# AF	9	IRVINE CO LLC & IRVINE LD CO.....		07/01/2014	DIRECT.....		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	582,000	12/01/2017	1FE....
46361# AU	6	THE IRVINE COMPANY.....		07/01/2014	DIRECT.....		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	480,000	04/15/2023	1FE....
46625M 3R	8	JP MORGAN CHASE COMM MTGE.....		09/01/2014	MBS PAYDOWN.....		2,971,660	2,971,660	2,892,685	2,961,345	0	10,315	0	10,315	0	2,971,660	0	0	0	107,287	05/15/2041	1FM....
46625M B7	3	JP MORGAN CHASE COMM MTGE.....		09/01/2014	MBS PAYDOWN.....		858,399	858,399	862,639	858,399	0	0	0	0	0	858,399	0	0	0	28,181	10/15/2037	1FM....
46625M RL	5	JP MORGAN CHASE COMM MTGE.....		08/01/2014	MBS PAYDOWN.....		14,867	14,867	14,940	8,964	0	0	0	0	0	8,964	0	5,903	5,903	1,438	07/12/2035	1FM....
46625Y Q8	9	JP MORGAN CHASE COMM MTGE.....		08/01/2014	MBS PAYDOWN.....		0	35	4	2	2	0	0	2	0	4	0	(4)	(4)	0	04/15/2043	1FM....
46630J AU	3	JP MORGAN CHASE COMM MTGE.....		09/01/2014	VARIOUS.....		0	2,953,867	295,070	295,070	0	0	0	0	0	295,070	0	(295,070)	(295,070)	251,118	01/15/2049	1FM....
46630J AW	9	JP MORGAN CHASE COMM MTGE.....		09/25/2014	PRIOR YEAR INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	139,648	01/15/2049	1FM....
46630V AT	9	JP MORGAN CHASE COMM MTGE.....		09/01/2014	MBS PAYDOWN.....		0	15,148	3,458	51	3,407	0	0	3,407	0	3,458	0	(3,458)	(3,458)	0	02/12/2049	1FM....
46631B AR	6	JP MORGAN CHASE COMM MTGE.....		09/01/2014	MBS PAYDOWN.....		0	11,347,092	641,154	641,154	0	0	0	0	0	641,154	0	(641,154)	(641,154)	1,003,439	06/15/2049	1FM....
46631B AS	4	JP MORGAN CHASE COMM MTGE.....		09/01/2014	MBS PAYDOWN.....		0	3,236,727	195,581	195,581	0	0	0	0	0	195,581	0	(195,581)	(195,581)	317,324	06/15/2049	1FM....

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Desig- nation or Market Indicator (a)
49228R AC 7	KERN RIVER FUNDING CORP.....			09/30/2014	VARIOUS.....		805,147	805,147	829,204	807,792	0	(2,618)	0	(2,618)	0	805,175	0	(28)	(28)	35,834	07/31/2016	1FE.....
49228R AE 3	KERN RIVER FUNDING CORP.....			09/30/2014	VARIOUS.....		123,431	123,431	121,154	122,899	0	531	0	531	0	123,431	0	0	0	4,026	04/30/2018	1FE.....
49306C AH 4	KEY BANK NA.....			07/01/2014	MATURITY.....		25,000,000	25,000,000	25,226,700	25,014,598	0	(14,598)	0	(14,598)	0	25,000,000	0	0	0	..1,450,000	07/01/2014	2FE.....
50181Q AA 6	LCOR ALEXANDRIA LLC.....			09/15/2014	SINKING FUND REDEMPTION.....		634,894	634,894	702,193	639,899	0	(5,005)	0	(5,005)	0	634,894	0	0	0	42,062	09/15/2019	1FE.....
52108M DS 9	LB-UBS COMM MTGE TRUST.....			07/01/2014	DIRECT.....		0	(70,607)	(70,607)	0	0	0	0	0	0	(70,607)	0	70,607	70,607	0	02/15/2041	1Z*.....
53219L AL 3	LIFEPOINT HOSPITALS INC.....			09/23/2014	DIRECT.....		462,731	450,000	463,500	0	0	(769)	0	(769)	0	462,731	0	0	0	19,731	12/01/2021	3FE.....
53961* BK 1	LOCAL INITIATIVES/LIVING CITIES.....			07/07/2014	SINKING FUND REDEMPTION.....		53,200	53,200	53,200	53,200	0	0	0	0	0	53,200	0	0	0	1,045	09/07/2018	4.....
554694 AA 7	MACKINAW POWER LLC.....			07/31/2014	SINKING FUND REDEMPTION.....		402,000	402,000	402,000	402,000	0	0	0	0	0	402,000	0	0	0	18,982	10/31/2023	2FE.....
58013M EM 2	MCDONALDS CORP.....			09/11/2014	WELLS FARGO WACHOVIA.....		16,613,543	16,760,000	16,523,349	16,569,263	0	15,083	0	15,083	0	16,584,346	0	29,197	29,197	512,765	01/15/2022	1FE.....
58445M AM 4	MEDIACOM LLC/MEDIACOM CAPITAL.....			08/15/2014	CALLED THRU ISSUER.....		936,884	896,000	967,400	267,068	0	(4,416)	0	(4,416)	0	960,738	0	(23,854)	(23,854)	51,876	08/15/2019	4FE.....
59018Y TZ 4	MERRILL LYNCH & CO.....			07/15/2014	MATURITY.....		15,500,000	15,500,000	15,473,740	15,498,209	0	1,791	0	1,791	0	15,500,000	0	0	0	844,750	07/15/2014	1FE.....
594087 AR 9	MICHAELS STORES INC.....			08/01/2014	CALLED THRU ISSUER.....		692,475	655,000	719,619	703,967	0	(16,185)	0	(16,185)	0	687,782	0	4,692	4,692	0	11/01/2016	4FE.....
59523U AD 9	MID-AMERICA APARTMENTS LP.....			07/18/2014	DIRECT.....		5,044,739	5,000,000	5,055,947	5,055,097	0	(10,358)	0	(10,358)	0	5,044,739	0	0	0	266,368	09/01/2016	2FE.....
59549P AA 6	MID-STATE TRUST.....			07/01/2014	MBS PAYDOWN.....		66,891	66,891	66,881	66,891	0	1	0	1	0	66,891	0	0	0	4,179	04/01/2030	2AM.....
615369 A@ 4	MOODYS CORPORATION.....			08/08/2014	CALLED THRU ISSUER.....		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	..1,652,185	09/30/2015	2.....
616912 AA 9	MORGANBERRY CORPORATION.....			09/30/2014	SINKING FUND REDEMPTION.....		755,923	1,589,561	1,604,680	1,592,409	0	(2,847)	0	(2,847)	0	755,923	0	0	0	58,977	03/31/2019	1FE.....
617451 AP 4	MORGAN STANLEY CAPITAL I.....			09/01/2014	MBS PAYDOWN.....		0	1,412,973	139,252	153,615	0	0	0	0	0	153,615	0	(153,615)	(153,615)	103,780	09/15/2042	1FM.....
617451 AQ 2	MORGAN STANLEY CAPITAL I.....			09/01/2014	MBS PAYDOWN.....		0	1,206,281	105,961	1,168	104,793	0	0	104,793	0	105,961	0	(105,961)	(105,961)	14,285	09/15/2042	6FM.....
61745M U4 3	MORGAN STANLEY CAPITAL I.....			09/01/2014	MBS PAYDOWN.....		941,570	941,570	957,532	941,628	0	(58)	0	(58)	0	941,570	0	0	0	38,327	04/14/2040	1FM.....
61750C AU 1	MORGAN STANLEY CAPITAL I.....			09/01/2014	VARIOUS.....		0	923,350	105,416	105,416	0	0	0	0	0	105,416	0	(105,416)	(105,416)	45,463	07/12/2044	6FM.....
61750H AP 1	MORGAN STANLEY CAPITAL I.....			07/01/2014	MBS PAYDOWN.....		0	76	3	3	0	0	0	0	0	3	0	(3)	(3)	1	11/12/2041	1FM.....
61751X AL 4	MORGAN STANLEY CAPITAL I.....			08/01/2014	MBS PAYDOWN.....		0	1,396,774	143,169	139,487	3,682	0	0	3,682	0	143,169	0	(143,169)	(143,169)	50,913	11/12/2049	4FM.....
61751X AM 2	MORGAN STANLEY CAPITAL I.....			08/01/2014	MBS PAYDOWN.....		0	559,868	124,599	23,654	100,947	0	0	100,947	0	124,601	0	(124,601)	(124,601)	18,789	11/12/2049	1FM.....
61754J AQ 1	MORGAN STANLEY CAPITAL I.....			09/01/2014	MBS PAYDOWN.....		0	1,549,095	172,051	137,290	34,760	0	0	34,760	0	172,051	0	(172,051)	(172,051)	31,581	06/11/2042	1FM.....
61754K AR 6	MORGAN STANLEY CAPITAL I.....			09/01/2014	MBS PAYDOWN.....		0	10,948,764	667,420	515,796	151,624	0	0	151,624	0	667,420	0	(667,420)	(667,420)	0	04/15/2049	4FM.....
629377 BG 6	NRG ENERGY INC.....			09/03/2014	CALLED THRU ISSUER.....		396,150	380,000	407,956	406,815	0	(6,955)	0	(6,955)	0	399,860	0	(3,710)	(3,710)	23,148	06/15/2019	4FE.....
649705 JJ 0	NYC IND DEVELMNT AGENCY.....			09/11/2014	MBS PAYDOWN.....		363,483	363,483	307,144	367,237	0	(3,753)	0	(3,753)	0	363,483	0	0	0	21,338	09/11/2018	2.....
65409Q AY 8	NIELSEN FINANCE LLC / NIELSEN FINANCE CO..			07/23/2014	CALLED THRU ISSUER.....		497,916	472,000	525,713	510,877	0	(14,621)	0	(14,621)	0	496,256	0	1,660	1,660	28,932	10/15/2018	4FE.....
68209# AB 8	OMEGA LEASING(US) (NO 2) LLC.....			07/12/2014	SINKING FUND REDEMPTION.....		85,849	85,849	85,849	85,849	0	0	0	0	0	85,849	0	0	0	2,266	07/12/2017	1.....
69336T AF 3	PHI INC.....			08/27/2014	DIRECT.....		503,440	501,000	503,718	0	0	(278)	0	(278)	0	503,440	0	0	0	11,690	03/15/2019	4FE.....
695160 AA 9	PACKAGING DYNAMICS CORP.....			08/18/2014	CALLED THRU ISSUER.....		117,516	115,000	119,600	117,794	0	(1,469)	0	(1,469)	0	116,325	0	1,191	1,191	10,158	02/01/2016	4FE.....
70788T AC 1	PENN VIRGINIA RESOURCE PARTNE.....			07/07/2014	CALLED THRU ISSUER.....		52,020	48,000	53,802	20,593	0	(542)	0	(542)	0	53,171	0	(1,151)	(1,151)	2,077	06/01/2020	3FE.....
718009 A@ 2	PHILAD SUBURBAN WATER CO.....			07/31/2014	SINKING FUND REDEMPTION.....		3,100,000	3,100,000	3,100,000	3,100,000	0	0	0	0	0	3,100,000	0	0	0	150,970	07/31/2023	1.....
726505 AM 2	PLAINS EXPLORATION & PROD.....			07/23/2014	CALLED THRU ISSUER.....		102,941	97,000	107,549	105,994	0	(1,334)	0	(1,334)	0	104,660	0	(1,719)	(1,719)	3,192	06/15/2019	2FE.....
731745 AL 9	POLYMER GROUP INC.....			07/23/2014	CALLED THRU ISSUER.....		23,690	23,000	24,725	24,226	0	(207)	0	(207)	0	24,019	0	(329)	(329)	978	02/01/2019	4FE.....
743947 AB 9	PRUDENTIAL HOME MTGE SECS.....			09/01/2014	MBS PAYDOWN.....		125	125	122	125	0	0	0	0	0	125	0	0	0	6	08/28/2022	1FM.....

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Design- ation or Market Indicator (a)
74730* AH 5	QUAD GRAPHICS INC.....			09/01/2014	SINKING FUND REDEMPTION.		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	37,800	09/01/2015	3.....
74731@ AF 6	QUAD GRAPHICS INC.....			09/30/2014	SINKING FUND REDEMPTION.		340,909	340,909	340,909	340,909	0	0	0	0	0	340,909	0	0	0	27,614	09/30/2016	3.....
749618 AA 2	REPUBLIC BANK OF NEW YORK.....			07/15/2014	MBS PAYDOWN.....		1,413,807	1,413,807	1,419,647	1,411,248	0	2,559	0	2,559	0	1,413,807	0	0	0	99,247	07/15/2017	1FE.....
76111X WD 1	RESIDENTIAL FUNDING MTGE SECS.....			09/01/2014	MBS PAYDOWN.....		7,885	7,927	7,825	7,424	0	0	0	0	0	7,424	0	461	461	148	08/25/2035	1FM.....
771196 AS 1	ROCHE HOLDINGS INC.....			08/29/2014	CALLED THRU ISSUER		13,465,708	11,565,000	11,502,482	11,528,487	0	3,845	0	3,845	0	11,532,332	0	1,933,375	1,933,375	402,549	03/01/2019	1FE.....
78387G AL 7	SBC COMMUNICATIONS.....			07/15/2014	CALLED THRU ISSUER		18,665,612	17,050,000	17,116,683	17,067,184	0	(3,581)	0	(3,581)	0	17,063,603	0	1,602,009	1,602,009	559,453	06/15/2016	1FE.....
78401F AD 9	SBA TELECOMMUNICATIONS INC.....			08/15/2014	CALLED THRU ISSUER		503,965	484,000	536,280	517,214	0	(13,249)	0	(13,249)	0	503,965	0	0	0	39,930	08/15/2019	4FE.....
786514 BM 0	SAFEWAY INC.....			08/15/2014	MATURITY.....		25,225,000	25,225,000	26,117,685	25,297,193	0	(72,193)	0	(72,193)	0	25,225,000	0	0	0	1,418,906	08/15/2014	2FE.....
79548K KP 2	SALOMON BROTHERS MTGE SECS.....			09/01/2014	MBS PAYDOWN.....		286	286	291	286	0	0	0	0	0	286	0	0	0	5	04/25/2024	1FM....
80874P AK 5	SCIENTIFIC GAMES CORP.....			09/26/2014	BANK OF AMERICA.....		63,683	65,000	71,663	69,848	0	(2,207)	0	(2,207)	0	67,641	0	(3,958)	(3,958)	5,326	09/15/2018	4FE.....
841281 AA 6	SOUTHBURY CREDIT LB.....			09/02/2014	VARIOUS.....		540,626	540,626	542,632	540,729	0	(102)	0	(102)	0	540,626	0	0	0	25,959	09/02/2014	1FM.....
85746* AW 0	AIRBUS IND GE/WIL TR/ST BK.....			09/30/2014	SINKING FUND REDEMPTION.		199,733	199,733	199,733	199,733	0	0	0	0	0	199,733	0	0	0	16,079	09/30/2015	1.....
858271 AA 7	STEELRIVER TRANSMISSION.....			09/30/2014	SINKING FUND REDEMPTION.		198,224	198,224	198,224	198,224	0	0	0	0	0	198,224	0	0	0	7,002	06/30/2017	2FE.....
86736@ AA 6	SUNFLOWER ELECTRIC COOP.....			09/30/2014	SINKING FUND REDEMPTION.		292,928	292,928	231,057	285,970	0	6,958	0	6,958	0	292,928	0	0	0	17,580	12/31/2016	3.....
87305N AR 9	TTX COMPANY.....			07/15/2014	SINKING FUND REDEMPTION.		894	894	894	894	0	0	0	0	0	894	0	0	0	57	01/15/2015	1FE.....
88031J AB 2	TENASKA GEORGIA PARTNERS.....			08/01/2014	SINKING FUND REDEMPTION.		343,800	343,800	368,100	344,535	0	(735)	0	(735)	0	343,800	0	0	0	32,661	02/01/2030	2FE.....
88031V AA 7	TENASKA GATEWAY PARTNERS.....			09/30/2014	SINKING FUND REDEMPTION.		113,396	113,396	113,396	113,396	0	0	0	0	0	113,396	0	0	0	5,147	12/30/2023	2FE.....
88632# AA 5	CVS CORP (MELVILLE CORP).....			09/20/2014	MBS PAYDOWN.....		266,157	266,157	266,157	266,157	0	0	0	0	0	266,157	0	0	0	11,317	03/20/2018	2.....
890027 AA 3	TOMKINS LLC.....			07/12/2014	CALLED THRU ISSUER.....		1,209,006	1,137,000	1,261,988	1,229,203	0	(28,956)	0	(28,956)	0	1,200,248	0	8,758	8,758	79,874	10/01/2018	4FE.....
89188* AA 5	TOWERPOINT ACQUISITIONS LLC.....			08/27/2014	SINKING FUND REDEMPTION.		522,198	522,198	522,198	0	0	0	0	0	0	522,198	0	0	0	0	07/17/2017	5Z.....
90783W AA 1	UNION PACIFIC RAILROAD.....			07/02/2014	SINKING FUND REDEMPTION.		281,250	281,250	281,833	281,273	0	(23)	0	(23)	0	281,250	0	0	0	16,498	07/02/2030	1FE.....
911551 AA 7	US ARMY HOSP CASH MGMT.....			09/01/2014	SINKING FUND REDEMPTION.		278,148	278,148	278,148	278,148	0	0	0	0	0	278,148	0	0	0	13,853	05/01/2032	1.....
91324P AL 6	UNITEDHEALTH GROUP INC.....			08/15/2014	MATURITY.....		9,000,000	9,000,000	8,953,080	8,996,350	0	3,650	0	3,650	0	9,000,000	0	0	0	450,000	08/15/2014	1FE.....
91879Q AK 5	VAIL RESORTS INC.....			07/07/2014	CALLED THRU ISSUER		220,238	210,000	228,188	214,426	0	(1,460)	0	(1,460)	0	220,391	0	(153)	(153)	7,955	05/01/2019	3FE.....
92928Q AB 4	WEA FINANCE LLC.....			07/23/2014	CALLED THRU ISSUER.....		19,350,760	17,000,000	16,865,700	16,895,340	0	6,780	0	6,780	0	16,902,120	0	2,448,640	2,448,640	552,585	05/10/2021	1FE.....
92933W AA 6	WEA FINANCE LLC.....			07/23/2014	CALLED THRU ISSUER		31,687,800	30,000,000	29,478,900	29,835,841	0	53,365	0	53,365	0	29,889,206	0	1,798,594	1,798,594	1,538,100	09/02/2015	1FE.....
92966* AA 7	WABASH VALLEY POWER ASSOC.....			07/31/2014	SINKING FUND REDEMPTION.		120,604	120,604	113,556	119,669	0	935	0	935	0	120,604	0	0	0	4,595	04/30/2024	1.....
92966* AG 4	WABASH VALLEY POWER ASSOC.....			07/31/2014	SINKING FUND REDEMPTION.		122,569	122,569	122,569	122,569	0	0	0	0	0	122,569	0	0	0	5,644	01/31/2028	1.....
929903 AJ 1	WACHOVIA CORP.....			08/01/2014	MATURITY.....		5,000,000	5,000,000	4,731,300	4,976,017	0	23,983	0	23,983	0	5,000,000	0	0	0	262,500	08/01/2014	1FE.....
93443T AB 2	WARNER CHILCOTT CO LLC.....			07/21/2014	CALLED THRU ISSUER		598,169	570,000	620,563	607,525	0	(12,138)	0	(12,138)	0	595,387	0	2,783	2,783	37,552	09/15/2018	2FE.....
94973V AG 2	WELLPOINT INC.....			09/15/2014	CALLED THRU ISSUER		5,000,000	5,000,000	4,904,632	4,988,277	0	8,618	0	8,618	0	4,996,895	0	3,105	3,105	247,650	12/15/2014	2FE.....
94973V AK 3	WELLPOINT INC.....			09/11/2014	CALLED THRU ISSUER		76,000,000	76,000,000	75,609,888	75,898,647	0	33,234	0	33,234	0	75,931,881	0	68,119	68,119	9,546,107	01/15/2016	2FE.....
952355 AH 8	WEST CORP.....			07/01/2014	CALLED THRU ISSUER		162,654	153,000	169,532	149,248	0	(3,842)	0	(3,842)	0	161,588	0	1,066	1,066	12,036	10/01/2018	4FE.....
952355 AK 1	WEST CORP.....			07/01/2014	CALLED THRU ISSUER		598,189	561,000	607,131	247,005	0	(9,908)	0	(9,908)	0	593,493	0	4,695	4,695	25,495	01/15/2019	4FE.....
136375 BV 3	CANADIAN NATL RAILWAYS.....		A..	09/09/2014	VARIOUS.....		12,814,596	12,704,000	12,620,027	12,635,966	0	5,348	0	5,348	0	12,641,315	0	173,282	173,282	268,043	12/15/2021	1FE.....
893526 DM 2	TRANS-CANADA PIPELINES.....		A..	09/02/2014	NATIONAL BANK OF CANADA..		10,037,768	10,400,000	10,391,784	10,392,822	0	513	0	513	0	10,393,335	0	...(355,567)	...(355,567)	284,556	08/01/2022	1FE.....

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												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
064255 AD 4	BANK OF TOKYO-MITSUBISHI.....			F...	08/11/2014	MITSUBISHI UFJ SEC INTL PLC		25,473,000	25,000,000	24,954,500	24,983,905	0	5,805	0	5,805	0	24,989,710	0	483,290	483,290	566,563	09/11/2015	1FE.....
2515A0 Q3 0	DEUTSCHE BANK AG LONDON.....			F...	08/18/2014	MATURITY.....		10,000,000	10,000,000	9,960,900	9,994,644	0	5,356	0	5,356	0	10,000,000	0	0	0	387,500	08/18/2014	1FE.....
35177P AV 9	FRANCE TELECOM SA.....			F...	09/04/2014	TORONTO DOMINION.....		13,950,830	13,500,000	13,428,180	13,459,924	0	9,785	0	9,785	0	13,469,709	0	481,121	481,121	362,733	09/14/2016	2FE.....
36160B AA 3	GDF SUEZ.....			F...	09/04/2014	CHASE SECURITIES.....		13,849,220	14,000,000	13,831,860	13,849,870	0	10,408	0	10,408	0	13,860,279	0	(11,059)	(11,059)	367,840	10/10/2022	1FE.....
801060 AA 2	SANOFI.....			F...	09/30/2014	MATURITY.....		25,000,000	25,000,000	24,969,250	24,992,238	0	7,762	0	7,762	0	25,000,000	0	0	0	300,000	09/30/2014	1FE.....
EJ2538 31 6	ODEBRECHT FINANCE LTD.....			F...	07/01/2014	VARIOUS.....		6,438,300	5,853,000	6,269,843	6,226,210	0	(18,094)	0	(18,094)	0	6,208,116	0	230,184	230,184	150,816	06/26/2022	2FE.....
G4551# AG 9	HOLCIM CAPITAL CORP.....			F...	07/22/2014	MATURITY.....		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	659,000	07/22/2014	2.....
3899999. Total Bonds - Industrial and Miscellaneous.....								619,452,104	735,459,375	638,501,410	589,827,600	..15,138,751	(371,465)	..17,419,546	(2,652,260)	0	617,905,017	0	..1,547,087	..1,547,087	38,384,511	XXX...	..XXX....
8399997. Total Bonds - Part 4.....								...1,979,335,099	..2,028,948,291	...1,996,378,317	670,995,884	..15,138,751	258,784	..17,419,546	(2,022,011)	0	...1,977,942,299	...(171,535)	..1,564,335	..1,392,800	50,654,731	XXX...	..XXX....
8399999. Total Bonds.....								...1,979,335,099	..2,028,948,291	...1,996,378,317	670,995,884	..15,138,751	258,784	..17,419,546	(2,022,011)	0	...1,977,942,299	...(171,535)	..1,564,335	..1,392,800	50,654,731	XXX...	..XXX....
Common Stocks - Industrial and Miscellaneous																							
16934W 10 6	CHIMERIX INC.....			....	09/24/2014	DEUTSCHE BANK SECURITIES	8,028,000	224,409	XXX.....	228,397	0	0	0	0	0	0	228,397	0	(3,987)	(3,987)	0	XXX...	L.....
31339# 11 1	FEDERAL HOME LOAN BANK.....			....	09/30/2014	DIRECT.....	28,314,000	2,831,400	XXX.....	2,831,400	2,831,400	0	0	0	0	0	2,831,400	0	0	0	82,359	XXX...	A.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....								3,055,809	XXX.....	3,059,797	2,831,400	0	0	0	0	0	3,059,797	0	(3,987)	(3,987)	82,359	XXX...	..XXX....
9799997 Total Common Stocks - Part 4.....								3,055,809	XXX.....	3,059,797	2,831,400	0	0	0	0	0	3,059,797	0	(3,987)	(3,987)	82,359	XXX...	..XXX....
9799999. Total Common Stocks.....								3,055,809	XXX.....	3,059,797	2,831,400	0	0	0	0	0	3,059,797	0	(3,987)	(3,987)	82,359	XXX...	..XXX....
9899999. Total Preferred and Common Stocks.....								3,055,809	XXX.....	3,059,797	2,831,400	0	0	0	0	0	3,059,797	0	(3,987)	(3,987)	82,359	XXX...	..XXX....
9999999. Total Bonds, Preferred and Common Stocks.....								...1,982,390,908	XXX.....	...1,999,438,114	673,827,284	..15,138,751	258,784	..17,419,546	(2,022,011)	0	...1,981,002,096	...(171,535)	..1,560,348	..1,388,813	50,737,090	XXX...	..XXX....

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
303221 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2011	10/14/2014	1,825	1,800,070	1,200.8600	292,459	0	1,405,783		1,405,783	1,113,324	0	0	0	292,459	003	
303222 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	10/17/2011	10/14/2014	1,825	1,800,070	1,801.2900	0	0	(312,225)		(312,225)	(312,225)	0	0	0	0	003	
316693 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2011	11/14/2014	3,261	3,216,040	1,257.8100	573,050	0	2,314,274		2,314,274	1,741,224	0	0	0	573,050	003	
316694 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	11/15/2011	11/14/2014	3,261	3,216,040	1,886.7200	0	0	(320,278)		(320,278)	(320,278)	0	0	0	0	003	
326824 SPX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	12/15/2011	12/15/2014	2,464	2,430,179	1,215.7500	431,424	0	1,845,512		1,845,512	1,414,088	0	0	0	431,424	003	
326825 SPX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	12/15/2011	12/15/2014	2,464	2,430,179	1,823.6300	0	0	(393,444)		(393,444)	(393,444)	0	0	0	0	003	
331527 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2012	01/14/2015	1,642	1,619,400	1,308.0400	272,216	0	1,075,724		1,075,724	803,508	0	0	0	272,216	003	
331528 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	01/18/2012	01/14/2015	1,642	1,619,400	1,962.0600	0	0	(100,195)		(100,195)	(100,195)	0	0	0	0	003	
333601 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	02/15/2012	02/17/2015	877	864,840	1,343.2300	148,071	0	541,818		541,818	393,747	0	0	0	148,071	003	
333602 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	02/15/2012	02/17/2015	877	864,840	2,014.8500	0	0	(36,382)		(36,382)	(36,382)	0	0	0	0	003	
338338 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/15/2012	03/16/2015	1,645	1,622,014	1,402.6000	280,603	0	917,590		917,590	636,987	0	0	0	280,603	003	
338339 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/15/2012	03/16/2015	1,645	1,622,014	2,033.7700	0	0	(64,076)		(64,076)	(64,076)	0	0	0	0	003	
342862 SPX	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYJLJN8C3868	04/17/2012	04/14/2015	940	926,740	1,390.7800	153,703	0	534,912		534,912	381,209	0	0	0	153,703	003	
342863 SPX	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYJLJN8C3868	04/17/2012	04/14/2015	940	926,740	2,016.6300	0	0	(50,656)		(50,656)	(50,656)	0	0	0	0	003	
346333 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	05/15/2012	05/14/2015	1,358	1,339,158	1,330.6600	211,776	0	850,097		850,097	638,321	0	0	0	211,776	003	
346334 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	05/15/2012	05/14/2015	1,358	1,339,158	1,929.4600	0	0	(149,458)		(149,458)	(149,458)	0	0	0	0	003	
355783 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2012	06/15/2015	1,253	1,235,215	1,342.8400	207,037	0	768,000		768,000	560,963	0	0	0	207,037	003	
355784 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	06/15/2012	06/15/2015	1,253	1,235,215	1,947.1200	0	0	(131,404)		(131,404)	(131,404)	0	0	0	0	003	
360787 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	07/17/2012	07/14/2015	1,559	1,537,428	1,363.6700	240,028	0	925,541		925,541	685,513	0	0	0	240,028	003	
360788 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	07/17/2012	07/14/2015	1,559	1,537,428	1,977.3200	0	0	(145,728)		(145,728)	(145,728)	0	0	0	0	003	
364788 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2015	1,000	985,773	1,405.5300	156,491	0	554,587		554,587	398,096	0	0	0	156,491	003	
364790 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	08/15/2012	08/14/2015	1,000	985,773	1,967.7400	0	0	(104,902)		(104,902)	(104,902)	0	0	0	0	003	
373104 SPX	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	09/17/2012	09/14/2015	738	727,528	2,045.6700	0	0	(51,923)		(51,923)	(51,923)	0	0	0	0	003	
373106 SPX	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	09/17/2012	09/14/2015	738	727,528	1,461.1900	113,189	0	371,939		371,939	258,749	0	0	0	113,189	003	
379305 SPX	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	10/16/2012	10/14/2015	908	895,370	1,454.9200	131,439	0	463,711		463,711	332,272	0	0	0	131,439	003	
379306 SPX	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	10/16/2012	10/14/2015	908	895,370	2,036.8900	0	0	(72,441)		(72,441)	(72,441)	0	0	0	0	003	
385183 SPX	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	11/15/2012	11/16/2015	1,252	1,234,387	1,353.3300	170,078	0	754,497		754,497	584,419	0	0	0	170,078	003	
385184 SPX	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	11/15/2012	11/16/2015	1,252	1,234,387	1,894.6600	0	0	(206,758)		(206,758)	(206,758)	0	0	0	0	003	
394389 SPX	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	468	461,234	1,430.3600	64,893	0	249,468		249,468	184,575	0	0	0	64,893	003	
394390 SPX	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	468	461,234	2,002.5000	0	0	(49,808)		(49,808)	(49,808)	0	0	0	0	003	
400894 SPX	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	01/15/2013	01/14/2016	231	227,725	1,472.3400	32,844	0	115,077		115,077	82,233	0	0	0	32,844	003	
400895 SPX	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	01/15/2013	01/14/2016	231	227,725	2,061.2800	0	0	(19,482)		(19,482)	(19,482)	0	0	0	0	003	
405629 SPX	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	02/15/2013	02/16/2016	405	399,055	1,519.7900	55,166	0	185,934		185,934	130,769	0	0	0	55,166	003	
405631 SPX	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	02/15/2013	02/16/2016	405	399,055	2,127.7100	0	0	(25,709)		(25,709)	(25,709)	0	0	0	0	003	
414685 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/15/2013	03/14/2016	185	181,976	1,560.7000	26,099	0	78,803		78,803	52,704	0	0	0	26,099	003	
414686 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	03/15/2013	03/14/2016	185	181,976	2,184.9800	0	0	(9,046)		(9,046)	(9,046)	0	0	0	0	003	
419439 SPX	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	04/16/2013	04/14/2016	796	785,376	1,574.5700	115,368	0	333,759		333,759	218,391	0	0	0	115,368	003	
419440 SPX	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	04/16/2013	04/14/2016	796	785,376	2,204.4000	0	0	(38,298)		(38,298)	(38,298)	0	0	0	0	003	
423096 SPX	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	05/15/2013	05/16/2016	194	190,839	1,658.7800	29,789	0	69,051		69,051	39,262	0	0	0	29,789	003	
423097 SPX	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	05/15/2013	05/16/2016	194	190,839	2,322.2900	0	0	(5,098)		(5,098)	(5,098)	0	0	0	0	003	
428903 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	06/17/2013	06/14/2016	238	234,647	1,639.0400	39,163	0	89,094		89,094	49,931	0	0	0	39,163	003	
428904 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OCSW5Y7OE568	06/17/2013	06/14/2016	238	234,647	2,294.6600	0	0	(8,125)		(8,125)	(8,125)	0	0	0	0	003	

QE06

SCHEDULE DB - PART A - SECTION 1

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

QE06.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Counterparty or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
433306 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	07/16/2013.....	07/14/2016.....	318.....	313,564.....	1,676.2600.....	52,767.....	0.....	0.....	111,508.....	.....	111,508.....	58,741.....	0.....	0.....	0.....	52,767.....	.....	003.....
433307 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	07/16/2013.....	07/14/2016.....	318.....	313,564.....	2,346.7600.....	0.....	0.....	0.....	(9,125).....	.....	(9,125).....	(9,125).....	0.....	0.....	0.....	0.....	.....	003.....
439801 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/15/2016.....	197.....	194,698.....	1,661.3200.....	31,714.....	0.....	0.....	72,094.....	.....	72,094.....	40,381.....	0.....	0.....	0.....	31,714.....	.....	003.....
439802 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/15/2016.....	197.....	194,698.....	2,325.8500.....	0.....	0.....	0.....	(7,151).....	.....	(7,151).....	(7,151).....	0.....	0.....	0.....	0.....	.....	003.....
450079 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	09/17/2013.....	09/14/2016.....	661.....	651,349.....	1,704.7600.....	110,013.....	0.....	0.....	222,645.....	.....	222,645.....	112,632.....	0.....	0.....	0.....	110,013.....	.....	003.....
450080 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	09/17/2013.....	09/14/2016.....	661.....	651,349.....	2,386.6600.....	0.....	0.....	0.....	(19,264).....	.....	(19,264).....	(19,264).....	0.....	0.....	0.....	0.....	.....	003.....
456756 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	10/15/2013.....	10/14/2014.....	225.....	123,982.....	1,079.6200.....	9,720.....	0.....	0.....	7,092.....	.....	7,092.....	(2,628).....	0.....	0.....	0.....	9,720.....	.....	003.....
456757 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	10/15/2013.....	10/14/2014.....	225.....	123,982.....	1,176.7900.....	0.....	0.....	0.....	(39).....	.....	(39).....	(39).....	0.....	0.....	0.....	0.....	.....	003.....
456823 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	905.....	892,029.....	1,698.0600.....	148,393.....	0.....	0.....	312,697.....	.....	312,697.....	164,304.....	0.....	0.....	0.....	148,393.....	.....	003.....
456824 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	905.....	892,029.....	2,377.2800.....	0.....	0.....	0.....	(30,718).....	.....	(30,718).....	(30,718).....	0.....	0.....	0.....	0.....	.....	003.....
456875 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2014.....	826.....	762,656.....	1,836.0200.....	53,747.....	0.....	0.....	23,381.....	.....	23,381.....	(30,367).....	0.....	0.....	0.....	53,747.....	.....	003.....
456876 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2014.....	826.....	762,656.....	2,001.2600.....	0.....	0.....	0.....	(3).....	.....	(3).....	(3).....	0.....	0.....	0.....	0.....	.....	003.....
456877 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2014.....	68.....	62,842.....	1,836.0200.....	4,617.....	0.....	0.....	1,927.....	.....	1,927.....	(2,691).....	0.....	0.....	0.....	4,617.....	.....	003.....
456878 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2014.....	68.....	62,842.....	2,019.6200.....	0.....	0.....	0.....	(0).....	.....	(0).....	(0).....	0.....	0.....	0.....	0.....	.....	003.....
456926 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	10/15/2013.....	10/14/2014.....	1,807.....	995,429.....	1,079.6200.....	72,187.....	0.....	0.....	56,937.....	.....	56,937.....	(15,250).....	0.....	0.....	0.....	72,187.....	.....	003.....
456927 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	10/15/2013.....	10/14/2014.....	1,807.....	995,429.....	1,165.9900.....	0.....	0.....	0.....	(712).....	.....	(712).....	(712).....	0.....	0.....	0.....	0.....	.....	003.....
456928 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	10/15/2013.....	10/14/2014.....	14,928.....	14,720,801.....	1,698.0600.....	1,016,455.....	0.....	0.....	4,078,539.....	.....	4,078,539.....	3,062,084.....	0.....	0.....	0.....	1,016,455.....	.....	003.....
456929 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	10/15/2013.....	10/14/2014.....	14,928.....	14,720,801.....	1,867.8700.....	0.....	0.....	0.....	(1,597,505).....	.....	(1,597,505).....	(1,597,505).....	0.....	0.....	0.....	0.....	.....	003.....
456931 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	10/15/2013.....	10/14/2014.....	780.....	769,491.....	1,698.0600.....	58,963.....	0.....	0.....	213,194.....	.....	213,194.....	154,232.....	0.....	0.....	0.....	58,963.....	.....	003.....
456932 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	10/15/2013.....	10/14/2014.....	780.....	769,491.....	1,901.8300.....	0.....	0.....	0.....	(58,897).....	.....	(58,897).....	(58,897).....	0.....	0.....	0.....	0.....	.....	003.....
462109 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	1,407.....	1,387,484.....	1,798.1800.....	270,711.....	0.....	0.....	396,671.....	.....	396,671.....	125,960.....	0.....	0.....	0.....	270,711.....	.....	003.....
462110 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2016.....	1,407.....	1,387,484.....	2,517.4500.....	(24,541).....	0.....	0.....	(25,909).....	.....	(25,909).....	(1,368).....	0.....	0.....	0.....	24,541.....	.....	003.....
462152 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2014.....	1,607.....	1,483,183.....	1,874.4800.....	168,672.....	0.....	0.....	40,474.....	.....	40,474.....	(128,198).....	0.....	0.....	0.....	168,672.....	.....	003.....
462153 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2014.....	1,607.....	1,483,183.....	2,043.1800.....	(64,758).....	0.....	0.....	(268).....	.....	(268).....	64,490.....	0.....	0.....	0.....	64,758.....	.....	003.....
462154 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2014.....	113.....	104,394.....	1,874.4800.....	11,872.....	0.....	0.....	2,849.....	.....	2,849.....	(9,023).....	0.....	0.....	0.....	11,872.....	.....	003.....
462155 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	11/15/2013.....	11/14/2014.....	113.....	104,394.....	2,061.9300.....	(4,028).....	0.....	0.....	(9).....	.....	(9).....	4,019.....	0.....	0.....	0.....	4,028.....	.....	003.....
462184 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	11/15/2013.....	11/14/2014.....	16,070.....	15,846,937.....	1,798.1800.....	1,607,410.....	0.....	0.....	2,850,506.....	.....	2,850,506.....	1,243,097.....	0.....	0.....	0.....	1,607,410.....	.....	003.....
462185 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	11/15/2013.....	11/14/2014.....	16,070.....	15,846,937.....	1,978.0000.....	(466,018).....	0.....	0.....	(505,367).....	.....	(505,367).....	(39,349).....	0.....	0.....	0.....	466,018.....	.....	003.....
462186 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	11/15/2013.....	11/14/2014.....	1,017.....	1,003,047.....	1,798.1800.....	101,714.....	0.....	0.....	180,426.....	.....	180,426.....	78,712.....	0.....	0.....	0.....	101,714.....	.....	003.....
462187 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	11/15/2013.....	11/14/2014.....	1,017.....	1,003,047.....	2,013.9600.....	(21,421).....	0.....	0.....	(14,798).....	.....	(14,798).....	6,623.....	0.....	0.....	0.....	21,421.....	.....	003.....
462188 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	11/15/2013.....	11/14/2014.....	98.....	97,069.....	1,798.1800.....	9,843.....	0.....	0.....	17,460.....	.....	17,460.....	7,617.....	0.....	0.....	0.....	9,843.....	.....	003.....
462189 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	11/15/2013.....	11/14/2014.....	98.....	97,069.....	2,067.9100.....	(1,241).....	0.....	0.....	(293).....	.....	(293).....	948.....	0.....	0.....	0.....	1,241.....	.....	003.....
462214 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	11/15/2013.....	11/14/2014.....	2,684.....	1,478,508.....	1,116.2000.....	106,058.....	0.....	0.....	59,563.....	.....	59,563.....	(46,496).....	0.....	0.....	0.....	106,058.....	.....	003.....
462215 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	11/15/2013.....	11/14/2014.....	2,684.....	1,478,508.....	1,205.5000.....	0.....	0.....	0.....	(2,964).....	.....	(2,964).....	(2,964).....	0.....	0.....	0.....	0.....	.....	003.....
462216 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	11/15/2013.....	11/14/2014.....	206.....	113,504.....	1,116.2000.....	8,901.....	0.....	0.....	4,573.....	.....	4,573.....	(4,328).....	0.....	0.....	0.....	8,901.....	.....	003.....
462217 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	11/15/2013.....	11/14/2014.....	206.....	113,504.....	1,216.6600.....	0.....	0.....	0.....	(144).....	.....	(144).....	(144).....	0.....	0.....	0.....	0.....	.....	003.....
469656 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.....	12/17/2013.....	12/14/2016.....	1,444.....	1,424,125.....	1,781.0000.....	504,522.....	0.....	0.....	428,779.....	.....	428,779.....	(75,743).....	0.....	0.....	0.....	504,522.....	.....	003.....
469657 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.....	12/17/2013.....	12/14/2016.....	1,444.....	1,424,125.....	2,493.4000.....	(252,261).....	0.....	0.....	(33,394).....	.....	(33,394).....	218,867.....	0.....	0.....	0.....	252,261.....	.....	003.....
469693 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	12/17/2013.....	12/15/2014.....	769.....	758,020.....	1,781.0000.....	77,582.....	0.....	0.....	151,977.....	.....	151,977.....	74,395.....	0.....	0.....	0.....	77,582.....	.....	003.....
469695 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	12/17/2013.....	12/15/2014.....	769.....	758,020.....	1,994.7200.....	(16,798).....	0.....	0.....	(25,476).....	.....	(25,476).....	(8,678).....	0.....	0.....	0.....	16,798.....	.....	003.....
469696 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	12/17/2013.....	12/15/2014.....	13,161.....	12,978,240.....	1,781.0000.....	1,530,157.....	0.....	0.....	2,602,039.....	.....	2,602,039.....	1,273,742.....	0.....	0.....	0.....	1,328,297.....	.....	003.....
469697 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	12/17/2013.....	12/15/2014.....	13,161.....	12,978,240.....	1,959.1000.....	(450,118).....	59,380.....	0.....	(709,676).....	.....	(709,676).....	(318,938).....	0.....	0.....	0.....	390,738.....	.....	003.....
469766 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	12/17/2013.....	12/15/2014.....	229.....	225,906.....	1,781.0000.....	23,121.....	0.....	0.....	45,292.....	.....	45,292.....	22,171.....	0.....	0.....	0.....	23,121.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Counterparty or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
469777 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	12/17/2013.....	12/15/2014.....	229.....	225,906.....	2,048.1500.....	(3,007).....	0.....	(2,766).....	.....	(2,766).....	241.....	0.....	0.....	0.....	3,007.....	.....	003.....
469799 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013.....	12/15/2014.....	1,057.....	975,651.....	1,823.0900.....	108,297.....	0.....	69,149.....	.....	69,149.....	(39,149).....	0.....	0.....	0.....	108,297.....	.....	003.....
469800 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013.....	12/15/2014.....	1,057.....	975,651.....	1,987.1700.....	(41,816).....	0.....	(4,972).....	.....	(4,972).....	36,844.....	0.....	0.....	0.....	41,816.....	.....	003.....
469812 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	12/17/2013.....	12/15/2014.....	1,960.....	1,079,630.....	1,118.8900.....	80,045.....	0.....	57,306.....	.....	57,306.....	(22,739).....	0.....	0.....	0.....	80,045.....	.....	003.....
469813 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	12/17/2013.....	12/15/2014.....	1,960.....	1,079,630.....	1,208.4000.....	0.....	0.....	(6,712).....	.....	(6,712).....	(6,712).....	0.....	0.....	0.....	0.....	.....	003.....
469814 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	12/17/2013.....	12/15/2014.....	106.....	58,585.....	1,118.8900.....	4,760.....	0.....	3,110.....	.....	3,110.....	(1,650).....	0.....	0.....	0.....	4,760.....	.....	003.....
469815 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	12/17/2013.....	12/15/2014.....	106.....	58,585.....	1,219.5900.....	0.....	0.....	(260).....	.....	(260).....	(260).....	0.....	0.....	0.....	0.....	.....	003.....
473950 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014.....	01/14/2015.....	260.....	256,623.....	1,848.3800.....	0.....	25,021.....	37,611.....	.....	37,611.....	12,590.....	0.....	0.....	0.....	25,021.....	.....	003.....
473951 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014.....	01/14/2015.....	260.....	256,623.....	2,125.6400.....	0.....	(2,462).....	(1,224).....	.....	(1,224).....	1,238.....	0.....	0.....	0.....	2,462.....	.....	003.....
473967 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014.....	01/17/2017.....	1,575.....	1,553,606.....	1,848.3800.....	314,567.....	0.....	409,851.....	.....	409,851.....	95,284.....	0.....	0.....	0.....	314,567.....	.....	003.....
473968 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014.....	01/17/2017.....	1,575.....	1,553,606.....	2,587.7300.....	0.....	(29,776).....	(26,431).....	.....	(26,431).....	3,345.....	0.....	0.....	0.....	29,776.....	.....	003.....
473996 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2014.....	01/14/2015.....	2,225.....	1,225,443.....	1,170.9500.....	0.....	180,778.....	35,117.....	.....	35,117.....	(145,661).....	0.....	0.....	0.....	180,778.....	.....	003.....
473997 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2014.....	01/14/2015.....	2,225.....	1,225,443.....	1,264.6300.....	0.....	(88,498).....	(4,234).....	.....	(4,234).....	84,264.....	0.....	0.....	0.....	88,498.....	.....	003.....
473998 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2014.....	01/14/2015.....	153.....	84,205.....	1,170.9500.....	0.....	12,422.....	2,413.....	.....	2,413.....	(10,009).....	0.....	0.....	0.....	12,422.....	.....	003.....
473999 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2014.....	01/14/2015.....	153.....	84,205.....	1,276.3400.....	0.....	(5,483).....	(221).....	.....	(221).....	5,263.....	0.....	0.....	0.....	5,483.....	.....	003.....
474026 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2014.....	01/14/2015.....	1,199.....	1,106,897.....	1,916.3000.....	117,196.....	0.....	33,728.....	.....	33,728.....	(83,468).....	0.....	0.....	0.....	117,196.....	.....	003.....
474027 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2014.....	01/14/2015.....	1,199.....	1,106,897.....	2,088.7700.....	0.....	(38,602).....	(1,446).....	.....	(1,446).....	37,156.....	0.....	0.....	0.....	38,602.....	.....	003.....
474029 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2014.....	01/14/2015.....	69.....	64,064.....	1,916.3000.....	0.....	6,783.....	1,952.....	.....	1,952.....	(4,831).....	0.....	0.....	0.....	6,783.....	.....	003.....
474030 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2014.....	01/14/2015.....	69.....	64,064.....	2,107.9300.....	0.....	(1,942).....	(54).....	.....	(54).....	1,888.....	0.....	0.....	0.....	1,942.....	.....	003.....
474037 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	01/15/2014.....	01/14/2015.....	1,360.....	1,340,732.....	1,848.3800.....	131,185.....	0.....	196,500.....	.....	196,500.....	65,315.....	0.....	0.....	0.....	131,185.....	.....	003.....
474039 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	01/15/2014.....	01/14/2015.....	1,360.....	1,340,732.....	2,070.1900.....	0.....	(24,119).....	(17,655).....	.....	(17,655).....	6,470.....	0.....	0.....	0.....	24,125.....	.....	003.....
474174 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014.....	01/14/2015.....	13,401.....	13,215,788.....	1,848.3800.....	0.....	1,296,190.....	1,936,922.....	.....	1,936,922.....	640,732.....	0.....	0.....	0.....	1,296,190.....	.....	003.....
474175 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014.....	01/14/2015.....	13,401.....	13,215,788.....	2,033.2200.....	0.....	(335,037).....	(327,017).....	.....	(327,017).....	8,020.....	0.....	0.....	0.....	335,037.....	.....	003.....
481781 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/18/2014.....	02/17/2015.....	9,492.....	9,360,224.....	1,840.7600.....	0.....	908,549.....	1,492,772.....	.....	1,492,772.....	584,224.....	0.....	0.....	0.....	908,549.....	.....	003.....
481782 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/18/2014.....	02/17/2015.....	9,492.....	9,360,224.....	2,024.8400.....	0.....	(230,934).....	(350,271).....	.....	(350,271).....	(119,338).....	0.....	0.....	0.....	230,934.....	.....	003.....
481783 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/18/2014.....	02/17/2015.....	1,236.....	1,219,315.....	1,840.7600.....	0.....	118,353.....	194,458.....	.....	194,458.....	76,105.....	0.....	0.....	0.....	118,353.....	.....	003.....
481784 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/18/2014.....	02/17/2015.....	1,236.....	1,219,315.....	2,061.6500.....	0.....	(20,982).....	(28,181).....	.....	(28,181).....	(7,199).....	0.....	0.....	0.....	20,982.....	.....	003.....
481810 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/18/2014.....	02/17/2015.....	1,060.....	978,517.....	1,920.5700.....	0.....	102,819.....	37,684.....	.....	37,684.....	(65,135).....	0.....	0.....	0.....	102,819.....	.....	003.....
481811 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/18/2014.....	02/17/2015.....	1,060.....	978,517.....	2,093.4200.....	0.....	(34,814).....	(2,883).....	.....	(2,883).....	31,930.....	0.....	0.....	0.....	34,814.....	.....	003.....
481904 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/18/2014.....	02/17/2015.....	93.....	91,609.....	1,840.7600.....	0.....	8,770.....	14,610.....	.....	14,610.....	5,840.....	0.....	0.....	0.....	8,770.....	.....	003.....
481905 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/18/2014.....	02/17/2015.....	93.....	91,609.....	2,116.8700.....	0.....	(751).....	(903).....	.....	(903).....	(153).....	0.....	0.....	0.....	751.....	.....	003.....
481930 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014.....	02/14/2017.....	1,368.....	1,349,497.....	1,840.7600.....	0.....	477,646.....	367,434.....	.....	367,434.....	(110,212).....	0.....	0.....	0.....	477,646.....	.....	003.....
481931 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2014.....	02/14/2017.....	1,368.....	1,349,497.....	2,577.0600.....	0.....	(238,823).....	(27,126).....	.....	(27,126).....	211,697.....	0.....	0.....	0.....	238,823.....	.....	003.....
481974 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/18/2014.....	02/17/2015.....	1,797.....	989,771.....	1,161.4800.....	0.....	148,258.....	45,065.....	.....	45,065.....	(103,193).....	0.....	0.....	0.....	148,258.....	.....	003.....
481975 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/18/2014.....	02/17/2015.....	1,797.....	989,771.....	1,254.4000.....	0.....	(74,156).....	(8,442).....	.....	(8,442).....	65,714.....	0.....	0.....	0.....	74,156.....	.....	003.....
481976 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/18/2014.....	02/17/2015.....	122.....	67,344.....	1,161.4800.....	0.....	10,088.....	3,066.....	.....	3,066.....	(7,021).....	0.....	0.....	0.....	10,088.....	.....	003.....
481977 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/18/2014.....	02/17/2015.....	122.....	67,344.....	1,266.0100.....	0.....	(4,557).....	(450).....	.....	(450).....	4,107.....	0.....	0.....	0.....	4,557.....	.....	003.....
488481 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	03/17/2014.....	03/16/2015.....	16,020.....	15,798,331.....	1,858.8300.....	0.....	1,596,102.....	2,363,795.....	.....	2,363,795.....	767,693.....	0.....	0.....	0.....	1,596,102.....	.....	003.....
488482 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	03/17/2014.....	03/16/2015.....	16,020.....	15,798,331.....	2,044.7100.....	0.....	(408,037).....	(551,370).....	.....	(551,370).....	(143,333).....	0.....	0.....	0.....	408,037.....	.....	003.....
488484 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	03/17/2014.....	03/16/2015.....	1,258.....	1,240,884.....	1,858.8300.....	0.....	125,366.....	185,665.....	.....	185,665.....	60,299.....	0.....	0.....	0.....	125,366.....	.....	003.....
488485 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	03/17/2014.....	03/16/2015.....	1,258.....	1,240,884.....	2,081.8900.....	0.....	(21,983).....	(27,077).....	.....	(27,077).....	(5,094).....	0.....	0.....	0.....	21,983.....	.....	003.....
488486 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	03/17/2014.....	03/16/2015.....	69.....	68,436.....	1,858.8300.....	0.....	6,914.....	10,240.....	.....	10,240.....	3,326.....	0.....	0.....	0.....	6,914.....	.....	003.....
488487 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	03/17/2014.....	03/16/2015.....	69.....	68,436.....	2,137.6500.....	0.....	(632).....	(653).....	.....	(653).....	(21).....	0.....	0.....	0.....	632.....	.....	003.....
488488 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	03/17/2014.....	03/16/2015.....	169.....	167,113.....	1,858.8300.....	0.....	16,883.....	25,004.....	.....	25,004.....	8,120.....	0.....	0.....	0.....	16,883.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE063

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
488489 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	03/17/2014.....	03/16/2015.....	169.....	167,113.....	2,007.5400.....	0.....	(6,016).....	0.....	(8,669).....	.....	(8,669).....	(2,654).....	0.....	0.....	0.....	6,016.....	.....	003.....
488542 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86.....	03/17/2014.....	03/16/2015.....	1,056.....	974,931.....	1,878.4000.....	0.....	109,118.....	0.....	61,262.....	.....	61,262.....	(47,856).....	0.....	0.....	0.....	109,118.....	.....	003.....
488543 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86.....	03/17/2014.....	03/16/2015.....	1,056.....	974,931.....	2,047.4600.....	0.....	(34,919).....	0.....	(8,433).....	.....	(8,433).....	26,486.....	0.....	0.....	0.....	34,919.....	.....	003.....
488548 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86.....	03/17/2014.....	03/16/2015.....	2,011.....	1,107,954.....	1,188.2300.....	0.....	175,655.....	0.....	41,122.....	.....	41,122.....	(134,533).....	0.....	0.....	0.....	175,655.....	.....	003.....
488549 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86.....	03/17/2014.....	03/16/2015.....	2,011.....	1,107,954.....	1,283.2900.....	0.....	(88,421).....	0.....	(7,595).....	.....	(7,595).....	80,826.....	0.....	0.....	0.....	88,421.....	.....	003.....
488550 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86.....	03/17/2014.....	03/16/2015.....	196.....	108,014.....	1,188.2300.....	0.....	17,125.....	0.....	4,009.....	.....	4,009.....	(13,116).....	0.....	0.....	0.....	17,125.....	.....	003.....
488551 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86.....	03/17/2014.....	03/16/2015.....	196.....	108,014.....	1,295.1700.....	0.....	(7,787).....	0.....	(589).....	.....	(589).....	7,198.....	0.....	0.....	0.....	7,787.....	.....	003.....
488564 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	03/17/2014.....	03/14/2017.....	1,860.....	1,834,005.....	1,858.8300.....	0.....	356,202.....	0.....	486,498.....	.....	486,498.....	130,296.....	0.....	0.....	0.....	356,202.....	.....	003.....
488565 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	03/17/2014.....	03/14/2017.....	1,860.....	1,834,005.....	2,602.3600.....	0.....	(24,158).....	0.....	(36,470).....	.....	(36,470).....	(12,312).....	0.....	0.....	0.....	24,158.....	.....	003.....
496331 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	04/15/2014.....	04/14/2015.....	884.....	815,526.....	1,882.2400.....	0.....	88,140.....	0.....	51,847.....	.....	51,847.....	(36,293).....	0.....	0.....	0.....	88,140.....	.....	003.....
496333 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	04/15/2014.....	04/14/2015.....	884.....	815,526.....	2,051.6400.....	0.....	(30,429).....	0.....	(8,536).....	.....	(8,536).....	21,893.....	0.....	0.....	0.....	30,429.....	.....	003.....
496421 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86.....	04/15/2014.....	04/14/2015.....	1,523.....	838,935.....	1,119.4900.....	0.....	132,137.....	0.....	80,215.....	.....	80,215.....	(51,921).....	0.....	0.....	0.....	132,137.....	.....	003.....
496423 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86.....	04/15/2014.....	04/14/2015.....	1,523.....	838,935.....	1,209.0500.....	0.....	(69,541).....	0.....	(28,545).....	.....	(28,545).....	40,996.....	0.....	0.....	0.....	69,541.....	.....	003.....
496424 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86.....	04/15/2014.....	04/14/2015.....	115.....	63,474.....	1,119.4900.....	0.....	9,997.....	0.....	6,069.....	.....	6,069.....	(3,928).....	0.....	0.....	0.....	9,997.....	.....	003.....
496426 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86.....	04/15/2014.....	04/14/2015.....	115.....	63,474.....	1,220.2400.....	0.....	(4,803).....	0.....	(1,839).....	.....	(1,839).....	2,963.....	0.....	0.....	0.....	4,803.....	.....	003.....
496472 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	04/15/2014.....	04/14/2015.....	15,627.....	15,410,355.....	1,842.9800.....	0.....	1,514,868.....	0.....	2,587,955.....	.....	2,587,955.....	1,073,086.....	0.....	0.....	0.....	1,514,868.....	.....	003.....
496474 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	04/15/2014.....	04/14/2015.....	15,627.....	15,410,355.....	2,027.2800.....	0.....	(377,233).....	0.....	(763,975).....	.....	(763,975).....	(386,743).....	0.....	0.....	0.....	377,233.....	.....	003.....
496475 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	04/15/2014.....	04/18/2017.....	1,113.....	1,097,988.....	1,842.9800.....	0.....	391,276.....	0.....	307,964.....	.....	307,964.....	(83,312).....	0.....	0.....	0.....	391,276.....	.....	003.....
496477 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	04/15/2014.....	04/18/2017.....	1,113.....	1,097,988.....	2,580.1700.....	0.....	(195,638).....	0.....	(27,503).....	.....	(27,503).....	168,135.....	0.....	0.....	0.....	195,638.....	.....	003.....
496478 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	04/15/2014.....	04/14/2015.....	1,164.....	1,147,751.....	1,842.9800.....	0.....	112,826.....	0.....	192,749.....	.....	192,749.....	79,923.....	0.....	0.....	0.....	112,826.....	.....	003.....
496480 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	04/15/2014.....	04/14/2015.....	1,164.....	1,147,751.....	2,064.1400.....	0.....	(17,586).....	0.....	(39,175).....	.....	(39,175).....	(21,589).....	0.....	0.....	0.....	17,586.....	.....	003.....
496481 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	04/15/2014.....	04/14/2015.....	174.....	171,226.....	1,842.9800.....	0.....	31,288.....	0.....	28,755.....	.....	28,755.....	(2,534).....	0.....	0.....	0.....	31,288.....	.....	003.....
496483 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	04/15/2014.....	04/14/2015.....	174.....	171,226.....	2,119.4300.....	0.....	(15,644).....	0.....	(2,997).....	.....	(2,997).....	12,648.....	0.....	0.....	0.....	15,644.....	.....	003.....
500794 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	05/15/2014.....	05/14/2015.....	1,049.....	968,427.....	1,937.7200.....	0.....	98,601.....	0.....	42,581.....	.....	42,581.....	(56,020).....	0.....	0.....	0.....	98,601.....	.....	003.....
500795 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	05/15/2014.....	05/14/2015.....	1,049.....	968,427.....	2,112.1100.....	0.....	(30,499).....	0.....	(6,150).....	.....	(6,150).....	24,350.....	0.....	0.....	0.....	30,499.....	.....	003.....
500796 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	05/15/2014.....	05/14/2015.....	86.....	79,551.....	1,937.7200.....	0.....	8,100.....	0.....	3,498.....	.....	3,498.....	(4,602).....	0.....	0.....	0.....	8,100.....	.....	003.....
500797 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	05/15/2014.....	05/14/2015.....	86.....	79,551.....	2,131.4900.....	0.....	(2,155).....	0.....	(389).....	.....	(389).....	1,765.....	0.....	0.....	0.....	2,155.....	.....	003.....
500868 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	05/15/2014.....	05/14/2015.....	1,812.....	998,155.....	1,095.9900.....	0.....	143,262.....	0.....	126,564.....	.....	126,564.....	(16,698).....	0.....	0.....	0.....	143,262.....	.....	003.....
500869 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	05/15/2014.....	05/14/2015.....	1,812.....	998,155.....	1,183.6600.....	0.....	(71,794).....	0.....	(55,361).....	.....	(55,361).....	16,434.....	0.....	0.....	0.....	71,794.....	.....	003.....
500870 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	05/15/2014.....	05/14/2015.....	261.....	143,742.....	1,095.9900.....	0.....	20,639.....	0.....	18,226.....	.....	18,226.....	(2,413).....	0.....	0.....	0.....	20,639.....	.....	003.....
500871 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	05/15/2014.....	05/14/2015.....	261.....	143,742.....	1,194.6200.....	0.....	(9,363).....	0.....	(7,033).....	.....	(7,033).....	2,330.....	0.....	0.....	0.....	9,363.....	.....	003.....
500915 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	05/15/2014.....	05/14/2015.....	14,023.....	13,828,221.....	1,870.8500.....	0.....	1,342,655.....	0.....	2,106,125.....	.....	2,106,125.....	763,471.....	0.....	0.....	0.....	1,342,655.....	.....	003.....
500916 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	05/15/2014.....	05/14/2015.....	14,023.....	13,828,221.....	2,057.9400.....	0.....	(322,097).....	0.....	(590,222).....	.....	(590,222).....	(268,125).....	0.....	0.....	0.....	322,097.....	.....	003.....
500917 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	05/15/2014.....	05/14/2015.....	1,145.....	1,129,599.....	1,870.8500.....	0.....	109,759.....	0.....	172,045.....	.....	172,045.....	62,286.....	0.....	0.....	0.....	109,759.....	.....	003.....
500918 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	05/15/2014.....	05/14/2015.....	1,145.....	1,129,599.....	2,095.3500.....	0.....	(17,869).....	0.....	(33,059).....	.....	(33,059).....	(15,190).....	0.....	0.....	0.....	17,869.....	.....	003.....
500919 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	05/15/2014.....	05/14/2015.....	353.....	347,893.....	1,870.8500.....	0.....	33,825.....	0.....	52,986.....	.....	52,986.....	19,162.....	0.....	0.....	0.....	33,825.....	.....	003.....
500920 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	05/15/2014.....	05/14/2015.....	353.....	347,893.....	2,151.4800.....	0.....	(3,009).....	0.....	(5,305).....	.....	(5,305).....	(2,296).....	0.....	0.....	0.....	3,009.....	.....	003.....
500921 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	05/15/2014.....	05/14/2015.....	59.....	58,509.....	1,870.8500.....	0.....	5,677.....	0.....	8,911.....	.....	8,911.....	3,234.....	0.....	0.....	0.....	5,677.....	.....	003.....
500922 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	05/15/2014.....	05/14/2015.....	59.....	58,509.....	2,020.5200.....	0.....	(1,899).....	0.....	(3,470).....	.....	(3,470).....	(1,571).....	0.....	0.....	0.....	1,899.....	.....	003.....
500931 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	05/15/2014.....	05/15/2017.....	1,196.....	1,179,146.....	1,870.8500.....	0.....	209,106.....	0.....	315,530.....	.....	315,530.....	106,423.....	0.....	0.....	0.....	209,106.....	.....	003.....
500932 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	05/15/2014.....	05/15/2017.....	1,196.....	1,179,146.....	2,619.1900.....	0.....	(11,395).....	0.....	(27,207).....	.....	(27,207).....	(15,812).....	0.....	0.....	0.....	11,395.....	.....	003.....
509243 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	06/17/2014.....	06/15/2015.....	1,058.....	976,715.....	1,962.8600.....	0.....	95,540.....	0.....	39,435.....	.....	39,435.....	(56,105).....	0.....	0.....	0.....	95,540.....	.....	003.....
509244 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	06/17/2014.....	06/15/2015.....	1,058.....	976,715.....	2,139.5200.....	0.....	(27,004).....	0.....	(6,079).....	.....	(6,079).....	20,925.....	0.....	0.....	0.....	27,004.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
509245 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	06/17/2014	06/15/2015	53	48,906	1,962.8600	0	4,784	0	1,974		1,974	(2,809)	0	0	0	4,784		003
509246 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	06/17/2014	06/15/2015	53	48,906	2,159.1500	0	(1,092)	0	(238)		(238)	854	0	0	0	1,092		003
509320 RTY	LIFE HEDGE	N/A	Equity/Index	DBL	06/17/2014	06/15/2015	1,639	902,599	1,176.6200	0	133,037	0	61,051		61,051	(71,986)	0	0	0	133,037		003
509321 RTY	LIFE HEDGE	N/A	Equity/Index	DBL	06/17/2014	06/15/2015	1,639	902,599	1,270.7500	0	(64,266)	0	(20,191)		(20,191)	44,075	0	0	0	64,266		003
509322 RTY	LIFE HEDGE	N/A	Equity/Index	DBL	06/17/2014	06/15/2015	185	102,057	1,176.6200	0	15,043	0	6,903		6,903	(8,139)	0	0	0	15,043		003
509323 RTY	LIFE HEDGE	N/A	Equity/Index	DBL	06/17/2014	06/15/2015	185	102,057	1,282.5200	0	(6,392)	0	(1,932)		(1,932)	4,460	0	0	0	6,392		003
509361 SPX	LIFE HEDGE	N/A	Equity/Index	WMST	06/17/2014	06/15/2015	14,147	13,950,825	1,941.9900	0	1,366,584	0	1,528,685		1,528,685	162,101	0	0	0	1,366,584		003
509362 SPX	LIFE HEDGE	N/A	Equity/Index	WMST	06/17/2014	06/15/2015	14,147	13,950,825	2,136.1900	0	(307,552)	0	(318,010)		(318,010)	(10,458)	0	0	0	307,552		003
509363 SPX	LIFE HEDGE	N/A	Equity/Index	WMST	06/17/2014	06/15/2015	1,479	1,458,913	1,941.9900	0	142,911	0	159,863		159,863	16,952	0	0	0	142,911		003
509364 SPX	LIFE HEDGE	N/A	Equity/Index	WMST	06/17/2014	06/15/2015	1,479	1,458,913	2,175.0300	0	(21,096)	0	(21,410)		(21,410)	(314)	0	0	0	21,096		003
509365 SPX	LIFE HEDGE	N/A	Equity/Index	WMST	06/17/2014	06/15/2015	311	306,712	1,941.9900	0	30,045	0	33,608		33,608	3,564	0	0	0	30,045		003
509366 SPX	LIFE HEDGE	N/A	Equity/Index	WMST	06/17/2014	06/15/2015	311	306,712	2,233.2900	0	(2,261)	0	(2,231)		(2,231)	30	0	0	0	2,261		003
509367 SPX	LIFE HEDGE	N/A	Equity/Index	WMST	06/17/2014	06/15/2015	404	398,624	1,941.9900	0	39,048	0	43,679		43,679	4,631	0	0	0	39,048		003
509368 SPX	LIFE HEDGE	N/A	Equity/Index	WMST	06/17/2014	06/15/2015	404	398,624	2,097.3500	0	(12,592)	0	(13,544)		(13,544)	(953)	0	0	0	12,592		003
509379 SPX	LIFE HEDGE	N/A	Equity/Index	HSBU	06/17/2014	06/14/2017	1,437	1,416,766	1,941.9900	0	277,436	0	329,502		329,502	52,066	0	0	0	277,436		003
509380 SPX	LIFE HEDGE	N/A	Equity/Index	HSBU	06/17/2014	06/14/2017	1,437	1,416,766	2,718.7900	0	(15,961)	0	(23,902)		(23,902)	(7,940)	0	0	0	15,961		003
514928 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	07/15/2014	07/14/2015	1,101	1,016,603	1,953.9400	0	101,149	0	50,336		50,336	(50,814)	0	0	0	101,149		003
514929 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	07/15/2014	07/14/2015	1,101	1,016,603	2,129.7900	0	(32,711)	0	(9,834)		(9,834)	22,877	0	0	0	32,711		003
514930 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	07/15/2014	07/14/2015	56	51,492	1,953.9400	0	5,123	0	2,549		2,549	(2,574)	0	0	0	5,123		003
514931 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	07/15/2014	07/14/2015	56	51,492	2,149.3300	0	(1,417)	0	(400)		(400)	1,017	0	0	0	1,417		003
514991 RTY	LIFE HEDGE	N/A	Equity/Index	GSFM	07/15/2014	07/14/2015	2,258	1,243,647	1,153.8100	0	190,688	0	113,672		113,672	(77,016)	0	0	0	190,688		003
514992 RTY	LIFE HEDGE	N/A	Equity/Index	GSFM	07/15/2014	07/14/2015	2,258	1,243,647	1,246.1100	0	(95,344)	0	(45,416)		(45,416)	49,928	0	0	0	95,344		003
514993 RTY	LIFE HEDGE	N/A	Equity/Index	GSFM	07/15/2014	07/14/2015	121	66,837	1,153.8100	0	11,216	0	6,109		6,109	(5,107)	0	0	0	11,216		003
514994 RTY	LIFE HEDGE	N/A	Equity/Index	GSFM	07/15/2014	07/14/2015	121	66,837	1,257.6500	0	(5,608)	0	(2,131)		(2,131)	3,477	0	0	0	5,608		003
515031 SPX	LIFE HEDGE	N/A	Equity/Index	HSBU	07/15/2014	07/14/2015	11,052	10,899,029	1,973.2800	0	1,057,691	0	1,058,244		1,058,244	553	0	0	0	1,057,691		003
515032 SPX	LIFE HEDGE	N/A	Equity/Index	HSBU	07/15/2014	07/14/2015	11,052	10,899,029	2,170.6100	0	(223,585)	0	(213,205)		(213,205)	10,380	0	0	0	223,585		003
515033 SPX	LIFE HEDGE	N/A	Equity/Index	HSBU	07/15/2014	07/14/2015	1,375	1,356,319	1,973.2800	0	131,623	0	131,693		131,693	69	0	0	0	131,623		003
515034 SPX	LIFE HEDGE	N/A	Equity/Index	HSBU	07/15/2014	07/14/2015	1,375	1,356,319	2,210.0700	0	(19,104)	0	(17,207)		(17,207)	1,897	0	0	0	19,104		003
515035 SPX	LIFE HEDGE	N/A	Equity/Index	HSBU	07/15/2014	07/14/2015	267	262,868	1,973.2800	0	25,510	0	25,523		25,523	13	0	0	0	25,510		003
515036 SPX	LIFE HEDGE	N/A	Equity/Index	HSBU	07/15/2014	07/14/2015	267	262,868	2,269.2700	0	(1,858)	0	(1,712)		(1,712)	146	0	0	0	1,858		003
515047 SPX	LIFE HEDGE	N/A	Equity/Index	HSBU	07/15/2014	07/14/2017	1,202	1,185,405	1,973.2800	0	237,671	0	262,116		262,116	24,445	0	0	0	237,671		003
515048 SPX	LIFE HEDGE	N/A	Equity/Index	HSBU	07/15/2014	07/14/2017	1,202	1,185,405	2,762.5900	0	(12,429)	0	(18,610)		(18,610)	(6,181)	0	0	0	12,429		003
520426 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2015	1,116	1,030,155	1,900.4600	0	106,047	0	81,470		81,470	(24,577)	0	0	0	106,047		003
520427 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2015	1,116	1,030,155	2,071.5000	0	(30,758)	0	(22,923)		(22,923)	7,836	0	0	0	30,758		003
520513 RTY	LIFE HEDGE	N/A	Equity/Index	CDC	08/15/2014	08/14/2015	1,853	1,020,955	1,141.6500	0	160,816	0	110,801		110,801	(50,015)	0	0	0	160,816		003
520514 RTY	LIFE HEDGE	N/A	Equity/Index	CDC	08/15/2014	08/14/2015	1,853	1,020,955	1,232.9800	0	(83,794)	0	(49,388)		(49,388)	34,406	0	0	0	83,794		003
520515 RTY	LIFE HEDGE	N/A	Equity/Index	CDC	08/15/2014	08/14/2015	109	59,829	1,141.6500	0	9,424	0	6,493		6,493	(2,931)	0	0	0	9,424		003
520516 RTY	LIFE HEDGE	N/A	Equity/Index	CDC	08/15/2014	08/14/2015	109	59,829	1,244.4000	0	(4,464)	0	(2,572)		(2,572)	1,892	0	0	0	4,464		003
520574 SPX	LIFE HEDGE	N/A	Equity/Index	CDC	08/15/2014	08/14/2015	10,732	10,583,457	1,955.0600	0	1,112,046	0	1,205,330		1,205,330	93,284	0	0	0	1,112,046		003
520575 SPX	LIFE HEDGE	N/A	Equity/Index	CDC	08/15/2014	08/14/2015	10,732	10,583,457	2,150.5700	0	(262,275)	0	(305,011)		(305,011)	(42,736)	0	0	0	262,275		003
520576 SPX	LIFE HEDGE	N/A	Equity/Index	WMST	08/15/2014	08/14/2015	1,479	1,458,743	1,955.0600	0	155,616	0	166,134		166,134	10,518	0	0	0	155,616		003
520577 SPX	LIFE HEDGE	N/A	Equity/Index	WMST	08/15/2014	08/14/2015	1,479	1,458,743	2,189.6700	0	(26,626)	0	(28,906)		(28,906)	(2,280)	0	0	0	26,626		003
520578 SPX	LIFE HEDGE	N/A	Equity/Index	GSFM	08/15/2014	08/14/2015	131	129,128	1,955.0600	0	25,062	0	14,706		14,706	(10,356)	0	0	0	25,062		003

SCHEDULE DB - PART A - SECTION 1

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

QE06.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
520579 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OC	08/15/2014.....	08/14/2015.....	131.....	129,128.....	2,248.3200.....	0.....	(12,531).....	0.....	(1,377).....	.....	(1,377).....	11,155.....	0.....	0.....	0.....	12,531.....	.....	003.....
520580 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF	08/15/2014.....	08/14/2015.....	347.....	341,987.....	1,955.0600.....	0.....	36,215.....	0.....	38,948.....	.....	38,948.....	2,733.....	0.....	0.....	0.....	36,215.....	.....	003.....
520581 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF	08/15/2014.....	08/14/2015.....	347.....	341,987.....	2,111.4600.....	0.....	(12,484).....	0.....	(13,794).....	.....	(13,794).....	(1,309).....	0.....	0.....	0.....	12,484.....	.....	003.....
520582 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD	08/15/2014.....	08/14/2015.....	219.....	216,391.....	1,955.0600.....	0.....	22,737.....	0.....	24,644.....	.....	24,644.....	1,907.....	0.....	0.....	0.....	22,737.....	.....	003.....
520583 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD	08/15/2014.....	08/14/2015.....	219.....	216,391.....	2,150.5700.....	0.....	(5,363).....	0.....	(6,236).....	.....	(6,236).....	(874).....	0.....	0.....	0.....	5,363.....	.....	003.....
520584 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF	08/15/2014.....	08/14/2015.....	78.....	76,670.....	1,955.0600.....	0.....	8,179.....	0.....	8,732.....	.....	8,732.....	553.....	0.....	0.....	0.....	8,179.....	.....	003.....
520585 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF	08/15/2014.....	08/14/2015.....	78.....	76,670.....	2,189.6700.....	0.....	(1,399).....	0.....	(1,519).....	.....	(1,519).....	(120).....	0.....	0.....	0.....	1,399.....	.....	003.....
520596 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV	08/15/2014.....	08/14/2017.....	1,236.....	1,218,646.....	1,955.0600.....	0.....	264,788.....	0.....	286,394.....	.....	286,394.....	21,606.....	0.....	0.....	0.....	264,788.....	.....	003.....
520597 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV	08/15/2014.....	08/14/2017.....	1,236.....	1,218,646.....	2,737.0800.....	0.....	(21,774).....	0.....	(23,329).....	.....	(23,329).....	(1,555).....	0.....	0.....	0.....	21,774.....	.....	003.....
526121 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV	09/16/2014.....	09/14/2015.....	160.....	157,864.....	1,998.9800.....	0.....	16,641.....	0.....	14,915.....	.....	14,915.....	(1,725).....	0.....	0.....	0.....	16,641.....	.....	003.....
526124 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV	09/16/2014.....	09/14/2015.....	160.....	157,864.....	2,158.9000.....	0.....	(5,580).....	0.....	(4,895).....	.....	(4,895).....	685.....	0.....	0.....	0.....	5,580.....	.....	003.....
526137 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV	09/16/2014.....	09/14/2015.....	249.....	245,675.....	1,998.9800.....	0.....	25,897.....	0.....	23,212.....	.....	23,212.....	(2,684).....	0.....	0.....	0.....	25,897.....	.....	003.....
526150 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV	09/16/2014.....	09/14/2015.....	249.....	245,675.....	2,298.8300.....	0.....	(2,003).....	0.....	(1,927).....	.....	(1,927).....	76.....	0.....	0.....	0.....	2,003.....	.....	003.....
526155 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV	09/16/2014.....	09/14/2015.....	328.....	323,127.....	1,998.9800.....	0.....	34,061.....	0.....	30,530.....	.....	30,530.....	(3,531).....	0.....	0.....	0.....	34,061.....	.....	003.....
526160 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV	09/16/2014.....	09/14/2015.....	328.....	323,127.....	2,238.8600.....	0.....	(5,331).....	0.....	(4,669).....	.....	(4,669).....	663.....	0.....	0.....	0.....	5,331.....	.....	003.....
526179 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV	09/16/2014.....	09/14/2015.....	1,054.....	1,039,434.....	1,998.9800.....	0.....	109,567.....	0.....	98,209.....	.....	98,209.....	(11,358).....	0.....	0.....	0.....	109,567.....	.....	003.....
526183 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV	09/16/2014.....	09/14/2015.....	1,054.....	1,039,434.....	2,238.8600.....	0.....	(17,149).....	0.....	(15,018).....	.....	(15,018).....	2,132.....	0.....	0.....	0.....	17,149.....	.....	003.....
526189 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV	09/16/2014.....	09/14/2017.....	1,344.....	1,325,562.....	1,998.9800.....	0.....	305,318.....	0.....	288,118.....	.....	288,118.....	(17,200).....	0.....	0.....	0.....	305,318.....	.....	003.....
526191 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD	09/16/2014.....	09/14/2015.....	2,456.....	1,352,961.....	1,150.9700.....	0.....	207,499.....	0.....	146,073.....	.....	146,073.....	(61,426).....	0.....	0.....	0.....	207,499.....	.....	003.....
526192 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV	09/16/2014.....	09/14/2015.....	1,502.....	1,386,504.....	1,892.0100.....	0.....	143,526.....	0.....	121,791.....	.....	121,791.....	(21,735).....	0.....	0.....	0.....	143,526.....	.....	003.....
526194 RTY.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....KX1WK48MPD	09/16/2014.....	09/14/2015.....	2,456.....	1,352,961.....	1,243.0500.....	0.....	(102,914).....	0.....	(66,593).....	.....	(66,593).....	36,321.....	0.....	0.....	0.....	102,914.....	.....	003.....
526196 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV	09/16/2014.....	09/14/2015.....	1,502.....	1,386,504.....	2,062.2900.....	0.....	(44,057).....	0.....	(38,596).....	.....	(38,596).....	5,461.....	0.....	0.....	0.....	44,057.....	.....	003.....
526203 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV	09/16/2014.....	09/14/2017.....	1,344.....	1,325,562.....	2,798.5700.....	0.....	(25,822).....	0.....	(21,926).....	.....	(21,926).....	3,896.....	0.....	0.....	0.....	25,822.....	.....	003.....
526230 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV	09/16/2014.....	09/14/2015.....	15,456.....	15,242,235.....	1,998.9800.....	0.....	1,606,691.....	0.....	1,440,129.....	.....	1,440,129.....	(166,562).....	0.....	0.....	0.....	1,606,691.....	.....	003.....
526231 SPX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV	09/16/2014.....	09/14/2015.....	15,456.....	15,242,235.....	2,198.8800.....	0.....	(376,672).....	0.....	(328,595).....	.....	(328,595).....	48,077.....	0.....	0.....	0.....	376,672.....	.....	003.....
459410 EFA.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTFWFZYICNS	10/31/2013.....	12/19/2014.....	86,483.....	5,545,290.....	70.0000.....	182,479.....	0.....	0.....	6,287.....	.....	6,287.....	(176,193).....	0.....	0.....	0.....	182,479.....	.....	001.....
459414 EFA.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTFWFZYICNS	10/31/2013.....	12/19/2014.....	77,387.....	4,962,054.....	74.0000.....	85,126.....	0.....	0.....	1,360.....	.....	1,360.....	(83,766).....	0.....	0.....	0.....	85,126.....	.....	001.....
459422 EFA.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTFWFZYICNS	10/31/2013.....	12/19/2014.....	9,951.....	638,058.....	78.0000.....	4,776.....	0.....	0.....	63.....	.....	63.....	(4,714).....	0.....	0.....	0.....	4,776.....	.....	001.....
459430 EFA.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTFWFZYICNS	10/31/2013.....	12/19/2014.....	9,004.....	577,336.....	82.0000.....	2,071.....	0.....	0.....	24.....	.....	24.....	(2,047).....	0.....	0.....	0.....	2,071.....	.....	001.....
459433 EFA.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTFWFZYICNS	10/31/2013.....	12/19/2014.....	32,741.....	2,099,353.....	86.0000.....	2,947.....	0.....	0.....	38.....	.....	38.....	(2,909).....	0.....	0.....	0.....	2,947.....	.....	001.....
459435 EFA.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTFWFZYICNS	10/31/2013.....	12/19/2014.....	29,895.....	1,916,867.....	90.0000.....	1,196.....	0.....	0.....	15.....	.....	15.....	(1,180).....	0.....	0.....	0.....	1,196.....	.....	001.....
459437 EFA.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTFWFZYICNS	10/31/2013.....	12/19/2014.....	27,405.....	1,757,209.....	94.0000.....	548.....	0.....	0.....	7.....	.....	7.....	(541).....	0.....	0.....	0.....	548.....	.....	001.....
459544 SPX.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN	10/31/2013.....	12/19/2014.....	12,672.....	24,992,859.....	1,750.0000.....	1,357,678.....	0.....	0.....	2,872,755.....	.....	2,872,755.....	1,515,077.....	0.....	0.....	0.....	1,357,678.....	.....	001.....
459552 SPX.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN	10/31/2013.....	12/19/2014.....	35,213.....	69,450,248.....	1,850.0000.....	2,141,655.....	0.....	0.....	4,853,468.....	.....	4,853,468.....	2,711,814.....	0.....	0.....	0.....	2,141,655.....	.....	001.....
459554 SPX.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN	10/31/2013.....	12/19/2014.....	31,694.....	62,509,759.....	1,950.0000.....	945,115.....	0.....	0.....	1,938,723.....	.....	1,938,723.....	993,608.....	0.....	0.....	0.....	945,115.....	.....	001.....
459556 SPX.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN	10/31/2013.....	12/19/2014.....	9,559.....	18,853,120.....	2,050.0000.....	119,774.....	0.....	0.....	119,125.....	.....	119,125.....	(649).....	0.....	0.....	0.....	119,774.....	.....	001.....
459559 SPX.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN	10/31/2013.....	12/19/2014.....	8,691.....	17,141,172.....	2,150.0000.....	40,500.....	0.....	0.....	14,605.....	.....	14,605.....	(25,895).....	0.....	0.....	0.....	40,500.....	.....	001.....
459560 SPX.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN	10/31/2013.....	12/19/2014.....	15,870.....	31,300,242.....	2,250.0000.....	26,662.....	0.....	0.....	5,755.....	.....	5,755.....	(20,906).....	0.....	0.....	0.....	26,662.....	.....	001.....
459562 SPX.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN	10/31/2013.....	12/19/2014.....	14,548.....	28,692,875.....	2,350.0000.....	9,456.....	0.....	0.....	1,382.....	.....	1,382.....	(8,074).....	0.....	0.....	0.....	9,456.....	.....	001.....
459564 SPX.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI.....E58DKGMJYYYJLN	10/31/2013.....	12/19/2014.....	13,385.....	26,399,102.....	2,450.0000.....	4,149.....	0.....	0.....	461.....	.....	461.....	(3,688).....	0.....	0.....	0.....	4,149.....	.....	001.....
459594 RTY.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0T	10/31/2013.....	12/19/2014.....	28,058.....	30,910,825.....	1,180.0000.....	1,404,303.....	0.....	0.....	237,602.....	.....	237,602.....	(1,166,701).....	0.....	0.....	0.....	1,404,303.....	.....	001.....
459596 RTY.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0T	10/31/2013.....	12/19/2014.....	25,003.....	27,545,205.....	1,250.0000.....	685,082.....	0.....	0.....	29,064.....	.....	29,064.....	(656,018).....	0.....	0.....	0.....	685,082.....	.....	001.....
459598 RTY.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0T	10/31/2013.....	12/19/2014.....	2,446.....	2,694,700.....	1,320.0000.....	31,407.....	0.....	0.....	504.....	.....	504.....	(30,903).....	0.....	0.....	0.....	31,407.....	.....	001.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
459600 RTY.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	10/31/2013	12/19/2014	2,206	2,430,297	1,390.0000	12,574	0	0	85		85	(12,490)	0	0	0	12,574		001.....
459602 RTY.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	10/31/2013	12/19/2014	11,997	13,216,807	1,460.0000	32,392	0	0	82		82	(32,310)	0	0	0	32,392		001.....
459604 RTY.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	10/31/2013	12/19/2014	10,924	12,034,709	1,530.0000	14,201	0	0	13		13	(14,188)	0	0	0	14,201		001.....
459606 RTY.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	10/31/2013	12/19/2014	9,989	11,004,642	1,600.0000	7,991	0	0	2		2	(7,989)	0	0	0	7,991		001.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										15,683,201	13,791,786	0	48,543,803	XXX	48,543,803	19,068,822	0	0	0	41,638,468	XXX	XXX

Purchased Options - Hedging Other - Put Options

339294 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	03/23/2012	03/18/2022	10,350	37,179,746	3,031.5600	8,790,255	0	0	3,975,608		3,975,608	(4,814,647)	0	0	0	8,790,255		001.....
339346 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	BBI.....	03/26/2012	03/18/2022	15,000	53,883,690	3,084.5200	12,581,825	0	0	6,009,408		6,009,408	(6,572,417)	0	0	0	12,581,825		001.....
339779 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	BBI.....	03/29/2012	03/18/2022	10,380	37,287,513	3,015.0000	8,677,369	0	0	3,934,319		3,934,319	(4,743,050)	0	0	0	8,677,369		001.....
340333 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	04/02/2012	04/01/2022	10,864	39,026,161	3,086.0000	9,045,584	-	-	4,370,674		4,370,674	(4,674,909)	0	0	0	9,045,584		001.....
341033 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	04/05/2012	04/05/2022	15,136	54,372,235	3,036.0000	12,489,016	0	0	5,859,451		5,859,451	(6,629,566)	0	0	0	12,489,016		001.....
371613 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	BPA.....	09/13/2012	09/13/2022	10,000	35,922,460	3,052.0000	8,755,500	0	-	4,058,797		4,058,797	(4,696,703)	0	0	0	8,755,500		001.....
371624 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/14/2012	09/14/2022	10,000	35,922,460	3,110.0000	8,761,400	0	-	4,243,076		4,243,076	(4,518,324)	0	0	0	8,761,400		001.....
371628 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/14/2012	09/14/2022	10,000	35,922,460	3,110.0000	8,760,000	0	-	4,243,076		4,243,076	(4,516,924)	0	0	0	8,760,000		001.....
372684 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/17/2012	09/19/2022	10,000	35,922,460	3,089.3900	8,823,100	0	-	4,182,079		4,182,079	(4,641,021)	0	0	0	8,823,100		001.....
373299 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	BBI.....	09/18/2012	09/19/2022	10,000	35,922,460	3,060.0000	8,728,400	0	-	4,089,364		4,089,364	(4,639,036)	0	0	0	8,728,400		001.....
373567 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/19/2012	09/19/2022	10,000	35,922,460	3,053.0000	8,703,400	0	-	4,067,434		4,067,434	(4,635,966)	0	0	0	8,703,400		001.....
373593 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/19/2012	09/19/2022	10,000	35,922,460	3,053.0000	8,703,400	0	-	4,067,434		4,067,434	(4,635,966)	0	0	0	8,703,400		001.....
375229 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	09/27/2012	09/27/2022	10,000	35,922,460	2,988.3400	8,675,800	0	-	3,874,927		3,874,927	(4,800,873)	0	0	0	8,675,800		001.....
377411 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	BBI.....	10/05/2012	10/05/2022	10,000	35,922,460	3,072.0000	8,754,000	0	-	4,138,529		4,138,529	(4,615,471)	0	0	0	8,754,000		001.....
377980 SPTR.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	10/11/2012	10/11/2022	10,000	35,922,460	2,993.0000	8,593,000	0	-	3,899,013		3,899,013	(4,693,987)	0	0	0	8,593,000		001.....
459382 EFA.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	10/31/2013	12/19/2014	94,264	6,044,208	34.0000	17,910	0	-	405		405	(17,505)	0	0	0	17,910		001.....
459393 EFA.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	10/31/2013	12/19/2014	75,464	4,838,752	38.0000	24,903	0	-	896		896	(24,007)	0	0	0	24,903		001.....
459395 EFA.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	10/31/2013	12/19/2014	61,774	3,960,949	42.0000	32,122	0	-	1,450		1,450	(30,673)	0	0	0	32,122		001.....
459397 EFA.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	10/31/2013	12/19/2014	28,610	1,834,473	46.0000	23,746	0	-	1,280		1,280	(22,466)	0	0	0	23,746		001.....
459399 EFA.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	10/31/2013	12/19/2014	24,215	1,552,666	50.0000	30,753	0	-	2,365		2,365	(28,388)	0	0	0	30,753		001.....
459402 EFA.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	10/31/2013	12/19/2014	20,761	1,331,195	54.0000	39,654	0	-	4,772		4,772	(34,882)	0	0	0	39,654		001.....
459404 EFA.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	10/31/2013	12/19/2014	41,391	2,653,991	58.0000	116,309	0	-	21,099		21,099	(95,210)	0	0	0	116,309		001.....
459406 EFA.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	10/31/2013	12/19/2014	36,222	2,322,555	62.0000	147,786	0	-	42,881		42,881	(104,905)	0	0	0	147,786		001.....
459408 EFA.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	10/31/2013	12/19/2014	31,965	2,049,596	66.0000	186,676	0	-	97,704		97,704	(88,971)	0	0	0	186,676		001.....
459502 SPX.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	10/31/2013	12/19/2014	33,384	65,842,929	950.0000	167,922	0	0	1,294		1,294	(166,628)	0	0	0	167,922		001.....
459504 SPX.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	10/31/2013	12/19/2014	27,328	53,898,741	1,050.0000	221,084	0	-	2,236		2,236	(218,847)	0	0	0	221,084		001.....
459508 SPX.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	10/31/2013	12/19/2014	22,782	44,932,711	1,150.0000	287,053	0	-	3,500		3,500	(283,553)	0	0	0	287,053		001.....
459519 SPX.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	10/31/2013	12/19/2014	16,712	32,960,910	1,250.0000	320,703	0	-	4,404		4,404	(316,300)	0	0	0	320,703		001.....
459522 SPX.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	10/31/2013	12/19/2014	14,327	28,256,999	1,350.0000	411,615	0	-	7,043		7,043	(404,572)	0	0	0	411,615		001.....
459528 SPX.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	10/31/2013	12/19/2014	12,419	24,493,870	1,450.0000	527,435	0	-	13,336		13,336	(514,099)	0	0	0	527,435		001.....
459534 SPX.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	10/31/2013	12/19/2014	16,155	31,862,345	1,550.0000	1,004,195	0	-	41,816		41,816	(962,379)	0	0	0	1,004,195		001.....
459538 SPX.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....	10/31/2013	12/19/2014	14,255	28,114,994	1,650.0000	1,285,801	0	-	86,452		86,452	(1,199,349)	0	0	0	1,285,801		001.....
459576 RTY.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	10/31/2013	12/19/2014	30,526	33,629,762	550.0000	131,262	0	-	69		69	(131,193)	0	0	0	131,262		001.....
459578 RTY.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	10/31/2013	12/19/2014	24,022	26,464,461	620.0000	153,741	0	-	234		234	(153,507)	0	0	0	153,741		001.....
459580 RTY.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	10/31/2013	12/19/2014	19,396	21,368,108	690.0000	205,598	0	-	1,110		1,110	(204,488)	0	0	0	205,598		001.....
459582 RTY.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	10/31/2013	12/19/2014	7,994	8,806,798	760.0000	125,506	0	-	2,700		2,700	(122,806)	0	0	0	125,506		001.....
459584 RTY.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	10/31/2013	12/19/2014	6,702	7,383,433	830.0000	164,802	0	-	9,704		9,704	(155,098)	0	0	0	164,802		001.....

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
459586 RTY.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41....	10/31/2013	12/19/2014	5,700	6,279,553	900.0000	208,278	0	24,496		24,496	(183,782)	0	0	208,278		001	
459588 RTY.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41....	10/31/2013	12/19/2014	7,550	8,317,654	970.0000	402,038	0	76,467		76,467	(325,570)	0	0	402,038		001	
459590 RTY.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41....	10/31/2013	12/19/2014	6,568	7,235,808	1,040.0000	498,183	0	146,744		146,744	(351,439)	0	0	498,183		001	
459592 RTY.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41....	10/31/2013	12/19/2014	5,766	6,352,264	1,110.0000	595,455	0	270,510		270,510	(324,944)	0	0	595,455		001	
0099999. Total-Purchased Options-Hedging Other-Put Options.....										146,172,575	0	0	65,878,154	XXX	65,878,154	(80,294,421)	0	0	146,172,575	XXX	XXX	
Purchased Options - Hedging Other - Floors																						
97249 Floor #83 10YR LIBOR	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97.	03/26/2007	03/31/2017	1	700,000,000	4.0000	27,000,000	-	19,989,012		37,847,169	10,847,169	0	0	27,000,000		001	
97248 Floor #84 10YR LIBOR	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	R0MUWSFPU8MPRO8K5P83	03/26/2007	03/30/2017	1	700,000,000	4.0000	27,000,000	-	20,071,916		37,847,169	10,847,169	0	0	27,000,000		001	
97250 Floor #85 10YR LIBOR	VA HEDGE.....	N/A.....	Interest Rate	MLCS.....	GDWTXX03601TB7DW3U69.	03/26/2007	03/31/2017	1	700,000,000	4.0000	27,000,000	-	19,989,012		37,610,913	10,610,913	0	0	27,000,000		001	
0119999. Total-Purchased Options-Hedging Other-Floors.....										81,000,000	0	60,049,940	XXX	133,072,251	32,305,251	0	0	81,000,000	XXX	XXX		
Purchased Options - Hedging Other - Collars																						
MSO Collar 42 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	10/18/2013	10/17/2014	8,363	5,497,992	S&P500	113,113	0	386,895		386,895	273,782	0	0	5,933		003	
MSO Collar 43 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....	10/18/2013	10/17/2014	949	624,072	S&P500	19,928	0	69,434		69,434	49,506	0	0	673		003	
MSO Collar 44 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEFTVJP5I7OUK5573....	11/15/2013	11/21/2014	19,436	12,778,019	S&P500	273,309	0	996,542		996,542	723,233	0	0	24,115		003	
MSO Collar 45 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	12/20/2013	12/19/2014	9,314	6,123,053	S&P500	316,991	(170,219)	387,661		387,661	240,890	0	0	14,333		003	
MSO Collar 46 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWZYICNSX8D621K86....	01/17/2014	01/16/2015	7,399	4,864,488	S&P500	0	119,029	286,134		286,134	167,105	0	0	13,230		003	
MSO Collar 47 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	02/21/2014	02/20/2015	8,461	5,562,690	S&P500	0	131,432	302,279		302,279	170,847	0	0	17,409		003	
MSO Collar 48 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEFTVJP5I7OUK5573....	03/21/2014	03/20/2015	8,792	5,779,967	S&P500	0	147,174	301,916		301,916	154,742	0	0	19,781		003	
MSO Collar 49 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWZYICNSX8D621K86....	04/17/2014	04/17/2015	5,923	3,894,133	S&P500	0	97,161	191,468		191,468	94,306	0	0	14,377		003	
MSO Collar 50 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	05/16/2014	05/15/2015	9,902	6,509,673	S&P500	0	156,117	288,054		288,054	131,937	0	0	25,668		003	
MSO Collar 51 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....	06/20/2014	06/19/2015	12,187	8,012,268	S&P500	0	213,155	239,959		239,959	26,803	0	0	33,941		003	
MSO Collar 52 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CDC.....	KX1WK48MPD4Y2NCUIZ63....	07/18/2014	07/17/2015	7,385	4,855,403	S&P500	0	127,351	123,382		123,382	(3,968)	0	0	21,640		003	
MSO Collar 53 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....	08/15/2014	08/21/2015	10,728	7,052,611	S&P500	0	180,509	206,864		206,864	26,355	0	0	33,275		003	
MSO Collar 54 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....	09/19/2014	09/18/2015	16,471	10,828,760	S&P500	0	309,826	216,149		216,149	(93,678)	0	0	53,246		003	
SCS Collar 286 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	03/15/2012	03/14/2017	280	184,208	S&P500	361	0	29,516		29,516	29,154	0	0	1,443		003	
SCS Collar 290 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	03/15/2012	03/14/2017	282	185,614	S&P500	364	0	49,755		49,755	49,391	0	0	1,454		003	
SCS Collar 291 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	03/15/2012	03/14/2017	351	230,612	S&P500	453	0	52,395		52,395	51,943	0	0	1,807		003	
SCS Collar 289 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	03/15/2012	03/14/2017	653	239,823	Russel2000	499	0	47,645		47,645	47,147	0	0	1,879		003	
SCS Collar 1517 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	09/16/2014	09/16/2019	252	165,757	S&P500	0	612	(346)		(346)	(958)	0	0	1,847		003	
SCS Collar 1502 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	09/16/2014	09/16/2019	537	197,177	Russel2000	0	748	(6,787)		(6,787)	(7,535)	0	0	2,197		003	
SCS Collar 1516 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	09/16/2014	09/16/2019	338	221,995	S&P500	0	819	(787)		(787)	(1,606)	0	0	2,473		003	
SCS Collar 843 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	07/16/2013	07/16/2018	234	85,907	Russel2000	1,108	0	5,669		5,669	4,561	0	0	837		003	
SCS Collar 1070 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	406	149,035	Russel2000	1,222	0	2,982		2,982	1,760	0	0	1,514		003	
SCS Collar 1071 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	427	156,931	Russel2000	1,286	0	3,214		3,214	1,928	0	0	1,594		003	
SCS Collar 1079 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	355	233,624	S&P500	1,723	0	22,752		22,752	21,029	0	0	2,373		003	
SCS Collar 1188 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWZYICNSX8D621K86....	02/18/2014	02/14/2019	279	102,439	Russel2000	0	1,831	392		392	(1,439)	0	0	1,072		003	
SCS Collar 107 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	05/16/2011	05/16/2016	1,291	473,919	Russel2000	2,071	0	114,266		114,266	112,195	0	0	3,023		003	
SCS Collar 1237 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC5W5Y7OE568....	03/17/2014	03/14/2019	207	135,814	S&P500	0	2,113	4,699		4,699	2,586	0	0	1,433		003	
SCS Collar 854 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....	07/16/2013	07/16/2018	279	183,541	S&P500	2,134	0	15,168		15,168	13,034	0	0	1,788		003	
SCS Collar 1469 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	08/15/2014	08/14/2019	158	103,908	S&P500	0	2,170	2,897		2,897	727	0	0	1,147		003	
SCS Collar 1186 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWZYICNSX8D621K86....	02/18/2014	02/14/2019	349	128,049	Russel2000	0	2,289	(2,393)		(2,393)	(4,681)	0	0	1,340		003	
SCS Collar 1293 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWZYICNSX8D621K86....	04/15/2014	04/15/2019	305	112,186	Russel2000	0	2,343	1,049		1,049	(1,294)	0	0	1,196		003	
SCS Collar 1113 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	12/17/2013	12/14/2018	408	149,662	Russel2000	2,417	0	3,343		3,343	926	0	0	1,535		003	

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

QE06.8

SCHEDULE DB - PART A - SECTION 1

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

QE06.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 1260 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	03/17/2014	03/14/2019	1,124	412,585	Russel2000	0	7,348	0	(6,441)		(6,441)	(13,789)	0	0	0	4,354	.....	003
SCS Collar 38 -Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	12/15/2010	12/14/2015	1,761	646,640	Russel2000	7,915	0	0	187,482		187,482	179,567	0	0	0	3,550	.....	003
SCS Collar 1513 -S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	09/16/2014	09/16/2019	3,390	2,228,838	S&P500	0	8,227	0	(3,210)		(3,210)	(11,436)	0	0	0	24,830	.....	003
SCS Collar 1236 -S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	03/17/2014	03/14/2019	846	555,985	S&P500	0	8,651	0	26,058		26,058	17,407	0	0	0	5,867	.....	003
SCS Collar 1493 -Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	09/16/2014	09/16/2019	6,482	2,380,484	Russel2000	0	9,032	0	(33,945)		(33,945)	(42,977)	0	0	0	26,520	.....	003
SCS Collar 55 -Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	01/18/2011	01/14/2016	5,049	1,853,955	Russel2000	10,179	0	0	341,794		341,794	331,615	0	0	0	10,530	.....	003
SCS Collar 32 -S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	12/15/2010	12/14/2015	1,426	937,272	S&P500	10,302	0	0	300,477		300,477	290,175	0	0	0	5,145	.....	003
SCS Collar 1167 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	01/15/2014	01/14/2019	1,237	454,386	Russel2000	0	10,472	0	(2,774)		(2,774)	(13,246)	0	0	0	4,707	.....	003
SCS Collar 109 -Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	05/16/2011	05/16/2016	6,577	2,415,116	Russel2000	10,553	0	0	415,484		415,484	404,930	0	0	0	15,405	.....	003
SCS Collar 53 -Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	01/18/2011	01/14/2016	5,825	2,139,069	Russel2000	11,744	0	0	488,095		488,095	476,351	0	0	0	12,150	.....	003
SCS Collar 48 -S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	01/18/2011	01/14/2016	4,086	2,686,535	S&P500	13,230	0	0	365,337		365,337	352,107	0	0	0	15,259	.....	003
SCS Collar 97 -Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2016	2,713	996,146	Russel2000	13,341	0	0	231,614		231,614	218,273	0	0	0	6,180	.....	003
SCS Collar 1013 -Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	10/15/2013	10/15/2018	2,809	1,031,655	Russel2000	14,309	0	0	39,988		39,988	25,679	0	0	0	10,373	.....	003
SCS Collar 84 -Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	03/15/2011	03/14/2016	7,044	2,586,680	Russel2000	14,492	0	0	609,191		609,191	594,698	0	0	0	15,600	.....	003
SCS Collar 85 -Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	03/15/2011	03/14/2016	7,624	2,799,678	Russel2000	15,686	0	0	528,614		528,614	512,929	0	0	0	16,884	.....	003
SCS Collar 90 -S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2016	2,219	1,458,647	S&P500	17,246	0	0	410,144		410,144	392,898	0	0	0	9,050	.....	003
SCS Collar 108 -Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	05/16/2011	05/16/2016	11,112	4,080,531	Russel2000	17,831	0	0	874,270		874,270	856,439	0	0	0	26,028	.....	003
SCS Collar 115 -S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	05/16/2011	05/16/2016	7,054	4,637,465	S&P500	18,287	0	0	654,085		654,085	635,798	0	0	0	29,580	.....	003
SCS Collar 76 -S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	03/15/2011	03/14/2016	5,715	3,757,272	S&P500	19,048	0	0	715,655		715,655	696,607	0	0	0	22,659	.....	003
SCS Collar 40 -Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	12/15/2010	12/14/2015	4,307	1,581,489	Russel2000	19,358	0	0	345,447		345,447	326,089	0	0	0	8,682	.....	003
SCS Collar 114 -S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	05/16/2011	05/16/2016	7,869	5,173,021	S&P500	20,399	0	0	988,476		988,476	968,077	0	0	0	32,996	.....	003
SCS Collar 67 -Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	02/15/2011	02/16/2016	2,561	940,424	Russel2000	22,561	0	0	231,040		231,040	208,479	0	0	0	5,525	.....	003
SCS Collar 1511 -S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	09/16/2014	09/16/2019	9,576	6,295,802	S&P500	0	23,239	0	(27,312)		(27,312)	(50,550)	0	0	0	70,138	.....	003
SCS Collar 975 -Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	09/17/2013	09/14/2018	2,782	1,021,725	Russel2000	24,349	0	0	72,353		72,353	48,004	0	0	0	10,165	.....	003
SCS Collar 77 -S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	03/15/2011	03/14/2016	7,367	4,843,530	S&P500	24,554	0	0	666,913		666,913	642,358	0	0	0	29,210	.....	003
SCS Collar 47 -S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	01/18/2011	01/14/2016	9,120	5,995,979	S&P500	29,528	0	0	1,144,033		1,144,033	1,114,506	0	0	0	34,056	.....	003
SCS Collar 39 -Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	12/15/2010	12/14/2015	6,950	2,552,165	Russel2000	31,239	0	0	678,129		678,129	646,890	0	0	0	14,011	.....	003
SCS Collar 1491 -Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	09/16/2014	09/16/2019	22,484	8,256,557	Russel2000	0	31,402	0	(211,686)		(211,686)	(243,088)	0	0	0	91,982	.....	003
SCS Collar 92 -S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2016	4,635	3,047,326	S&P500	36,029	0	0	449,743		449,743	413,713	0	0	0	18,906	.....	003
SCS Collar 61 -S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	02/15/2011	02/16/2016	2,550	1,676,723	S&P500	36,388	0	0	470,327		470,327	433,940	0	0	0	9,851	.....	003
SCS Collar 34 -S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	12/15/2010	12/14/2015	5,426	3,567,025	S&P500	39,207	0	0	572,416		572,416	533,209	0	0	0	19,582	.....	003
SCS Collar 1492 -Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	09/16/2014	09/16/2019	28,911	10,616,940	Russel2000	0	40,283	0	(165,413)		(165,413)	(205,696)	0	0	0	118,277	.....	003
SCS Collar 1512 -S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	09/16/2014	09/16/2019	18,584	12,217,664	S&P500	0	45,097	0	(33,823)		(33,823)	(78,920)	0	0	0	136,110	.....	003
SCS Collar 69 -Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	02/15/2011	02/16/2016	5,319	1,953,393	Russel2000	46,862	0	0	390,404		390,404	343,541	0	0	0	11,477	.....	003
SCS Collar 99 -Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2016	9,600	3,525,451	Russel2000	47,214	0	0	643,016		643,016	595,801	0	0	0	21,873	.....	003
SCS Collar 98 -Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2016	10,423	3,827,586	Russel2000	51,261	0	0	824,145		824,145	772,885	0	0	0	23,747	.....	003
SCS Collar 91 -S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2016	6,936	4,559,777	S&P500	53,911	0	0	923,713		923,713	869,802	0	0	0	28,290	.....	003
SCS Collar 33 -S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	12/15/2010	12/14/2015	8,092	5,320,193	S&P500	58,515	0	0	1,165,954		1,165,954	1,107,438	0	0	0	29,206	.....	003
SCS Collar 68 -Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	02/15/2011	02/16/2016	7,299	2,680,201	Russel2000	64,299	0	0	616,065		616,065	551,766	0	0	0	15,747	.....	003
SCS Collar 63 -S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	02/15/2011	02/16/2016	4,590	3,017,821	S&P500	65,491	0	0	455,956		455,956	390,465	0	0	0	17,731	.....	003
SCS Collar 62 -S&P500	LIFE HEDGE	N/A	Equity/Index	CSFI	02/15/2011	02/16/2016	7,617	5,007,920	S&P500	108,680	0	0	1,015,818		1,015,818	907,138	0	0	0	29,424	.....	003
0129999, Total-Purchased Options-Hedging Other-Collars										1,814,726	1,577,777	0	23,540,501	XXX	23,540,501	20,147,997	0	0	0	1,488,012	XXX	XXX
0149999, Total-Purchased Options-Hedging Other										244,670,503	..15,369,563	...60,049,940	251,267,709	XXX	271,034,709	(8,772,351)	0	0	0	270,299,055	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0369999. Total-Purchased Options-Call Options and Warrants.....										15,683,201	13,791,786	0	48,543,803	XXX	48,543,803	19,068,822	0	0	0	41,638,468	...XXX...	XXX.....
0379999. Total-Purchased Options-Put Options.....										146,172,575	0	0	65,878,154	XXX	65,878,154	(80,294,421)	0	0	0	146,172,575	...XXX...	XXX.....
0399999. Total-Purchased Options-Floors.....										81,000,000	0	60,049,940	113,305,251	XXX	133,072,251	32,305,251	0	0	0	81,000,000	...XXX...	XXX.....
0409999. Total-Purchased Options-Collars.....										1,814,726	1,577,777	0	23,540,501	XXX	23,540,501	20,147,997	0	0	0	1,488,012	...XXX...	XXX.....
0429999. Total-Purchased Options.....										244,670,503	15,369,563	60,049,940	251,267,709	XXX	271,034,709	(8,772,351)	0	0	0	270,299,055	...XXX...	XXX.....

Written Options - Hedging Other - Collars

SCS Collar 10 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41....	10/15/2010	10/14/2015	225	147,922	S&P500	(2,058)	0	19,538		19,538	21,596	0	0	0	754	003.....
SCS Collar 1000 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/14/2016	279	183,516	S&P500	(6,731)	0	7,363		7,363	14,094	0	0	0	1,311	003.....
SCS Collar 1001 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/15/2018	463	304,313	S&P500	(8,738)	0	19,716		19,716	28,453	0	0	0	3,060	003.....
SCS Collar 1002 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/15/2018	302	198,616	S&P500	(5,703)	0	6,167		6,167	11,870	0	0	0	1,997	003.....
SCS Collar 1003 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/14/2016	8,139	2,988,838	Russel2000	(89,664)	0	22,345		22,345	112,010	0	0	0	21,350	003.....
SCS Collar 1004 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/14/2016	9,095	3,339,865	Russel2000	(100,195)	0	2,813		2,813	103,008	0	0	0	23,858	003.....
SCS Collar 1005 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/15/2018	25,690	9,433,870	Russel2000	(123,396)	0	211,699		211,699	335,095	0	0	0	94,854	003.....
SCS Collar 1006 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/15/2018	56,164	20,624,919	Russel2000	(269,775)	0	352,274		352,274	622,050	0	0	0	207,376	003.....
SCS Collar 1007 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/15/2018	11,426	4,196,006	Russel2000	(54,884)	0	41,044		41,044	95,929	0	0	0	42,189	003.....
SCS Collar 1008 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653....	10/15/2013	10/14/2014	31,614	729,230	IYR.US	(6,274)	0	45,576		45,576	51,851	0	0	0	714	003.....
SCS Collar 1009 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/14/2014	12,549	4,608,259	Russel2000	(41,369)	0	129,713		129,713	171,082	0	0	0	4,513	003.....
SCS Collar 1010 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/14/2016	1,406	516,337	Russel2000	(7,143)	0	11,314		11,314	18,456	0	0	0	3,688	003.....
SCS Collar 1011 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/14/2016	450	165,310	Russel2000	(2,287)	0	2,908		2,908	5,195	0	0	0	1,181	003.....
SCS Collar 1014 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/14/2014	9,212	3,382,724	Russel2000	(61,779)	0	91,208		91,208	152,987	0	0	0	3,312	003.....
SCS Collar 1015 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/14/2016	614	225,515	Russel2000	(9,414)	0	(2,620)		(2,620)	6,794	0	0	0	1,611	003.....
SCS Collar 1016 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/15/2018	347	127,553	Russel2000	(4,169)	0	(413)		(413)	3,756	0	0	0	1,283	003.....
SCS Collar 1017 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/14/2014	29,308	676,031	IYR.US	(11,821)	0	40,679		40,679	52,500	0	0	0	662	003.....
SCS Collar 1018 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/14/2014	2,034	1,251,821	MXEA	(23,204)	0	18,114		18,114	41,318	0	0	0	1,226	003.....
SCS Collar 1019 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653....	10/15/2013	10/14/2014	1,026	1,385,315	NDX	(10,167)	0	69,255		69,255	79,422	0	0	0	1,357	003.....
SCS Collar 1020 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/14/2014	2,834	949,834	MXEF	(8,909)	0	1,781		1,781	10,691	0	0	0	930	003.....
SCS Collar 1021 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/14/2014	13,817	4,630,072	MXEF	(69,497)	0	8,609		8,609	78,106	0	0	0	4,534	003.....
SCS Collar 1022 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	10/15/2013	10/14/2014	1,608	538,857	MXEF	(10,291)	0	993		993	11,284	0	0	0	528	003.....
SCS Collar 1023 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	10/15/2013	10/14/2014	737	994,665	NDX	(14,856)	0	32,235		32,235	47,091	0	0	0	974	003.....
SCS Collar 1024 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	10/15/2013	10/14/2014	4,757	6,421,124	NDX	(75,367)	0	249,179		249,179	324,546	0	0	0	6,288	003.....
SCS Collar 1025 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	10/15/2013	10/14/2014	22,782	14,019,397	MXEA	(204,265)	0	210,559		210,559	414,824	0	0	0	13,728	003.....
SCS Collar 1026 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	10/15/2013	10/14/2014	3,387	2,084,359	MXEA	(18,989)	0	31,592		31,592	50,580	0	0	0	2,041	003.....
SCS Collar 1027 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	10/15/2013	10/14/2014	89,415	32,835,378	Russel2000	(471,408)	0	910,455		910,455	1,381,863	0	0	0	32,154	003.....
SCS Collar 1028 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity	MSCS.....	I7331LVCZKQKX5T7XV54....	10/15/2013	10/14/2014	106,393	4,849,377	WTI-CRUDE	(78,876)	0	(74,244)		(74,244)	4,632	0	0	0	4,749	003.....
SCS Collar 1029 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity	MSCS.....	I7331LVCZKQKX5T7XV54....	10/15/2013	10/14/2014	12,153	553,931	WTI-CRUDE	(9,010)	0	(8,481)		(8,481)	529	0	0	0	542	003.....
SCS Collar 1030 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity	MSCS.....	I7331LVCZKQKX5T7XV54....	10/15/2013	10/14/2014	23,565	716,058	WTI-CRUDE	(14,819)	0	(10,963)		(10,963)	3,856	0	0	0	701	003.....
SCS Collar 1031 -GOLDLNP	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	W22LROWP2IHZNBB6K528...	10/15/2013	10/14/2014	7,183	2,912,706	GOLDLNP	(44,559)	0	(921)		(921)	43,637	0	0	0	2,852	003.....
SCS Collar 1032 -GOLDLNP	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	W22LROWP2IHZNBB6K528...	10/15/2013	10/14/2014	366	148,412	GOLDLNP	(1,420)	0	(46)		(46)	1,374	0	0	0	145	003.....
SCS Collar 1033 -GOLDLNP	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	W22LROWP2IHZNBB6K528...	10/15/2013	10/14/2014	718	291,079	GOLDLNP	(5,666)	0	(96)		(96)	5,570	0	0	0	285	003.....
SCS Collar 1034 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWFZYICNSX8D621K86...	11/15/2013	11/14/2014	83,376	54,813,864	S&P500	(757,121)	0	1,854,334		1,854,334	2,611,455	0	0	0	96,232	003.....

QE06.10

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

QE06.11

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Counterparty or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 1035 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	11/15/2013.....	11/14/2014.....	12,514.....	8,227,289.....	S&P500.....	(72,460).....	0.....	-.....	368,985.....	.....	368,985.....	441,445.....	0.....	0.....	0.....	14,444.....	.....	003.....
SCS Collar 1036 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	11/15/2013.....	11/14/2014.....	9,558.....	6,283,716.....	S&P500.....	(109,653).....	0.....	-.....	166,777.....	.....	166,777.....	276,430.....	0.....	0.....	0.....	11,032.....	.....	003.....
SCS Collar 1037 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2016.....	6,857.....	4,507,954.....	S&P500.....	(140,398).....	0.....	-.....	156,289.....	.....	156,289.....	296,686.....	0.....	0.....	0.....	32,865.....	.....	003.....
SCS Collar 1038 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2016.....	6,829.....	4,489,308.....	S&P500.....	(139,817).....	0.....	-.....	35,866.....	.....	35,866.....	175,683.....	0.....	0.....	0.....	32,729.....	.....	003.....
SCS Collar 1039 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2018.....	20,297.....	13,343,981.....	S&P500.....	(235,899).....	0.....	-.....	818,667.....	.....	818,667.....	1,054,565.....	0.....	0.....	0.....	135,526.....	.....	003.....
SCS Collar 1040 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2018.....	23,934.....	15,735,061.....	S&P500.....	(278,169).....	0.....	-.....	578,077.....	.....	578,077.....	856,246.....	0.....	0.....	0.....	159,810.....	.....	003.....
SCS Collar 1041 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2018.....	6,245.....	4,105,419.....	S&P500.....	(72,577).....	0.....	-.....	76,470.....	.....	76,470.....	149,047.....	0.....	0.....	0.....	41,696.....	.....	003.....
SCS Collar 1042 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2016.....	2,387.....	1,569,558.....	S&P500.....	(25,300).....	0.....	-.....	94,023.....	.....	94,023.....	119,323.....	0.....	0.....	0.....	11,443.....	.....	003.....
SCS Collar 1043 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity.....	CSFI.....	11/15/2013.....	11/14/2014.....	166,720.....	5,066,064.....	WTI-CRUDE.....	(79,007).....	0.....	-.....	15,485.....	.....	15,485.....	94,493.....	0.....	0.....	0.....	8,894.....	.....	003.....
SCS Collar 1044 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity.....	CSFI.....	11/15/2013.....	11/14/2014.....	8,408.....	255,489.....	WTI-CRUDE.....	(2,541).....	0.....	-.....	1,002.....	.....	1,002.....	3,542.....	0.....	0.....	0.....	449.....	.....	003.....
SCS Collar 1045 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity.....	CSFI.....	11/15/2013.....	11/14/2014.....	27,014.....	820,868.....	WTI-CRUDE.....	(16,173).....	0.....	-.....	1,976.....	.....	1,976.....	18,149.....	0.....	0.....	0.....	1,441.....	.....	003.....
SCS Collar 1046 -GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE.....	11/15/2013.....	11/14/2014.....	7,218.....	2,926,782.....	GOLDLNPM.....	(46,915).....	0.....	-.....	(11,594).....	.....	(11,594).....	35,322.....	0.....	0.....	0.....	5,138.....	.....	003.....
SCS Collar 1047 -GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE.....	11/15/2013.....	11/14/2014.....	1,196.....	484,804.....	GOLDLNPM.....	(4,954).....	0.....	-.....	(1,857).....	.....	(1,857).....	3,097.....	0.....	0.....	0.....	851.....	.....	003.....
SCS Collar 1048 -GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE.....	11/15/2013.....	11/14/2014.....	706.....	286,346.....	GOLDLNPM.....	(5,800).....	0.....	-.....	(1,213).....	.....	(1,213).....	4,586.....	0.....	0.....	0.....	503.....	.....	003.....
SCS Collar 1049 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	11/15/2013.....	11/14/2014.....	27,992.....	645,682.....	IYR.US.....	(11,570).....	0.....	-.....	31,531.....	.....	31,531.....	43,102.....	0.....	0.....	0.....	1,134.....	.....	003.....
SCS Collar 1050 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	11/15/2013.....	11/14/2014.....	29,010.....	669,161.....	IYR.US.....	(6,092).....	0.....	-.....	42,386.....	.....	42,386.....	48,478.....	0.....	0.....	0.....	1,175.....	.....	003.....
SCS Collar 1051 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	11/15/2013.....	11/14/2014.....	222,964.....	5,143,041.....	IYR.US.....	(72,835).....	0.....	-.....	287,426.....	.....	287,426.....	360,261.....	0.....	0.....	0.....	9,029.....	.....	003.....
SCS Collar 1052 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	11/15/2013.....	11/14/2014.....	5,595.....	3,443,033.....	MXEA.....	(33,776).....	0.....	-.....	31,365.....	.....	31,365.....	65,141.....	0.....	0.....	0.....	6,045.....	.....	003.....
SCS Collar 1053 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	11/15/2013.....	11/14/2014.....	2,485.....	1,529,470.....	MXEA.....	(29,726).....	0.....	-.....	11,447.....	.....	11,447.....	41,174.....	0.....	0.....	0.....	2,685.....	.....	003.....
SCS Collar 1054 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	11/15/2013.....	11/14/2014.....	24,866.....	15,301,600.....	MXEA.....	(235,386).....	0.....	-.....	119,770.....	.....	119,770.....	355,155.....	0.....	0.....	0.....	26,864.....	.....	003.....
SCS Collar 1055 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	11/15/2013.....	11/14/2014.....	18,988.....	6,363,013.....	MXEF.....	(96,395).....	0.....	-.....	102,902.....	.....	102,902.....	199,297.....	0.....	0.....	0.....	11,171.....	.....	003.....
SCS Collar 1056 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	11/15/2013.....	11/14/2014.....	2,247.....	753,120.....	MXEF.....	(7,274).....	0.....	-.....	12,588.....	.....	12,588.....	19,862.....	0.....	0.....	0.....	1,322.....	.....	003.....
SCS Collar 1057 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	11/15/2013.....	11/14/2014.....	2,003.....	671,107.....	MXEF.....	(12,844).....	0.....	-.....	10,423.....	.....	10,423.....	23,266.....	0.....	0.....	0.....	1,178.....	.....	003.....
SCS Collar 1058 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	11/15/2013.....	11/14/2014.....	1,709.....	2,307,154.....	NDX.....	(18,837).....	0.....	-.....	104,362.....	.....	104,362.....	123,199.....	0.....	0.....	0.....	4,050.....	.....	003.....
SCS Collar 1059 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	11/15/2013.....	11/14/2014.....	7,867.....	10,618,826.....	NDX.....	(135,971).....	0.....	-.....	361,394.....	.....	361,394.....	497,365.....	0.....	0.....	0.....	18,643.....	.....	003.....
SCS Collar 1060 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	11/15/2013.....	11/14/2014.....	1,338.....	1,806,679.....	NDX.....	(29,227).....	0.....	-.....	47,630.....	.....	47,630.....	76,857.....	0.....	0.....	0.....	3,172.....	.....	003.....
SCS Collar 1061 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2014.....	86,675.....	31,829,376.....	Russel2000.....	(488,573).....	0.....	-.....	364,474.....	.....	364,474.....	853,046.....	0.....	0.....	0.....	55,880.....	.....	003.....
SCS Collar 1062 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2016.....	11,968.....	4,395,058.....	Russel2000.....	(152,114).....	0.....	-.....	(80,656).....	.....	(80,656).....	71,459.....	0.....	0.....	0.....	32,042.....	.....	003.....
SCS Collar 1063 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2016.....	11,987.....	4,401,966.....	Russel2000.....	(152,353).....	0.....	-.....	(84,914).....	.....	(84,914).....	67,439.....	0.....	0.....	0.....	32,092.....	.....	003.....
SCS Collar 1064 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2018.....	38,977.....	14,313,300.....	Russel2000.....	(281,194).....	0.....	-.....	(72,046).....	.....	(72,046).....	209,148.....	0.....	0.....	0.....	145,370.....	.....	003.....
SCS Collar 1065 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2018.....	60,183.....	22,100,635.....	Russel2000.....	(434,181).....	0.....	-.....	(124,382).....	.....	(124,382).....	309,799.....	0.....	0.....	0.....	224,461.....	.....	003.....
SCS Collar 1066 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2018.....	10,950.....	4,020,989.....	Russel2000.....	(78,995).....	0.....	-.....	(25,102).....	.....	(25,102).....	53,893.....	0.....	0.....	0.....	40,838.....	.....	003.....
SCS Collar 1067 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2014.....	15,352.....	5,637,675.....	Russel2000.....	(55,178).....	0.....	-.....	69,508.....	.....	69,508.....	124,685.....	0.....	0.....	0.....	9,988.....	.....	003.....
SCS Collar 1068 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2016.....	2,142.....	786,629.....	Russel2000.....	(14,091).....	0.....	-.....	(4,168).....	.....	(4,168).....	9,923.....	0.....	0.....	0.....	5,735.....	.....	003.....
SCS Collar 1069 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2016.....	478.....	175,684.....	Russel2000.....	(3,147).....	0.....	-.....	(646).....	.....	(646).....	2,501.....	0.....	0.....	0.....	1,281.....	.....	003.....
SCS Collar 1072 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2014.....	14,747.....	5,415,603.....	Russel2000.....	(105,021).....	0.....	-.....	56,353.....	.....	56,353.....	161,374.....	0.....	0.....	0.....	9,508.....	.....	003.....
SCS Collar 1073 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2016.....	607.....	223,059.....	Russel2000.....	(10,430).....	0.....	-.....	(6,418).....	.....	(6,418).....	4,012.....	0.....	0.....	0.....	1,626.....	.....	003.....
SCS Collar 1074 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2016.....	1,212.....	445,132.....	Russel2000.....	(20,814).....	0.....	-.....	(13,795).....	.....	(13,795).....	7,019.....	0.....	0.....	0.....	3,245.....	.....	003.....
SCS Collar 1075 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2018.....	650.....	238,851.....	Russel2000.....	(9,530).....	0.....	-.....	(5,479).....	.....	(5,479).....	4,051.....	0.....	0.....	0.....	2,426.....	.....	003.....
SCS Collar 1076 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2018.....	949.....	348,407.....	Russel2000.....	(13,901).....	0.....	-.....	(8,332).....	.....	(8,332).....	5,569.....	0.....	0.....	0.....	3,539.....	.....	003.....
SCS Collar 1077 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2018.....	503.....	184,567.....	Russel2000.....	(7,364).....	0.....	-.....	(4,851).....	.....	(4,851).....	2,513.....	0.....	0.....	0.....	1,875.....	.....	003.....
SCS Collar 1078 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11/15/2013.....	11/14/2016.....	459.....	301,627.....	S&P500.....	(4,862).....	0.....	-.....	9,175.....	.....	9,175.....	14,037.....	0.....	0.....	0.....	2,199.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Counterparty Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 1081 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	11/15/2013	11/14/2016	641	421,181	S&P500.....	(17,722)	0	-.....	7,263	.....	.....7,263	24,985	0	0	0	3,071	.....	003.....
SCS Collar 1082 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	11/15/2013	11/14/2018	556	365,243	S&P500.....	(13,114)	0	-.....	12,439	.....	.....12,439	25,553	0	0	0	3,710	.....	003.....
SCS Collar 1083 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	11/15/2013	11/14/2018	239	156,846	S&P500.....	(5,631)	0	-.....	1,773	.....	.....1,773	7,404	0	0	0	1,593	.....	003.....
SCS Collar 1084 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	CSFI.....	12/17/2013	12/15/2014	...209,278	6,359,259	WTI-CRUDE	(101,730)	0	-.....	(103,787)	.....	.....(103,787)	(2,057)	0	0	0	14,509	.....	003.....
SCS Collar 1085 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	CSFI.....	12/17/2013	12/15/2014	...29,973	1,366,181	WTI-CRUDE	(21,855)	0	-.....	(22,273)	.....	.....(22,273)	(418)	0	0	0	3,117	.....	003.....
SCS Collar 1086 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	CSFI.....	12/17/2013	12/15/2014	...49,434	1,502,143	WTI-CRUDE	(30,406)	0	-.....	(24,750)	.....	.....(24,750)	5,656	0	0	0	3,427	.....	003.....
SCS Collar 1087 -GOLDLNP	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	12/17/2013	12/15/2014	8,490	3,442,841	GOLDLNP	(52,290)	0	-.....	34,218	.....	.....34,218	86,508	0	0	0	7,855	.....	003.....
SCS Collar 1088 -GOLDLNP	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	12/17/2013	12/15/2014	487	197,524	GOLDLNP	(1,906)	0	-.....	2,318	.....	.....2,318	4,224	0	0	0	451	.....	003.....
SCS Collar 1089 -GOLDLNP	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	12/17/2013	12/15/2014	1,493	605,411	GOLDLNP	(11,635)	0	-.....	4,724	.....	.....4,724	16,358	0	0	0	1,381	.....	003.....
SCS Collar 1090 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	12/17/2013	12/15/2014	...23,651	545,560	IYR.US.....	(4,730)	0	-.....	43,349	.....	.....43,349	48,080	0	0	0	1,245	.....	003.....
SCS Collar 1091 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	12/17/2013	12/15/2014	...228,902	5,280,006	IYR.US.....	(71,723)	0	-.....	348,386	.....	.....348,386	420,108	0	0	0	12,047	.....	003.....
SCS Collar 1092 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	12/17/2013	12/15/2014	...56,208	1,296,534	IYR.US.....	(187)	(22,095)	-.....	72,875	.....	.....72,875	95,158	0	0	0	2,958	.....	003.....
SCS Collar 1093 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	12/17/2013	12/14/2016	8,693	3,192,123	Russel2000	(102,688)	0	-.....	(64,023)	.....	.....(64,023)	38,665	0	0	0	23,718	.....	003.....
SCS Collar 1094 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	12/17/2013	12/15/2014	...31,384	19,312,507	MXEA.....	(286,080)	0	-.....	412,068	.....	.....412,068	698,148	0	0	0	44,062	.....	003.....
SCS Collar 1095 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	12/17/2013	12/15/2014	...2,842	1,748,778	MXEA.....	(16,459)	0	-.....	44,057	.....	.....44,057	60,516	0	0	0	3,990	.....	003.....
SCS Collar 1096 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	12/17/2013	12/15/2014	...4,247	2,613,548	MXEA.....	(48,987)	0	-.....	46,981	.....	.....46,981	95,968	0	0	0	5,963	.....	003.....
SCS Collar 1097 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	12/17/2013	12/15/2014	...2,308	773,416	MXEF.....	(7,262)	0	-.....	21,982	.....	.....21,982	29,244	0	0	0	1,765	.....	003.....
SCS Collar 1098 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	12/17/2013	12/15/2014	...22,186	7,434,747	MXEF.....	(109,875)	0	-.....	202,105	.....	.....202,105	311,980	0	0	0	16,963	.....	003.....
SCS Collar 1099 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	12/17/2013	12/15/2014	...3,880	1,300,192	MXEF.....	(24,313)	0	-.....	33,519	.....	.....33,519	57,833	0	0	0	2,966	.....	003.....
SCS Collar 1100 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	12/17/2013	12/15/2014	...2,015	2,719,607	NDX.....	(44,223)	0	-.....	84,368	.....	.....84,368	128,591	0	0	0	6,205	.....	003.....
SCS Collar 1101 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	12/17/2013	12/15/2014	...8,961	12,095,854	NDX.....	(155,445)	0	-.....	464,206	.....	.....464,206	619,651	0	0	0	27,597	.....	003.....
SCS Collar 1102 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	12/17/2013	12/15/2014	...1,000	1,350,449	NDX.....	(11,026)	0	-.....	66,217	.....	.....66,217	77,243	0	0	0	3,081	.....	003.....
SCS Collar 1103 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	12/17/2013	12/15/2014	...102,538	37,654,636	Russel2000	(573,647)	0	-.....	363,685	.....	.....363,685	937,332	0	0	0	85,911	.....	003.....
SCS Collar 1104 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	12/17/2013	12/15/2014	...16,886	6,201,103	Russel2000	(119,536)	0	-.....	50,817	.....	.....50,817	170,353	0	0	0	14,148	.....	003.....
SCS Collar 1105 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	12/17/2013	12/15/2014	...98,929	65,039,063	S&P500.....	(880,965)	0	-.....	2,159,979	.....	.....2,159,979	3,040,945	0	0	0	148,390	.....	003.....
SCS Collar 1106 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	12/17/2013	12/14/2016	839	308,185	Russel2000	(4,764)	0	-.....	(2,262)	.....	.....(2,262)	2,502	0	0	0	2,290	.....	003.....
SCS Collar 1107 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	12/17/2013	12/14/2016	480	176,246	Russel2000	(7,812)	0	-.....	(5,324)	.....	.....(5,324)	2,488	0	0	0	1,310	.....	003.....
SCS Collar 1108 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	12/17/2013	12/14/2016	1,421	521,846	Russel2000	(23,130)	0	-.....	(15,657)	.....	.....(15,657)	7,473	0	0	0	3,877	.....	003.....
SCS Collar 1109 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	12/17/2013	12/14/2018	...33,344	12,244,674	Russel2000	(144,258)	0	-.....	(56,936)	.....	.....(56,936)	87,321	0	0	0	125,593	.....	003.....
SCS Collar 1110 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	12/17/2013	12/14/2018	...54,794	20,121,594	Russel2000	(237,058)	0	-.....	(47,193)	.....	.....(47,193)	189,865	0	0	0	206,387	.....	003.....
SCS Collar 1111 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	12/17/2013	12/14/2018	...12,964	4,760,614	Russel2000	(56,086)	0	-.....	(12,179)	.....	.....(12,179)	43,907	0	0	0	48,829	.....	003.....
SCS Collar 1114 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	12/17/2013	12/14/2018	440	161,477	Russel2000	(5,166)	0	-.....	(3,445)	.....	.....(3,445)	1,721	0	0	0	1,656	.....	003.....
SCS Collar 1115 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	12/17/2013	12/14/2018	1,681	617,354	Russel2000	(19,751)	0	-.....	(12,921)	.....	.....(12,921)	6,829	0	0	0	6,332	.....	003.....
SCS Collar 1116 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	12/17/2013	12/15/2014	...9,693	3,559,383	Russel2000	(34,451)	0	-.....	39,504	.....	.....39,504	73,955	0	0	0	8,121	.....	003.....
SCS Collar 1117 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	12/17/2013	12/15/2014	...12,921	8,494,909	S&P500.....	(145,596)	0	-.....	221,662	.....	.....221,662	367,258	0	0	0	19,382	.....	003.....
SCS Collar 1118 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	12/17/2013	12/15/2014	...7,102	4,668,825	S&P500.....	(40,178)	0	-.....	203,477	.....	.....203,477	243,656	0	0	0	10,652	.....	003.....
SCS Collar 1119 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	12/17/2013	12/14/2016	...9,660	3,547,573	Russel2000	(114,107)	0	-.....	(65,104)	.....	.....(65,104)	49,003	0	0	0	26,359	.....	003.....
SCS Collar 1120 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	12/17/2013	12/14/2016	...4,961	3,261,310	S&P500.....	(93,261)	0	-.....	129,839	.....	.....129,839	223,100	0	0	0	24,232	.....	003.....
SCS Collar 1121 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	12/17/2013	12/14/2018	...18,204	11,967,735	S&P500.....	(125,485)	0	-.....	842,756	.....	.....842,756	968,241	0	0	0	122,753	.....	003.....
SCS Collar 1122 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	12/17/2013	12/14/2016	495	325,578	S&P500.....	(4,475)	0	-.....	21,748	.....	.....21,748	26,223	0	0	0	2,419	.....	003.....
SCS Collar 1125 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	12/17/2013	12/14/2016	585	384,269	S&P500.....	(15,143)	0	-.....	8,362		8,362	23,504	0	0	0	2,855		003.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 1126 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	SW5Y7OE568...12/17/2013..12/14/2018	990	651,155	S&P500	(18,564)	0	-	26,741		26,741	45,306	0	0	0	6,679		003.....
SCS Collar 1127 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....12/17/2013..12/14/2016	6,500	4,273,479	S&P500	(122,215)	0	-		49,583		49,583	171,797	0	0	0	31,752		003.....
SCS Collar 1128 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....12/17/2013..12/14/2018	26,321	17,304,326	S&P500	(181,418)	0	-		746,825		746,825	928,243	0	0	0	177,490		003.....
SCS Collar 1129 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....12/17/2013..12/14/2018	7,501	4,931,279	S&P500	(51,699)	0	-		126,100		126,100	177,800	0	0	0	50,580		003.....
SCS Collar 1131 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....12/17/2013..12/14/2018	312	204,870	S&P500	(5,840)	0	-		3,657		3,657	9,498	0	0	0	2,101		003.....
SCS Collar 1132 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41....01/15/2014..01/14/2015	25,266	15,547,610	MXEA	0	(241,963)	-		(74,191)		(74,191)	167,772	0	0	0	41,893		003.....
SCS Collar 1133 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41....01/15/2014..01/14/2015	1,924	1,183,965	MXEA	0	(11,672)	-		(3,460)		(3,460)	8,212	0	0	0	3,190		003.....
SCS Collar 1134 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41....01/15/2014..01/14/2015	2,652	1,631,925	MXEA	0	(32,151)	-		(10,893)		(10,893)	21,257	0	0	0	4,397		003.....
SCS Collar 1135 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	SW5Y7OE568...01/15/2014..01/14/2015	482	650,632	NDX	0	(5,509)	-	23,332		23,332	28,842	0	0	0	1,753		003.....
SCS Collar 1136 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	SW5Y7OE568...01/15/2014..01/14/2015	6,427	8,674,721	NDX	0	(115,914)	-	228,362		228,362	344,277	0	0	0	23,374		003.....
SCS Collar 1137 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	SW5Y7OE568...01/15/2014..01/14/2015	1,092	1,474,018	NDX	0	(24,938)	-	29,041		29,041	53,979	0	0	0	3,972		003.....
SCS Collar 1138 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	SW5Y7OE568...01/15/2014..01/17/2017	286	187,799	S&P500	0	(7,031)	-	149		149	7,180	0	0	0	1,424		003.....
SCS Collar 1139 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	SW5Y7OE568...01/15/2014..01/17/2017	625	410,810	S&P500	0	(4,389)	-	7,808		7,808	12,197	0	0	0	3,116		003.....
SCS Collar 1140 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	SW5Y7OE568...01/15/2014..01/17/2017	1,157	760,797	S&P500	0	(8,128)	-	30,190		30,190	38,318	0	0	0	5,771		003.....
SCS Collar 1141 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	SW5Y7OE568...01/15/2014..01/17/2017	5,496	3,612,987	S&P500	0	(94,580)	-	(5,777)		(5,777)	88,803	0	0	0	27,405		003.....
SCS Collar 1142 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	SW5Y7OE568...01/15/2014..01/17/2017	5,176	3,402,782	S&P500	0	(89,077)	-	56,786		56,786	145,863	0	0	0	25,811		003.....
SCS Collar 1144 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	SW5Y7OE568...01/15/2014..01/14/2019	226	148,318	S&P500	0	(3,586)	-	211		211	3,797	0	0	0	1,537		003.....
SCS Collar 1145 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	SW5Y7OE568...01/15/2014..01/14/2019	4,080	2,682,531	S&P500	0	(14,608)	-	36,479		36,479	51,087	0	0	0	27,791		003.....
SCS Collar 1146 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	SW5Y7OE568...01/15/2014..01/14/2019	15,477	10,175,265	S&P500	0	(55,409)	-	254,887		254,887	310,296	0	0	0	105,415		003.....
SCS Collar 1147 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OC	SW5Y7OE568...01/15/2014..01/14/2019	11,764	7,733,886	S&P500	0	(42,114)	-	318,205		318,205	360,319	0	0	0	80,123		003.....
SCS Collar 1148 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWZYICNSX8D621K86....01/15/2014..01/14/2015	70,687	46,471,600	S&P500	0	(652,910)	-		921,961		921,961	1,574,871	0	0	0	125,217		003.....
SCS Collar 1149 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWZYICNSX8D621K86....01/15/2014..01/14/2015	6,264	2,300,352	Russel2000	0	(23,240)	-		(39,308)		(39,308)	(16,068)	0	0	0	6,198		003.....
SCS Collar 1150 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWZYICNSX8D621K86....01/15/2014..01/14/2015	10,358	3,803,814	Russel2000	0	(76,755)	-		(71,825)		(71,825)	4,930	0	0	0	10,249		003.....
SCS Collar 1151 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWZYICNSX8D621K86....01/15/2014..01/14/2015	84,393	30,991,253	Russel2000	0	(493,980)	-		(558,015)		(558,015)	(64,035)	0	0	0	83,506		003.....
SCS Collar 1152 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....01/15/2014..01/14/2015	7,537	4,955,319	S&P500	0	(88,137)	-		64,431		64,431	152,569	0	0	0	13,352		003.....
SCS Collar 1153 -GOLDLNPM	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....01/15/2014..01/14/2015	345	139,760	GOLDLNPM	0	(1,349)	-		1,148		1,148	2,497	0	0	0	377		003.....
SCS Collar 1154 -GOLDLNPM	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....01/15/2014..01/14/2015	8,670	3,515,645	GOLDLNPM	0	(53,544)	-		20,848		20,848	74,399	0	0	0	9,473		003.....
SCS Collar 1155 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....01/15/2014..01/14/2015	6,054	3,980,048	S&P500	0	(35,436)	-		112,183		112,183	147,619	0	0	0	10,724		003.....
SCS Collar 1156 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	MSCS.....	I7331LVCZKQKX5T7XV54....01/15/2014..01/14/2015	125,688	5,728,840	WTI-CRUDE	0	(88,610)	-		(12,773)		(12,773)	75,837	0	0	0	15,436		003.....
SCS Collar 1157 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	MSCS.....	I7331LVCZKQKX5T7XV54....01/15/2014..01/14/2015	6,117	278,795	WTI-CRUDE	0	(2,722)	-		(622)		(622)	2,100	0	0	0	751		003.....
SCS Collar 1158 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	MSCS.....	I7331LVCZKQKX5T7XV54....01/15/2014..01/14/2015	16,152	490,795	WTI-CRUDE	0	(9,637)	-		(1,280)		(1,280)	8,357	0	0	0	1,322		003.....
SCS Collar 1159 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....01/15/2014..01/14/2019	7,163	2,630,363	Russel2000	0	(16,236)	-		(50,849)		(50,849)	(34,613)	0	0	0	27,250		003.....
SCS Collar 1160 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....01/15/2014..01/14/2019	21,038	7,725,514	Russel2000	0	(47,685)	-		(323,548)		(323,548)	(275,863)	0	0	0	80,036		003.....
SCS Collar 1161 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....01/15/2014..01/17/2017	7,721	2,835,449	Russel2000	0	(84,188)	-		(113,475)		(113,475)	(29,287)	0	0	0	21,507		003.....
SCS Collar 1162 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....01/15/2014..01/17/2017	8,774	3,222,100	Russel2000	0	(95,668)	-		(173,483)		(173,483)	(77,815)	0	0	0	24,440		003.....
SCS Collar 1163 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....01/15/2014..01/14/2015	18,536	427,556	IYR.US	0	(3,769)	-		20,071		20,071	23,840	0	0	0	1,152		003.....
SCS Collar 1164 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....01/15/2014..01/14/2015	12,465	287,532	IYR.US	0	(5,111)	-		8,438		8,438	13,549	0	0	0	775		003.....
SCS Collar 1165 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....01/15/2014..01/14/2015	136,701	3,153,228	IYR.US	0	(44,200)	-		118,873		118,873	163,072	0	0	0	8,496		003.....
SCS Collar 1166 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....01/15/2014..01/14/2019	32,251	11,843,216	Russel2000	0	(73,101)	-		(328,498)		(328,498)	(255,397)	0	0	0	122,695		003.....
SCS Collar 1169 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....01/15/2014..01/17/2017	1,089	399,822	Russel2000	0	(4,845)	-		(17,258)		(17,258)	(12,413)	0	0	0	3,033		003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 1170 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	01/15/2014	01/14/2019	971	356,548	Russel2000	0	(9,777)	-	(16,048)		(16,048)	(6,271)	0	0	0	3,694		003
SCS Collar 1171 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	01/15/2014	01/17/2017	1,483	544,699	Russel2000	0	(23,129)	-	(33,996)		(33,996)	(10,866)	0	0	0	4,132		003
SCS Collar 1172 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	01/15/2014	01/17/2017	820	301,043	Russel2000	0	(3,648)	-	(8,067)		(8,067)	(4,419)	0	0	0	2,283		003
SCS Collar 1173 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	01/15/2014	01/14/2019	277	101,602	Russel2000	0	(2,786)	-	(3,603)		(3,603)	(817)	0	0	0	1,053		003
SCS Collar 1174 -MXEF	LIFE HEDGE	N/A	Equity/Index	HSBU	01/15/2014	01/14/2015	1,730	579,838	MXEF	0	(5,358)	-	18,606		18,606	23,964	0	0	0	1,562		003
SCS Collar 1175 -MXEF	LIFE HEDGE	N/A	Equity/Index	HSBU	01/15/2014	01/14/2015	15,542	5,208,261	MXEF	0	(75,948)	-	143,241		143,241	219,190	0	0	0	14,034		003
SCS Collar 1176 -MXEF	LIFE HEDGE	N/A	Equity/Index	HSBU	01/15/2014	01/14/2015	2,301	771,061	MXEF	0	(14,235)	-	18,246		18,246	32,481	0	0	0	2,078		003
SCS Collar 1177 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	02/18/2014	02/17/2015	12,824	4,709,354	Russel2000	0	(95,839)	-	(88,743)		(88,743)	7,096	0	0	0	14,583		003
SCS Collar 1178 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	02/18/2014	02/17/2015	83,123	30,524,965	Russel2000	0	(492,644)	-	(527,654)		(527,654)	(35,010)	0	0	0	94,524		003
SCS Collar 1179 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	02/18/2014	02/17/2015	9,554	3,508,541	Russel2000	0	(36,370)	-	(54,352)		(54,352)	(17,982)	0	0	0	10,865		003
SCS Collar 1180 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	02/18/2014	02/14/2017	7,671	2,817,076	Russel2000	0	(87,708)	-	(110,135)		(110,135)	(22,427)	0	0	0	21,721		003
SCS Collar 1181 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	02/18/2014	02/14/2017	7,979	2,929,949	Russel2000	0	(91,222)	-	(144,273)		(144,273)	(53,051)	0	0	0	22,591		003
SCS Collar 1182 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	02/18/2014	02/14/2017	2,852	1,047,155	Russel2000	0	(14,448)	-	(39,020)		(39,020)	(24,572)	0	0	0	8,074		003
SCS Collar 1183 -Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	02/18/2014	02/14/2019	26,963	9,901,501	Russel2000	0	(109,470)	-	(364,847)		(364,847)	(255,378)	0	0	0	103,589		003
SCS Collar 1184 -Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	02/18/2014	02/14/2019	40,766	14,970,341	Russel2000	0	(165,510)	-	(400,922)		(400,922)	(235,412)	0	0	0	156,619		003
SCS Collar 1185 -Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	02/18/2014	02/14/2019	13,509	4,960,710	Russel2000	0	(54,845)	-	(104,278)		(104,278)	(49,433)	0	0	0	51,899		003
SCS Collar 1189 -Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	02/18/2014	02/14/2019	517	189,702	Russel2000	0	(6,091)	-	(10,029)		(10,029)	(3,938)	0	0	0	1,985		003
SCS Collar 1190 -MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	02/18/2014	02/17/2015	2,027	679,397	MXEF	0	(6,366)	-	27,852		27,852	34,218	0	0	0	2,104		003
SCS Collar 1191 -MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	02/18/2014	02/17/2015	15,324	5,135,322	MXEF	0	(74,987)	-	180,479		180,479	255,466	0	0	0	15,902		003
SCS Collar 1192 -MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	02/18/2014	02/17/2015	2,271	761,177	MXEF	0	(14,007)	-	23,002		23,002	37,009	0	0	0	2,357		003
SCS Collar 1193 -NDX	LIFE HEDGE	N/A	Equity/Index	CSFI	02/18/2014	02/17/2015	910	1,228,229	NDX	0	(10,974)	-	38,504		38,504	49,477	0	0	0	3,803		003
SCS Collar 1194 -NDX	LIFE HEDGE	N/A	Equity/Index	CSFI	02/18/2014	02/17/2015	7,077	9,552,892	NDX	0	(132,910)	-	214,500		214,500	347,410	0	0	0	29,582		003
SCS Collar 1195 -NDX	LIFE HEDGE	N/A	Equity/Index	CSFI	02/18/2014	02/17/2015	1,229	1,658,551	NDX	0	(29,088)	-	26,859		26,859	55,947	0	0	0	5,136		003
SCS Collar 1196 -GOLDLNPM	LIFE HEDGE	N/A	Equity/Index	GSE	02/18/2014	02/17/2015	1,715	695,406	GOLDLNPM	0	(11,559)	-	(16,294)		(16,294)	(4,735)	0	0	0	2,153		003
SCS Collar 1197 -S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	02/18/2014	02/14/2017	5,822	3,827,235	S&P500	0	(105,486)	-	65,752		65,752	171,238	0	0	0	29,510		003
SCS Collar 1198 -S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	02/18/2014	02/14/2017	4,316	2,837,210	S&P500	0	(78,199)	-	(8,990)		(8,990)	69,209	0	0	0	21,876		003
SCS Collar 1199 -S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	02/18/2014	02/14/2019	15,740	10,348,105	S&P500	0	(101,315)	-	451,911		451,911	553,225	0	0	0	108,261		003
SCS Collar 1200 -S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	02/18/2014	02/14/2019	4,319	2,839,354	S&P500	0	(27,799)	-	29,412		29,412	57,211	0	0	0	29,705		003
SCS Collar 1201 -IYR.US	LIFE HEDGE	N/A	Equity/Index	GSFM	02/18/2014	02/17/2015	126,880	2,926,709	IYR.US	0	(43,985)	-	52,265		52,265	96,250	0	0	0	9,063		003
SCS Collar 1202 -IYR.US	LIFE HEDGE	N/A	Equity/Index	GSFM	02/18/2014	02/17/2015	18,088	417,225	IYR.US	0	(4,040)	-	9,955		9,955	13,995	0	0	0	1,292		003
SCS Collar 1203 -S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	02/18/2014	02/14/2017	282	185,362	S&P500	0	(2,265)	-	3,305		3,305	5,570	0	0	0	1,429		003
SCS Collar 1204 -IYR.US	LIFE HEDGE	N/A	Equity/Index	GSFM	02/18/2014	02/17/2015	12,059	278,150	IYR.US	0	(5,266)	-	3,652		3,652	8,918	0	0	0	861		003
SCS Collar 1206 -S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	02/18/2014	02/14/2017	1,648	1,083,241	S&P500	0	(13,236)	-	45,225		45,225	58,461	0	0	0	8,352		003
SCS Collar 1207 -S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	02/18/2014	02/14/2017	416	273,221	S&P500	0	(10,577)	-	177		177	10,754	0	0	0	2,107		003
SCS Collar 121 -S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	06/15/2011	06/14/2016	754	495,636	S&P500	0	(267)	-	141,955		141,955	142,221	0	0	0	3,238		003
SCS Collar 1210 -S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	02/18/2014	02/14/2019	20,025	13,164,957	S&P500	0	(128,893)	-	311,612		311,612	440,505	0	0	0	137,731		003
SCS Collar 1211 -S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	02/18/2014	02/17/2015	65,929	43,343,536	S&P500	0	(619,291)	-	768,429		768,429	1,387,720	0	0	0	134,218		003
SCS Collar 1212 -S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	02/18/2014	02/17/2015	9,868	6,487,655	S&P500	0	(59,505)	-	170,480		170,480	229,985	0	0	0	20,090		003
SCS Collar 1213 -S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	02/18/2014	02/17/2015	7,368	4,844,045	S&P500	0	(87,263)	-	55,961		55,961	143,225	0	0	0	15,000		003
SCS Collar 1214 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	02/18/2014	02/14/2017	271	99,594	Russel2000	0	(1,374)	-	(2,562)		(2,562)	(1,188)	0	0	0	768		003
SCS Collar 1215 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	02/18/2014	02/14/2017	643	236,180	Russel2000	0	(10,327)	-	(14,031)		(14,031)	(3,704)	0	0	0	1,821		003
SCS Collar 1216 -MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	02/18/2014	02/17/2015	25,249	15,537,073	MXEA	0	(247,438)	-	(125,923)		(125,923)	121,515	0	0	0	48,112		003
SCS Collar 1217 -MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	02/18/2014	02/17/2015	3,242	2,197,337	MXEA	0	(28,023)	-	(11,387)		(11,387)	16,637	0	0	0	6,804		003

SCHEDULE DB - PART A - SECTION 1
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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 1218 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	02/18/2014	02/17/2015	3,406	1,893,593	MXEA.....	0	(32,451)	-	(19,395)	.....	.....(19,395)	13,056	0	0	0	5,864	.....	003.....
SCS Collar 1219 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	CSFI.....	02/18/2014	02/17/2015	22,025	1,003,890	WTI-CRUDE.....	0	(36,152)	-	(58,385)	.....	.....(58,385)	(22,233)	0	0	0	3,109	.....	003.....
SCS Collar 122 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	06/15/2011	06/14/2016	9,526	6,262,474	S&P500.....	(3,375)	0	-	1,120,016	.....	.....1,120,016	1,123,413	0	0	0	40,909	.....	003.....
SCS Collar 1220 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	CSFI.....	02/18/2014	02/17/2015	9,548	435,197	WTI-CRUDE.....	0	(15,672)	-	(25,311)	.....	.....(25,311)	(9,638)	0	0	0	1,348	.....	003.....
SCS Collar 1221 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	CSFI.....	02/18/2014	02/17/2015	96,983	4,420,499	WTI-CRUDE.....	0	(159,192)	-	(257,092)	.....	.....(257,092)	(97,900)	0	0	0	13,689	.....	003.....
SCS Collar 1222 -GOLDLNP	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	02/18/2014	02/17/2015	745	302,110	GOLDLNP.....	0	(3,224)	-	(6,719)	.....	.....(6,719)	(3,494)	0	0	0	936	.....	003.....
SCS Collar 1223 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/17/2014	03/16/2015	440	593,734	NDX.....	0	(5,198)	-	20,095	.....	.....20,095	25,292	0	0	0	2,008	.....	003.....
SCS Collar 1224 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/17/2014	03/16/2015	5,443	7,347,030	NDX.....	0	(100,732)	-	185,410	.....	.....185,410	286,142	0	0	0	24,848	.....	003.....
SCS Collar 1225 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/17/2014	03/16/2015	810	1,093,484	NDX.....	0	(18,940)	-	20,898	.....	.....20,898	39,839	0	0	0	3,698	.....	003.....
SCS Collar 1226 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/17/2014	03/16/2015	7,077	2,598,826	Russel2000.....	0	(27,128)	-	(81,434)	.....	.....(81,434)	(54,306)	0	0	0	8,789	.....	003.....
SCS Collar 1227 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/17/2014	03/16/2015	9,791	3,595,521	Russel2000.....	0	(74,249)	-	(120,892)	.....	.....(120,892)	(46,643)	0	0	0	12,160	.....	003.....
SCS Collar 1228 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/17/2014	03/14/2017	4,462	2,933,772	S&P500.....	0	(79,462)	-	23,458	.....	.....23,458	102,920	0	0	0	22,983	.....	003.....
SCS Collar 1229 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/17/2014	03/14/2017	4,621	3,037,753	S&P500.....	0	(82,278)	-	(25,495)	.....	.....(25,495)	56,784	0	0	0	23,797	.....	003.....
SCS Collar 123 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	06/15/2011	06/14/2016	10,600	6,968,515	S&P500.....	(3,756)	0	-	856,189	.....	.....856,189	859,970	0	0	0	45,521	.....	003.....
SCS Collar 1230 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/17/2014	03/14/2019	16,347	10,747,259	S&P500.....	0	(110,890)	-	306,395	.....	.....306,395	417,285	0	0	0	113,418	.....	003.....
SCS Collar 1231 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/17/2014	03/14/2019	14,627	9,616,192	S&P500.....	0	(99,219)	-	124,274	.....	.....124,274	223,493	0	0	0	101,482	.....	003.....
SCS Collar 1232 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/17/2014	03/14/2019	4,698	3,088,683	S&P500.....	0	(31,869)	-	8,025	.....	.....8,025	39,894	0	0	0	32,595	.....	003.....
SCS Collar 1233 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/17/2014	03/14/2017	586	385,157	S&P500.....	0	(4,462)	-	11,899	.....	.....11,899	16,361	0	0	0	3,017	.....	003.....
SCS Collar 1234 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/17/2014	03/14/2017	189	124,142	S&P500.....	0	(1,438)	-	1,497	.....	.....1,497	2,934	0	0	0	973	.....	003.....
SCS Collar 1238 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/17/2014	03/14/2019	813	534,763	S&P500.....	0	(15,580)	-	1,521	.....	.....1,521	17,100	0	0	0	5,643	.....	003.....
SCS Collar 1239 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/17/2014	03/16/2015	1,409	472,171	MXEF.....	0	(4,288)	-	22,239	.....	.....22,239	26,528	0	0	0	1,597	.....	003.....
SCS Collar 1240 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/17/2014	03/16/2015	11,571	3,877,558	MXEF.....	0	(55,155)	-	159,965	.....	.....159,965	215,120	0	0	0	13,114	.....	003.....
SCS Collar 1241 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/17/2014	03/16/2015	1,097	367,718	MXEF.....	0	(6,606)	-	13,427	.....	.....13,427	20,033	0	0	0	1,244	.....	003.....
SCS Collar 1242 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	03/17/2014	03/16/2015	17,810	410,818	IYR.US.....	0	(7,777)	-	4,311	.....	.....4,311	12,088	0	0	0	1,389	.....	003.....
SCS Collar 1243 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	03/17/2014	03/16/2015	11,258	259,678	IYR.US.....	0	(2,477)	-	5,382	.....	.....5,382	7,859	0	0	0	878	.....	003.....
SCS Collar 1244 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	03/17/2014	03/16/2015	71,328	1,645,301	IYR.US.....	0	(24,489)	-	24,245	.....	.....24,245	48,734	0	0	0	5,565	.....	003.....
SCS Collar 1245 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	03/17/2014	03/16/2015	7,096	4,665,385	S&P500.....	0	(42,649)	-	114,347	.....	.....114,347	156,997	0	0	0	15,779	.....	003.....
SCS Collar 1246 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	03/17/2014	03/14/2019	28,404	10,430,536	Russel2000.....	0	(123,177)	-	(543,043)	.....	.....(543,043)	(419,866)	0	0	0	110,075	.....	003.....
SCS Collar 1247 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	03/17/2014	03/14/2019	35,122	12,897,705	Russel2000.....	0	(152,313)	-	(488,064)	.....	.....(488,064)	(335,751)	0	0	0	136,112	.....	003.....
SCS Collar 1248 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	03/17/2014	03/14/2019	8,360	3,069,822	Russel2000.....	0	(36,280)	-	(93,997)	.....	.....(93,997)	(57,716)	0	0	0	32,396	.....	003.....
SCS Collar 1249 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	03/17/2014	03/14/2017	1,381	507,155	Russel2000.....	0	(6,726)	-	(27,931)	.....	.....(27,931)	(21,205)	0	0	0	3,973	.....	003.....
SCS Collar 1250 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	03/17/2014	03/14/2017	313	114,968	Russel2000.....	0	(1,525)	-	(4,264)	.....	.....(4,264)	(2,739)	0	0	0	901	.....	003.....
SCS Collar 1251 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	MSCS.....	03/17/2014	03/16/2015	120,004	5,469,786	WTI-CRUDE.....	0	(148,805)	-	(175,181)	.....	.....(175,181)	(26,376)	0	0	0	18,499	.....	003.....
SCS Collar 1252 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	MSCS.....	03/17/2014	03/16/2015	6,709	305,788	WTI-CRUDE.....	0	(8,319)	-	(9,793)	.....	.....(9,793)	(1,475)	0	0	0	1,034	.....	003.....
SCS Collar 1253 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	MSCS.....	03/17/2014	03/16/2015	9,910	451,710	WTI-CRUDE.....	0	(12,289)	-	(14,467)	.....	.....(14,467)	(2,178)	0	0	0	1,528	.....	003.....
SCS Collar 1254 -GOLDLNP	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....	03/17/2014	03/16/2015	1,175	476,540	GOLDLNP.....	0	(8,187)	-	(23,284)	.....	.....(23,284)	(15,097)	0	0	0	1,612	.....	003.....
SCS Collar 1255 -GOLDLNP	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....	03/17/2014	03/16/2015	307	124,430	GOLDLNP.....	0	(1,364)	-	(5,983)	.....	.....(5,983)	(4,618)	0	0	0	421	.....	003.....
SCS Collar 1256 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	03/17/2014	03/16/2015	25,019	15,395,465	MXEA.....	0	(237,510)	-	4,785	.....	.....4,785	242,296	0	0	0	52,068	.....	003.....
SCS Collar 1257 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	03/17/2014	03/16/2015	2,266	1,394,584	MXEA.....	0	(13,734)	-	5,026	.....	.....5,026	18,760	0	0	0	4,717	.....	003.....
SCS Collar 1258 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	03/17/2014	03/16/2015	2,432	1,496,794	MXEA.....	0	(29,164)	-	(4,066)	.....	.....(4,066)	25,099	0	0	0	5,062	.....	003.....
SCS Collar 1261 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	03/17/2014	03/14/2017	699	256,823	Russel2000.....	0	(11,276)	-	(19,060)	.....	.....(19,060)	(7,784)	0	0	0	2,012	.....	003.....
SCS Collar 1262 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	03/17/2014	03/14/2017	1,204	442,255	Russel2000.....	0	(19,422)	-	(26,576)	.....	.....(26,576)	(7,155)	0	0	0	3,465	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.16

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 1263 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	03/17/2014	03/14/2019	1,065	391,261	Russel2000	0	(13,045)	-	(26,137)	.....	.....(26,137)	(13,093)	0	0	0	4,129	.....	003
SCS Collar 1264 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	03/17/2014	03/16/2015	81,676	29,993,536	Russel2000	0	(490,329)	-	(974,808)	.....	.....(974,808)	(484,479)	0	0	0	101,440	.....	003
SCS Collar 1265 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	03/17/2014	03/14/2017	6,534	2,399,483	Russel2000	0	(74,380)	-	(155,493)	.....	.....(155,493)	(81,113)	0	0	0	18,797	.....	003
SCS Collar 1266 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	03/17/2014	03/14/2017	6,744	2,476,437	Russel2000	0	(76,765)	-	(120,758)	.....	.....(120,758)	(43,993)	0	0	0	19,400	.....	003
SCS Collar 1267 -S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	03/17/2014	03/16/2015	79,339	52,159,586	S&P500	0	(745,254)	-	855,798	.....	.....855,798	1,601,053	0	0	0	176,407	.....	003
SCS Collar 1268 -S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	03/17/2014	03/16/2015	5,657	3,718,940	S&P500	0	(67,108)	-	39,653	.....	.....39,653	106,761	0	0	0	12,578	.....	003
SCS Collar 1269 -WTI-CRUDE	LIFE HEDGE	N/A	Commodity	GSE	04/15/2014	04/14/2015	104,617	4,768,437	WTI-CRUDE	0	(214,465)	-	(362,717)	.....	.....(362,717)	(148,253)	0	0	0	17,471	.....	003
SCS Collar 127 -Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	06/15/2011	06/14/2016	1,509	554,044	Russel2000	(329)	0	-	150,527	.....	.....150,527	150,859	0	0	0	3,619	.....	003
SCS Collar 1270 -WTI-CRUDE	LIFE HEDGE	N/A	Commodity	GSE	04/15/2014	04/14/2015	17,966	818,902	WTI-CRUDE	0	(36,831)	-	(62,291)	.....	.....(62,291)	(25,460)	0	0	0	3,000	.....	003
SCS Collar 1271 -WTI-CRUDE	LIFE HEDGE	N/A	Commodity	GSE	04/15/2014	04/14/2015	8,598	391,878	WTI-CRUDE	0	(17,625)	-	(29,809)	.....	.....(29,809)	(12,184)	0	0	0	1,436	.....	003
SCS Collar 1272 -GOLDLNP	LIFE HEDGE	N/A	Equity/Index	BBI	04/15/2014	04/14/2015	12,522	5,077,810	GOLDLNP	0	(83,275)	-	(116,645)	.....	.....(116,645)	(33,370)	0	0	0	18,605	.....	003
SCS Collar 1273 -GOLDLNP	LIFE HEDGE	N/A	Equity/Index	BBI	04/15/2014	04/14/2015	994	403,001	GOLDLNP	0	(4,253)	-	(8,439)	.....	.....(8,439)	(4,187)	0	0	0	1,477	.....	003
SCS Collar 1274 -IYR.US	LIFE HEDGE	N/A	Equity/Index	GSFM	04/15/2014	04/14/2015	26,675	615,313	IYR.US	0	(6,046)	-	6,469	.....	.....6,469	12,516	0	0	0	2,254	.....	003
SCS Collar 1275 -IYR.US	LIFE HEDGE	N/A	Equity/Index	GSFM	04/15/2014	04/14/2015	9,987	230,364	IYR.US	0	(4,428)	-	(1)	.....	.....(1)	4,427	0	0	0	844	.....	003
SCS Collar 1276 -IYR.US	LIFE HEDGE	N/A	Equity/Index	SCN	04/15/2014	04/14/2015	86,903	2,004,567	IYR.US	0	(30,416)	-	9,142	.....	.....9,142	39,558	0	0	0	7,345	.....	003
SCS Collar 1277 -MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	04/15/2014	04/14/2015	28,205	17,356,039	MXEA	0	(271,987)	-	(153,268)	.....	.....(153,268)	118,719	0	0	0	63,592	.....	003
SCS Collar 1278 -MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	04/15/2014	04/14/2015	5,166	3,178,737	MXEA	0	(32,062)	-	(13,816)	.....	.....(13,816)	18,245	0	0	0	11,647	.....	003
SCS Collar 1279 -MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	04/15/2014	04/14/2015	2,824	1,737,957	MXEA	0	(34,306)	-	(19,723)	.....	.....(19,723)	14,582	0	0	0	6,368	.....	003
SCS Collar 128 -Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	06/15/2011	06/14/2016	18,986	6,972,221	Russel2000	(4,144)	0	-	1,612,267	.....	.....1,612,267	1,616,444	0	0	0	45,545	.....	003
SCS Collar 1280 -MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	04/15/2014	04/14/2015	2,418	810,377	MXEF	0	(7,972)	-	11,468	.....	.....11,468	19,440	0	0	0	2,969	.....	003
SCS Collar 1281 -MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	04/15/2014	04/14/2015	12,280	4,115,227	MXEF	0	(62,916)	-	41,763	.....	.....41,763	104,679	0	0	0	15,078	.....	003
SCS Collar 1282 -MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	04/15/2014	04/14/2015	1,185	397,146	MXEF	0	(7,648)	-	2,289	.....	.....2,289	9,937	0	0	0	1,455	.....	003
SCS Collar 1283 -NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	04/15/2014	04/14/2015	1,054	1,422,242	NDX	0	(12,114)	-	58,856	.....	.....58,856	70,970	0	0	0	5,211	.....	003
SCS Collar 1284 -NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	04/15/2014	04/14/2015	6,795	9,172,009	NDX	0	(121,427)	-	293,009	.....	.....293,009	414,436	0	0	0	33,606	.....	003
SCS Collar 1285 -NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	04/15/2014	04/14/2015	946	1,277,114	NDX	0	(21,294)	-	32,429	.....	.....32,429	53,723	0	0	0	4,679	.....	003
SCS Collar 1286 -Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	04/15/2014	04/18/2017	6,699	2,460,219	Russel2000	0	(66,370)	-	(67,156)	.....	.....(67,156)	(786)	0	0	0	19,646	.....	003
SCS Collar 1287 -Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	04/15/2014	04/18/2017	9,060	3,327,199	Russel2000	0	(89,758)	-	(85,664)	.....	.....(85,664)	4,094	0	0	0	26,569	.....	003
SCS Collar 1288 -Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	04/15/2014	04/15/2019	38,056	13,975,026	Russel2000	0	(98,691)	-	(195,122)	.....	.....(195,122)	(96,431)	0	0	0	148,925	.....	003
SCS Collar 1289 -Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	04/15/2014	04/15/2019	49,541	18,192,824	Russel2000	0	(128,477)	-	(215,983)	.....	.....(215,983)	(87,506)	0	0	0	193,872	.....	003
SCS Collar 129 -Russel2000	LIFE HEDGE	N/A	Equity/Index	GSFM	06/15/2011	06/14/2016	7,190	2,640,200	Russel2000	(1,569)	0	-	472,468	.....	.....472,468	474,026	0	0	0	17,247	.....	003
SCS Collar 1290 -Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	04/15/2014	04/15/2019	8,964	3,291,773	Russel2000	0	(23,246)	-	(37,023)	.....	.....(37,023)	(13,777)	0	0	0	35,079	.....	003
SCS Collar 1291 -Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	04/15/2014	04/18/2017	356	130,884	Russel2000	0	(1,331)	-	(1,632)	.....	.....(1,632)	(301)	0	0	0	1,045	.....	003
SCS Collar 1292 -Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	04/15/2014	04/18/2017	793	291,290	Russel2000	0	(2,964)	-	(2,812)	.....	.....(2,812)	152	0	0	0	2,326	.....	003
SCS Collar 1294 -Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	04/15/2014	04/14/2015	16,674	6,122,992	Russel2000	0	(120,439)	-	(32,937)	.....	.....(32,937)	87,502	0	0	0	22,434	.....	003
SCS Collar 1295 -Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	04/15/2014	04/18/2017	627	230,277	Russel2000	0	(9,030)	-	(8,843)	.....	.....(8,843)	187	0	0	0	1,839	.....	003
SCS Collar 1296 -Russel2000	LIFE HEDGE	N/A	Equity/Index	DBL	04/15/2014	04/18/2017	423	155,486	Russel2000	0	(6,097)	-	(5,834)	.....	.....(5,834)	263	0	0	0	1,242	.....	003
SCS Collar 1297 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	04/15/2014	04/14/2015	103,109	37,864,393	Russel2000	0	(591,504)	-	(81,437)	.....	.....(81,437)	510,067	0	0	0	138,734	.....	003
SCS Collar 1298 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	04/15/2014	04/14/2015	15,996	5,873,966	Russel2000	0	(59,024)	-	7,749	.....	.....7,749	66,772	0	0	0	21,522	.....	003
SCS Collar 1299 -S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	04/15/2014	04/14/2015	90,346	59,396,217	S&P500	0	(853,168)	-	979,150	.....	.....979,150	1,832,318	0	0	0	217,626	.....	003
SCS Collar 1300 -S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	04/15/2014	04/18/2017	5,105	3,356,033	S&P500	0	(83,276)	-	33,362	.....	.....33,362	116,638	0	0	0	26,799	.....	003
SCS Collar 1301 -S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	04/15/2014	04/18/2017	5,370	3,530,470	S&P500	0	(87,604)	-	(23,947)	.....	.....(23,947)	63,658	0	0	0	28,192	.....	003
SCS Collar 1302 -S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	04/15/2014	04/14/2015	11,655	7,662,370	S&P500	0	(70,824)	-	190,860	.....	.....190,860	261,684	0	0	0	28,075	.....	003

SCHEDULE DB - PART A - SECTION 1

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

QE06.17

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 1303 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GEF7VJP5I7OUK5573....	04/15/2014.....	04/14/2015.....	6,217.....	4,086,954.....	S&P500.....	0.....	(73,936).....	-.....	44,093.....	.....	44,093.....	118,029.....	0.....	0.....	0.....	14,974.....	.....	003.....
SCS Collar 1304 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86....	04/15/2014.....	04/15/2019.....	21,078.....	13,857,548.....	S&P500.....	0.....	(90,005).....	-.....	226,055.....	.....	226,055.....	316,060.....	0.....	0.....	0.....	147,673.....	.....	003.....
SCS Collar 1305 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86....	04/15/2014.....	04/15/2019.....	5,645.....	3,711,327.....	S&P500.....	0.....	(24,105).....	-.....	21,761.....	.....	21,761.....	45,866.....	0.....	0.....	0.....	39,550.....	.....	003.....
SCS Collar 1306 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	04/15/2014.....	04/15/2019.....	18,777.....	12,344,336.....	S&P500.....	0.....	(80,176).....	-.....	413,927.....	.....	413,927.....	494,103.....	0.....	0.....	0.....	131,548.....	.....	003.....
SCS Collar 1307 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	04/15/2014.....	04/18/2017.....	190.....	125,209.....	S&P500.....	0.....	(1,171).....	-.....	4,214.....	.....	4,214.....	5,385.....	0.....	0.....	0.....	1,000.....	.....	003.....
SCS Collar 1309 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	04/15/2014.....	04/18/2017.....	428.....	281,454.....	S&P500.....	0.....	(10,149).....	-.....	(2,111).....	.....	(2,111).....	8,038.....	0.....	0.....	0.....	2,248.....	.....	003.....
SCS Collar 1310 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	04/15/2014.....	04/15/2019.....	171.....	112,367.....	S&P500.....	0.....	(2,830).....	-.....	651.....	.....	651.....	3,481.....	0.....	0.....	0.....	1,197.....	.....	003.....
SCS Collar 1311 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	04/15/2014.....	04/18/2017.....	570.....	374,558.....	S&P500.....	0.....	(3,504).....	-.....	4,725.....	.....	4,725.....	8,229.....	0.....	0.....	0.....	2,991.....	.....	003.....
SCS Collar 1312 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity.....	GSE.....W22LROWP2IHZNBB6K528....	05/15/2014.....	05/14/2015.....	101,222.....	4,613,684.....	WTI-CRUDE.....	0.....	(153,857).....	-.....	(291,939).....	.....	(291,939).....	(138,082).....	0.....	0.....	0.....	18,152.....	.....	003.....
SCS Collar 1313 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity.....	GSE.....W22LROWP2IHZNBB6K528....	05/15/2014.....	05/14/2015.....	6,148.....	280,216.....	WTI-CRUDE.....	0.....	(9,345).....	-.....	(17,731).....	.....	(17,731).....	(8,387).....	0.....	0.....	0.....	1,102.....	.....	003.....
SCS Collar 1314 -GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE.....W22LROWP2IHZNBB6K528....	05/15/2014.....	05/14/2015.....	4,633.....	1,878,598.....	GOLDLNPM.....	0.....	(30,854).....	-.....	(48,174).....	.....	(48,174).....	(17,320).....	0.....	0.....	0.....	7,391.....	.....	003.....
SCS Collar 1315 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	05/15/2014.....	05/14/2015.....	4,699.....	108,400.....	IYR.US.....	0.....	(1,097).....	-.....	(1,083).....	.....	(1,083).....	14.....	0.....	0.....	0.....	426.....	.....	003.....
SCS Collar 1316 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	05/15/2014.....	05/14/2015.....	80,017.....	1,845,724.....	IYR.US.....	0.....	(29,073).....	-.....	(26,233).....	.....	(26,233).....	2,840.....	0.....	0.....	0.....	7,262.....	.....	003.....
SCS Collar 1317 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	05/15/2014.....	05/14/2015.....	11,262.....	259,769.....	IYR.US.....	0.....	(5,143).....	-.....	(4,586).....	.....	(4,586).....	557.....	0.....	0.....	0.....	1,022.....	.....	003.....
SCS Collar 1318 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86....	05/15/2014.....	05/14/2015.....	22,951.....	14,122,933.....	MXEA.....	0.....	(227,900).....	-.....	(366,583).....	.....	(366,583).....	(138,683).....	0.....	0.....	0.....	55,565.....	.....	003.....
SCS Collar 1319 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86....	05/15/2014.....	05/14/2015.....	2,239.....	1,377,615.....	MXEA.....	0.....	(14,290).....	-.....	(31,543).....	.....	(31,543).....	(17,253).....	0.....	0.....	0.....	5,420.....	.....	003.....
SCS Collar 1320 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86....	05/15/2014.....	05/14/2015.....	1,409.....	866,963.....	MXEA.....	0.....	(17,620).....	-.....	(24,585).....	.....	(24,585).....	(6,964).....	0.....	0.....	0.....	3,411.....	.....	003.....
SCS Collar 1321 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	05/15/2014.....	05/14/2015.....	1,128.....	378,061.....	MXEF.....	0.....	(3,828).....	-.....	(3,018).....	.....	(3,018).....	810.....	0.....	0.....	0.....	1,487.....	.....	003.....
SCS Collar 1322 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	05/15/2014.....	05/14/2015.....	10,416.....	3,490,472.....	MXEF.....	0.....	(54,961).....	-.....	(41,042).....	.....	(41,042).....	13,920.....	0.....	0.....	0.....	13,733.....	.....	003.....
SCS Collar 1323 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	05/15/2014.....	05/14/2015.....	1,020.....	341,916.....	MXEF.....	0.....	(6,778).....	-.....	(5,045).....	.....	(5,045).....	1,733.....	0.....	0.....	0.....	1,345.....	.....	003.....
SCS Collar 1324 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	05/15/2014.....	05/14/2015.....	327.....	441,839.....	NDX.....	0.....	(3,847).....	-.....	13,202.....	.....	13,202.....	17,050.....	0.....	0.....	0.....	1,738.....	.....	003.....
SCS Collar 1325 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	05/15/2014.....	05/14/2015.....	4,959.....	6,693,469.....	NDX.....	0.....	(90,630).....	-.....	140,219.....	.....	140,219.....	230,849.....	0.....	0.....	0.....	26,335.....	.....	003.....
SCS Collar 1326 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	05/15/2014.....	05/14/2015.....	571.....	771,233.....	NDX.....	0.....	(13,153).....	-.....	11,377.....	.....	11,377.....	24,530.....	0.....	0.....	0.....	3,034.....	.....	003.....
SCS Collar 1327 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86....	05/15/2014.....	05/14/2019.....	27,501.....	10,099,161.....	Russel2000.....	0.....	(98,913).....	-.....	(50,384).....	.....	(50,384).....	48,529.....	0.....	0.....	0.....	108,559.....	.....	003.....
SCS Collar 1328 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86....	05/15/2014.....	05/14/2019.....	40,032.....	14,700,929.....	Russel2000.....	0.....	(143,983).....	-.....	(127,412).....	.....	(127,412).....	16,571.....	0.....	0.....	0.....	158,025.....	.....	003.....
SCS Collar 1329 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86....	05/15/2014.....	05/14/2019.....	5,995.....	2,201,370.....	Russel2000.....	0.....	(21,561).....	-.....	(26,291).....	.....	(26,291).....	(4,730).....	0.....	0.....	0.....	23,663.....	.....	003.....
SCS Collar 1331 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWFZYICNSX8D621K86....	05/15/2014.....	05/14/2019.....	665.....	244,261.....	Russel2000.....	0.....	(7,246).....	-.....	(7,312).....	.....	(7,312).....	(66).....	0.....	0.....	0.....	2,626.....	.....	003.....
SCS Collar 1332 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	05/15/2014.....	05/15/2017.....	6,641.....	2,438,586.....	Russel2000.....	0.....	(62,067).....	-.....	(45,795).....	.....	(45,795).....	16,272.....	0.....	0.....	0.....	19,754.....	.....	003.....
SCS Collar 1333 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	05/15/2014.....	05/15/2017.....	7,733.....	2,839,656.....	Russel2000.....	0.....	(72,791).....	-.....	(63,325).....	.....	(63,325).....	9,466.....	0.....	0.....	0.....	23,002.....	.....	003.....
SCS Collar 1334 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	05/15/2014.....	05/15/2017.....	1,026.....	376,945.....	Russel2000.....	0.....	(3,473).....	-.....	(454).....	.....	(454).....	3,019.....	0.....	0.....	0.....	3,053.....	.....	003.....
SCS Collar 1335 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	05/15/2014.....	05/15/2017.....	367.....	134,695.....	Russel2000.....	0.....	(1,241).....	-.....	(674).....	.....	(674).....	567.....	0.....	0.....	0.....	1,091.....	.....	003.....
SCS Collar 1336 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	05/15/2014.....	05/15/2017.....	545.....	200,032.....	Russel2000.....	0.....	(7,515).....	-.....	(6,954).....	.....	(6,954).....	561.....	0.....	0.....	0.....	1,620.....	.....	003.....
SCS Collar 1337 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653....	05/15/2014.....	05/14/2015.....	6,613.....	2,428,535.....	Russel2000.....	0.....	(23,896).....	-.....	12,463.....	.....	12,463.....	36,359.....	0.....	0.....	0.....	9,555.....	.....	003.....
SCS Collar 1338 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653....	05/15/2014.....	05/14/2015.....	94,914.....	34,854,894.....	Russel2000.....	0.....	(533,418).....	-.....	4,548.....	.....	4,548.....	537,965.....	0.....	0.....	0.....	137,133.....	.....	003.....
SCS Collar 1339 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653....	05/15/2014.....	05/14/2015.....	7,473.....	2,744,164.....	Russel2000.....	0.....	(52,882).....	-.....	(10,764).....	.....	(10,764).....	42,118.....	0.....	0.....	0.....	10,797.....	.....	003.....
SCS Collar 1340 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	05/15/2014.....	05/14/2015.....	66,549.....	43,751,240.....	S&P500.....	0.....	(638,204).....	-.....	269,578.....	.....	269,578.....	907,782.....	0.....	0.....	0.....	172,135.....	.....	003.....
SCS Collar 1341 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	05/15/2014.....	05/14/2015.....	2,643.....	1,737,357.....	S&P500.....	0.....	(31,923).....	-.....	1,118.....	.....	1,118.....	33,042.....	0.....	0.....	0.....	6,835.....	.....	003.....
SCS Collar 1342 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	05/15/2014.....	05/15/2017.....	3,832.....	2,519,589.....	S&P500.....	0.....	(61,562).....	-.....	(9,162).....	.....	(9,162).....	52,400.....	0.....	0.....	0.....	20,410.....	.....	003.....
SCS Collar 1343 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	05/15/2014.....	05/15/2017.....	5,537.....	3,640,226.....	S&P500.....	0.....	(88,944).....	-.....	(64,016).....	.....	(64,016).....	24,927.....	0.....	0.....	0.....	29,487.....	.....	003.....
SCS Collar 1344 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	05/15/2014.....	05/15/2017.....	274.....	180,271.....	S&P500.....	0.....	(1,583).....	-.....	3,854.....	.....	3,854.....	5,437.....	0.....	0.....	0.....	1,460.....	.....	003.....
SCS Collar 1345 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	05/15/2014.....	05/15/2017.....	290.....	190,813.....	S&P500.....	0.....	(1,676).....	-.....	521.....	.....	521.....	2,196.....	0.....	0.....	0.....	1,546.....	.....	003.....
SCS Collar 1346 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	05/15/2014.....	05/14/2019.....	13,293.....	8,739,495.....	S&P500.....	0.....	(81,577).....	-.....	137,328.....	.....	137,328.....	218,906.....	0.....	0.....	0.....	93,944.....	.....	003.....
SCS Collar 1347 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568....	05/15/2014.....	05/14/2019.....	14,806.....	9,733,626.....	S&P500.....	0.....	(90,857).....	-.....	(1,553).....	.....	(1,553).....	89,304.....	0.....	0.....	0.....	104,630.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
	Description																						
SCS Collar 1351 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	11E8VN30JCEQV1H4R804....	05/15/2014	05/14/2019	4,562	.....	2,999,259	S&P500.....	0	(27,996)	-	(22,751)	(22,751)	5,245	0	0	0	32,240	.....	003.....
SCS Collar 1352 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity	GSE.....	W22LROWP2IHZNBB6K528...	05/15/2014	05/14/2015	4,828	.....	220,041	WTI-CRUDE.....	0	(7,338)	-	(13,923)	(13,923)	(6,586)	0	0	0	866	.....	003.....
SCS Collar 1353 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	11E8VN30JCEQV1H4R804....	05/15/2014	05/14/2015	5,932	.....	3,899,564	S&P500.....	0	(36,578)	-	55,736	55,736	92,314	0	0	0	15,342	.....	003.....
SCS Collar 1354 -GOLDLNP	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWFZYICNSX8D621K86....	06/17/2014	06/15/2015	327	.....	132,448	GOLDLNP.....	0	(1,311)	-	(2,697)	(2,697)	(1,386)	0	0	0	557	.....	003.....
SCS Collar 1355 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/15/2015	5,197	.....	119,882	IYR.US.....	0	(1,161)	-	(1,600)	(1,600)	(440)	0	0	0	504	.....	003.....
SCS Collar 1356 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/15/2015	6,423	.....	148,146	IYR.US.....	0	(2,890)	-	(3,185)	(3,185)	(295)	0	0	0	623	.....	003.....
SCS Collar 1357 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....	06/17/2014	06/15/2015	91,437	.....	2,109,138	IYR.US.....	0	(32,308)	-	(36,915)	(36,915)	(4,608)	0	0	0	8,866	.....	003.....
SCS Collar 1358 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/15/2015	24,743	.....	15,225,838	MXEA.....	0	(242,316)	-	(550,097)	(550,097)	(307,781)	0	0	0	64,005	.....	003.....
SCS Collar 1359 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/15/2015	2,734	.....	1,682,563	MXEA.....	0	(16,998)	-	(55,197)	(55,197)	(38,199)	0	0	0	7,073	.....	003.....
SCS Collar 1360 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/15/2015	1,828	.....	1,124,844	MXEA.....	0	(22,667)	-	(42,573)	(42,573)	(19,906)	0	0	0	4,729	.....	003.....
SCS Collar 1361 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	11E8VN30JCEQV1H4R804....	06/17/2014	06/15/2015	12,126	.....	4,063,594	MXEF.....	0	(63,096)	-	(97,065)	(97,065)	(33,968)	0	0	0	17,082	.....	003.....
SCS Collar 1362 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	11E8VN30JCEQV1H4R804....	06/17/2014	06/15/2015	1,515	.....	507,709	MXEF.....	0	(5,000)	-	(10,831)	(10,831)	(5,831)	0	0	0	2,134	.....	003.....
SCS Collar 1363 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	11E8VN30JCEQV1H4R804....	06/17/2014	06/15/2015	1,046	.....	350,675	MXEF.....	0	(6,896)	-	(9,549)	(9,549)	(2,653)	0	0	0	1,474	.....	003.....
SCS Collar 1364 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/15/2015	432	.....	582,573	NDX.....	0	(5,168)	-	8,477	8,477	13,645	0	0	0	2,449	.....	003.....
SCS Collar 1365 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/15/2015	4,284	.....	5,782,903	NDX.....	0	(80,843)	-	40,635	40,635	121,478	0	0	0	24,310	.....	003.....
SCS Collar 1366 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/15/2015	309	.....	417,656	NDX.....	0	(7,391)	-	694	694	8,085	0	0	0	1,756	.....	003.....
SCS Collar 1367 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/14/2017	4,931	.....	1,810,815	Russel2000.....	0	(44,100)	-	(119,800)	(119,800)	(75,700)	0	0	0	14,896	.....	003.....
SCS Collar 1368 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/14/2017	7,047	.....	2,587,949	Russel2000.....	0	(63,026)	-	(136,942)	(136,942)	(73,915)	0	0	0	21,289	.....	003.....
SCS Collar 1369 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/14/2017	773	.....	283,700	Russel2000.....	0	(1,921)	-	(14,982)	(14,982)	(13,061)	0	0	0	2,334	.....	003.....
SCS Collar 137 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEFF7VPJ5I7OUK5573....	07/15/2011	07/14/2016	1,833	.....	1,204,827	S&P500.....	0	(1,495)	-	326,339	326,339	327,834	0	0	0	8,058	.....	003.....
SCS Collar 1370 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/14/2017	306	.....	112,357	Russel2000.....	0	(761)	-	(4,335)	(4,335)	(3,574)	0	0	0	924	.....	003.....
SCS Collar 1371 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/14/2017	1,441	.....	529,013	Russel2000.....	0	(19,640)	-	(40,272)	(40,272)	(20,633)	0	0	0	4,352	.....	003.....
SCS Collar 1372 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/14/2017	701	.....	257,484	Russel2000.....	0	(9,559)	-	(16,342)	(16,342)	(6,783)	0	0	0	2,118	.....	003.....
SCS Collar 1373 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/14/2019	27,014	.....	9,920,158	Russel2000.....	0	(41,421)	-	(536,225)	(536,225)	(494,804)	0	0	0	107,610	.....	003.....
SCS Collar 1374 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/14/2019	48,301	.....	17,737,375	Russel2000.....	0	(74,062)	-	(769,199)	(769,199)	(695,137)	0	0	0	192,409	.....	003.....
SCS Collar 1375 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/14/2019	7,861	.....	2,886,630	Russel2000.....	0	(12,053)	-	(99,367)	(99,367)	(87,314)	0	0	0	31,313	.....	003.....
SCS Collar 1376 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/14/2019	1,020	.....	374,522	Russel2000.....	0	(9,553)	-	(26,903)	(26,903)	(17,350)	0	0	0	4,063	.....	003.....
SCS Collar 1377 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	06/17/2014	06/14/2019	803	.....	294,936	Russel2000.....	0	(7,523)	-	(15,732)	(15,732)	(8,209)	0	0	0	3,199	.....	003.....
SCS Collar 1378 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....	06/17/2014	06/15/2015	104,993	.....	38,556,132	Russel2000.....	0	(616,310)	-	(1,503,605)	(1,503,605)	(887,296)	0	0	0	162,079	.....	003.....
SCS Collar 1379 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....	06/17/2014	06/15/2015	9,753	.....	3,581,369	Russel2000.....	0	(36,344)	-	(130,016)	(130,016)	(93,671)	0	0	0	15,055	.....	003.....
SCS Collar 138 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEFF7VPJ5I7OUK5573....	07/15/2011	07/14/2016	2,845	.....	1,044,810	Russel2000.....	0	(1,462)	-	246,472	246,472	247,934	0	0	0	6,987	.....	003.....
SCS Collar 1380 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....	06/17/2014	06/15/2015	12,927	.....	4,747,070	Russel2000.....	0	(96,090)	-	(198,121)	(198,121)	(102,032)	0	0	0	19,955	.....	003.....
SCS Collar 1381 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	11E8VN30JCEQV1H4R804....	06/17/2014	06/14/2017	3,329	.....	2,188,623	S&P500.....	0	(49,137)	-	(42,670)	(42,670)	6,467	0	0	0	18,004	.....	003.....
SCS Collar 1382 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	11E8VN30JCEQV1H4R804....	06/17/2014	06/14/2017	5,393	.....	3,545,469	S&P500.....	0	(79,600)	-	(84,979)	(84,979)	(5,380)	0	0	0	29,166	.....	003.....
SCS Collar 1383 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	11E8VN30JCEQV1H4R804....	06/17/2014	06/14/2017	785	.....	515,925	S&P500.....	0	(3,220)	-	106	106	3,326	0	0	0	4,244	.....	003.....
SCS Collar 1384 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	11E8VN30JCEQV1H4R804....	06/17/2014	06/14/2017	167	.....	109,685	S&P500.....	0	(685)	-	(634)	(634)	50	0	0	0	902	.....	003.....
SCS Collar 1385 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	11E8VN30JCEQV1H4R804....	06/17/2014	06/14/2017	226	.....	148,279	S&P500.....	0	(5,075)	-	(4,936)	(4,936)	139	0	0	0	1,220	.....	003.....
SCS Collar 1386 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	11E8VN30JCEQV1H4R804....	06/17/2014	06/14/2019	12,306		8,090,290	S&P500.....	0	(31,175)	-	(23,370)	(23,370)	7,806	0</					

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

QE06.19

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Counterparty Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 1391 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653....	06/17/2014	06/15/2015	3,595	2,363,306	S&P500	0	(44,096)	-	(25,351)	.....	.....(25,351)	18,745	0	0	0	9,935	.....	003.....
SCS Collar 1392 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	BBI..... G5SEF7VJP5I7OUK5573.....	06/17/2014	06/15/2015	..113,633	5,179,390	WTI-CRUDE	0	(202,441)	-	(544,719)	.....	.....(544,719)	(342,279)	0	0	0	21,773	.....	003.....
SCS Collar 1393 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	BBI..... G5SEF7VJP5I7OUK5573.....	06/17/2014	06/15/2015	4,024	183,417	WTI-CRUDE	0	(6,955)	-	(19,290)	.....	.....(19,290)	(12,335)	0	0	0	771	.....	003.....
SCS Collar 1394 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	BBI..... G5SEF7VJP5I7OUK5573.....	06/17/2014	06/15/2015	..12,505	569,964	WTI-CRUDE	0	(21,613)	-	(59,943)	.....	.....(59,943)	(38,331)	0	0	0	2,396	.....	003.....
SCS Collar 1395 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	MSCS..... I7331LVCZKQKX5T7XV54.....	07/15/2014	07/14/2015	..139,556	4,240,636	WTI-CRUDE.....	0	(69,778)	-	(278,928)	.....	.....(278,928)	(209,150)	0	0	0	18,802	.....	003.....
SCS Collar 1396 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	MSCS..... I7331LVCZKQKX5T7XV54.....	07/15/2014	07/14/2015	4,142	125,851	WTI-CRUDE	0	(1,312)	-	(8,015)	.....	.....(8,015)	(6,704)	0	0	0	558	.....	003.....
SCS Collar 1397 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	MSCS..... I7331LVCZKQKX5T7XV54.....	07/15/2014	07/14/2015	..11,825	359,314	WTI-CRUDE	0	(7,450)	-	(24,332)	.....	.....(24,332)	(16,882)	0	0	0	1,593	.....	003.....
SCS Collar 1398 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/15/2014	07/14/2015	..10,125	233,558	IYR.US	0	(2,329)	-	(7,131)	.....	.....(7,131)	(4,802)	0	0	0	1,036	.....	003.....
SCS Collar 1399 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/15/2014	07/14/2015	..134,316	3,098,223	IYR.US	0	(48,801)	-	(105,325)	.....	.....(105,325)	(56,523)	0	0	0	13,737	.....	003.....
SCS Collar 1400 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/15/2014	07/14/2015	..11,613	267,877	IYR.US	0	(9,814)	-	(9,814)	.....	.....(9,814)	(4,472)	0	0	0	1,188	.....	003.....
SCS Collar 1401 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/15/2014	07/14/2015	..21,816	13,424,646	MXEA	0	(212,560)	-	(488,162)	.....	.....(488,162)	(275,602)	0	0	0	59,521	.....	003.....
SCS Collar 1402 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/15/2014	07/14/2015	2,483	1,527,740	MXEA	0	(15,326)	-	(51,298)	.....	.....(51,298)	(35,972)	0	0	0	6,774	.....	003.....
SCS Collar 1403 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/15/2014	07/14/2015	884	544,204	MXEA	0	(10,916)	-	(21,578)	.....	.....(21,578)	(10,662)	0	0	0	2,413	.....	003.....
SCS Collar 1404 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTWTFZYICNSX8D621K86....	07/15/2014	07/14/2015	1,550	519,470	MXEF	0	(5,224)	-	(20,820)	.....	.....(20,820)	(15,596)	0	0	0	2,303	.....	003.....
SCS Collar 1405 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTWTFZYICNSX8D621K86....	07/15/2014	07/14/2015	..15,772	5,285,207	MXEF	0	(83,852)	-	(223,611)	.....	.....(223,611)	(139,759)	0	0	0	23,433	.....	003.....
SCS Collar 1406 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTWTFZYICNSX8D621K86....	07/15/2014	07/14/2015	1,044	349,770	MXEF	0	(7,031)	-	(15,789)	.....	.....(15,789)	(8,758)	0	0	0	1,551	.....	003.....
SCS Collar 1407 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/15/2014	07/14/2015	300	404,483	NDX	0	(3,707)	-	713	.....	.....713	4,420	0	0	0	1,793	.....	003.....
SCS Collar 1408 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/15/2014	07/14/2015	..3,640	4,912,770	NDX	0	(71,045)	-	(24,450)	.....	.....(24,450)	46,595	0	0	0	21,782	.....	003.....
SCS Collar 1409 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804.....	07/15/2014	07/14/2015	277	373,448	NDX	0	(6,841)	-	(3,651)	.....	.....(3,651)	3,190	0	0	0	1,656	.....	003.....
SCS Collar 1410 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/15/2014	07/14/2015	..94,674	34,766,752	Russel2000	0	(544,692)	-	(1,069,718)	.....	.....(1,069,718)	(525,026)	0	0	0	154,145	.....	003.....
SCS Collar 1411 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/15/2014	07/14/2015	9,009	3,308,437	Russel2000	0	(32,854)	-	(89,643)	.....	.....(89,643)	(56,789)	0	0	0	14,669	.....	003.....
SCS Collar 1412 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/15/2014	07/14/2015	6,638	2,437,644	Russel2000	0	(48,369)	-	(81,801)	.....	.....(81,801)	(33,433)	0	0	0	10,808	.....	003.....
SCS Collar 1413 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/15/2014	07/15/2019	..21,789	8,001,356	Russel2000	0	(38,058)	-	(331,206)	.....	.....(331,206)	(293,148)	0	0	0	87,575	.....	003.....
SCS Collar 1415 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653....	07/15/2014	07/14/2017	8,271	3,037,269	Russel2000	0	(71,543)	-	(162,358)	.....	.....(162,358)	(90,815)	0	0	0	25,362	.....	003.....
SCS Collar 1416 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653....	07/15/2014	07/14/2017	..7,410	2,721,225	Russel2000	0	(64,099)	-	(122,232)	.....	.....(122,232)	(58,133)	0	0	0	22,723	.....	003.....
SCS Collar 1417 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653....	07/15/2014	07/14/2017	359	131,765	Russel2000	0	(4,758)	-	(7,408)	.....	.....(7,408)	(2,650)	0	0	0	1,100	.....	003.....
SCS Collar 1418 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653....	07/15/2014	07/15/2019	..32,938	12,095,606	Russel2000	0	(57,531)	-	(429,009)	.....	.....(429,009)	(371,478)	0	0	0	132,387	.....	003.....
SCS Collar 1419 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653....	07/15/2014	07/15/2019	..5,491	2,016,571	Russel2000	0	(9,592)	-	(57,245)	.....	.....(57,245)	(47,653)	0	0	0	22,072	.....	003.....
SCS Collar 1420 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/15/2014	07/14/2017	..3,599	2,365,813	S&P500	0	(53,235)	-	(62,602)	.....	.....(62,602)	(9,367)	0	0	0	19,755	.....	003.....
SCS Collar 1421 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/15/2014	07/14/2017	..3,798	2,496,748	S&P500	0	(56,181)	-	(69,651)	.....	.....(69,651)	(13,470)	0	0	0	20,848	.....	003.....
SCS Collar 1422 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/15/2014	07/14/2017	1,172	770,613	S&P500	0	(4,634)	-	(6,303)	.....	.....(6,303)	(1,669)	0	0	0	6,435	.....	003.....
SCS Collar 1423 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/15/2014	07/15/2019	..9,400	6,179,899	S&P500	0	(28,075)	-	(65,140)	.....	.....(65,140)	(37,065)	0	0	0	67,639	.....	003.....
SCS Collar 1424 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/15/2014	07/15/2019	..13,651	8,974,495	S&P500	0	(40,771)	-	(116,177)	.....	.....(116,177)	(75,406)	0	0	0	98,226	.....	003.....
SCS Collar 1425 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/15/2014	07/15/2019	..3,407	2,239,877	S&P500	0	(10,176)	-	(28,936)	.....	.....(28,936)	(18,761)	0	0	0	24,516	.....	003.....
SCS Collar 1427 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653....	07/15/2014	07/14/2015	..73,531	48,341,735	S&P500	0	(723,549)	-	(703,433)	.....	.....(703,433)	20,116	0	0	0	214,332	.....	003.....
SCS Collar 1428 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653....	07/15/2014	07/14/2015	..6,806	4,474,753	S&P500	0	(42,449)	-	(40,107)	.....	.....(40,107)	2,342	0	0	0	19,840	.....	003.....
SCS Collar 1429 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653....	07/15/2014	07/14/2015	2,525	1,660,167	S&P500	0	(31,473)	-	(31,287)	.....	.....(31,287)	186	0	0	0	7,361	.....	003.....
SCS Collar 143 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5SEF7VJP5I7OUK5573.....	07/15/2011	07/14/2016	..7,802	5,129,511	S&P500	0	(6,367)	-	935,086	.....	.....935,086	941,453	0	0	0	34,305	.....	003.....
SCS Collar 1430 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.	DBL..... 7LTWTFZYICNSX8D621K86....	08/15/2014	08/14/2015	..133,744	4,064,041	WTI-CRUDE	0	(65,089)	-	(208,827)		(208,827)	(143,739)	0	0	0	18,967		003.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 1431 -WTI-CRUDE	LIFE HEDGE	N/A	Commodity	DBL	08/15/2014	08/14/2015	10,416	316,508	WTI-CRUDE	0	(3,229)	-	(15,824)		(15,824)	(12,595)	0	0	0	1,477		003
SCS Collar 1432 -WTI-CRUDE	LIFE HEDGE	N/A	Commodity	DBL	08/15/2014	08/14/2015	11,525	350,219	WTI-CRUDE	0	(7,107)	-	(19,314)		(19,314)	(12,206)	0	0	0	1,634		003
SCS Collar 1433 -GOLDLNP	LIFE HEDGE	N/A	Equity/Index	DBL	08/15/2014	08/14/2015	444	180,222	GOLDLNP	0	(1,816)	-	(6,188)		(6,188)	(4,372)	0	0	0	841		003
SCS Collar 1434 -YR.US	LIFE HEDGE	N/A	Equity/Index	GSFM	08/15/2014	08/14/2015	13,715	316,348	IYR.US	0	(3,154)	-	(11,087)		(11,087)	(7,933)	0	0	0	1,476		003
SCS Collar 1435 -YR.US	LIFE HEDGE	N/A	Equity/Index	GSFM	08/15/2014	08/14/2015	212,555	4,902,926	IYR.US	0	(77,937)	-	(187,218)		(187,218)	(109,281)	0	0	0	22,882		003
SCS Collar 1436 -YR.US	LIFE HEDGE	N/A	Equity/Index	GSFM	08/15/2014	08/14/2015	16,580	382,451	IYR.US	0	(7,682)	-	(15,533)		(15,533)	(7,850)	0	0	0	1,785		003
SCS Collar 1437 -MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	08/15/2014	08/14/2015	24,514	15,084,652	MXEA	0	(232,143)	-	(372,409)		(372,409)	(140,266)	0	0	0	70,400		003
SCS Collar 1438 -MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	08/15/2014	08/14/2015	3,012	1,853,403	MXEA	0	(18,051)	-	(37,155)		(37,155)	(19,104)	0	0	0	8,650		003
SCS Collar 1439 -MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	08/15/2014	08/14/2015	947	582,831	MXEA	0	(11,359)	-	(15,872)		(15,872)	(4,512)	0	0	0	2,720		003
SCS Collar 144 -Russel2000	LIFE HEDGE	N/A	Equity/Index	BBI	07/15/2011	07/14/2016	9,983	3,666,139	Russel2000	0	(5,130)	-	623,803		623,803	628,933	0	0	0	24,518		003
SCS Collar 1440 -MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	08/15/2014	08/14/2015	1,390	465,937	MXEF	0	(4,713)	-	(20,807)		(20,807)	(16,093)	0	0	0	2,175		003
SCS Collar 1441 -MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	08/15/2014	08/14/2015	18,003	6,032,860	MXEF	0	(96,434)	-	(280,190)		(280,190)	(183,756)	0	0	0	28,155		003
SCS Collar 1442 -MXEF	LIFE HEDGE	N/A	Equity/Index	DBL	08/15/2014	08/14/2015	1,122	376,118	MXEF	0	(7,610)	-	(18,327)		(18,327)	(10,717)	0	0	0	1,755		003
SCS Collar 1443 -NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2015	177	238,650	NDX	0	(2,223)	-	(933)		(933)	1,290	0	0	0	1,114		003
SCS Collar 1444 -NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2015	3,698	4,991,342	NDX	0	(73,475)	-	(49,785)		(49,785)	23,690	0	0	0	23,295		003
SCS Collar 1445 -NDX	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2015	420	566,667	NDX	0	(10,562)	-	(8,133)		(8,133)	2,430	0	0	0	2,645		003
SCS Collar 1447 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2015	98,034	36,000,724	Russel2000	0	(557,816)	-	(1,006,910)		(1,006,910)	(449,094)	0	0	0	168,015		003
SCS Collar 1448 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2015	8,401	3,085,060	Russel2000	0	(30,244)	-	(73,285)		(73,285)	(43,041)	0	0	0	14,398		003
SCS Collar 1449 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2015	7,284	2,674,941	Russel2000	0	(52,470)	-	(83,249)		(83,249)	(30,778)	0	0	0	12,484		003
SCS Collar 145 -S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	07/15/2011	07/14/2016	12,101	7,955,755	S&P500	0	(9,875)	-	977,800		977,800	987,675	0	0	0	53,206		003
SCS Collar 1450 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2017	4,990	1,832,508	Russel2000	0	(42,499)	-	(74,844)		(74,844)	(32,345)	0	0	0	15,533		003
SCS Collar 1451 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2017	7,095	2,605,462	Russel2000	0	(60,449)	-	(91,529)		(91,529)	(31,080)	0	0	0	22,085		003
SCS Collar 1452 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2017	321	117,728	Russel2000	0	(719)	-	(3,037)		(3,037)	(2,318)	0	0	0	998		003
SCS Collar 1453 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2017	744	273,091	Russel2000	0	(1,668)	-	(5,287)		(5,287)	(3,619)	0	0	0	2,315		003
SCS Collar 1454 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2017	315	115,798	Russel2000	0	(4,124)	-	(6,012)		(6,012)	(1,888)	0	0	0	982		003
SCS Collar 1455 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2017	549	201,682	Russel2000	0	(7,184)	-	(9,389)		(9,389)	(2,206)	0	0	0	1,710		003
SCS Collar 1456 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	08/15/2014	08/14/2019	25,744	9,453,965	Russel2000	0	(62,902)	-	(237,983)		(237,983)	(175,081)	0	0	0	104,358		003
SCS Collar 1457 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	08/15/2014	08/14/2019	31,037	11,397,446	Russel2000	0	(75,833)	-	(247,117)		(247,117)	(171,284)	0	0	0	125,811		003
SCS Collar 1458 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	08/15/2014	08/14/2019	5,786	2,124,898	Russel2000	0	(14,138)	-	(38,179)		(38,179)	(24,041)	0	0	0	23,456		003
SCS Collar 1459 -Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	08/15/2014	08/14/2019	265	97,463	Russel2000	0	(2,667)	-	(3,939)		(3,939)	(1,271)	0	0	0	1,076		003
SCS Collar 1460 -S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	08/15/2014	08/14/2017	4,160	2,734,892	S&P500	0	(60,666)	-	(38,941)		(38,941)	21,725	0	0	0	23,182		003
SCS Collar 1461 -S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	08/15/2014	08/14/2017	290	190,665	S&P500	0	(1,114)	-	805		805	1,918	0	0	0	1,616		003
SCS Collar 1462 -S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	08/15/2014	08/14/2017	204	134,173	S&P500	0	(4,570)	-	(3,673)		(3,673)	897	0	0	0	1,137		003
SCS Collar 1463 -S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2017	4,757	3,127,320	S&P500	0	(69,371)	-	(57,620)		(57,620)	11,752	0	0	0	26,508		003
SCS Collar 1464 -S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2017	161	105,926	S&P500	0	(618)	-	(70)		(70)	548	0	0	0	898		003
SCS Collar 1465 -S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2017	2,216	1,456,726	S&P500	0	(49,611)	-	(45,268)		(45,268)	4,344	0	0	0	12,348		003
SCS Collar 1466 -S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2019	10,964	7,207,969	S&P500	0	(45,865)	-	48,633		48,633	94,499	0	0	0	79,565		003
SCS Collar 1467 -S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2019	21,104	13,874,206	S&P500	0	(88,284)	-	25,384		25,384	113,668	0	0	0	153,151		003
SCS Collar 1468 -S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2019	2,504	1,646,383	S&P500	0	(10,485)	-	(1,368)		(1,368)	9,116	0	0	0	18,174		003
SCS Collar 1470 -S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2019	236	155,357	S&P500	0	(4,068)	-	(2,966)		(2,966)	1,102	0	0	0	1,715		003
SCS Collar 1471 -S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2014	08/14/2019	1,103	725,337	S&P500	0	(18,991)	-	(15,660)		(15,660)	3,332	0	0	0	8,007		003
SCS Collar 1472 -S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	08/15/2014	08/14/2015	109,253	71,826,479	S&P500	0	(1,064,492)	-	(803,253)		(803,253)	261,239	0	0	0	335,214		003
SCS Collar 1473 -S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	08/15/2014	08/14/2015	8,044	5,288,199	S&P500	0	(49,576)	-	(25,456)		(25,456)	24,120	0	0	0	24,680		003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 1474 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	08/15/2014	08/14/2015	3,256	2,140,702	S&P500	0	(40,170)	-	(32,026)	.....	.....(32,026)	8,144	0	0	0	9,991	.....	003.....
SCS Collar 1475 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.....	DBL.....	09/16/2014	09/14/2015	..149,178	4,533,019	WTI-CRUDE	0	(67,627)	-	(199,110)	.....	.....(199,110)	(131,483)	0	0	0	22,163	.....	003.....
SCS Collar 1476 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.....	DBL.....	09/16/2014	09/14/2015	..12,774	388,160	WTI-CRUDE	0	(3,577)	-	(16,374)	.....	.....(16,374)	(12,798)	0	0	0	1,898	.....	003.....
SCS Collar 1477 -WTI-CRUDE	LIFE HEDGE.....	N/A.....	Commodity.....	DBL.....	09/16/2014	09/14/2015	9,328	283,434	WTI-CRUDE	0	(5,410)	-	(13,818)	.....	.....(13,818)	(8,408)	0	0	0	1,386	.....	003.....
SCS Collar 1478 -GOLDLNP	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	09/16/2014	09/14/2015	411	166,839	GOLDLNP	0	(1,494)	-	(2,906)	.....	.....(2,906)	(1,412)	0	0	0	816	.....	003.....
SCS Collar 1479 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	09/16/2014	09/14/2015	21,321	491,796	IYR.US	0	(4,477)	-	(11,215)	.....	.....(11,215)	(6,738)	0	0	0	2,404	.....	003.....
SCS Collar 148 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	07/15/2011	07/14/2016	..18,305	6,722,140	Russel2000	(9,406)	0	-	1,423,078	.....	.....1,423,078	1,432,484	0	0	0	44,956	.....	003.....
SCS Collar 1480 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	09/16/2014	09/14/2015	..249,468	5,754,404	IYR.US	0	(84,819)	-	(154,234)	.....	.....(154,234)	(69,415)	0	0	0	28,134	.....	003.....
SCS Collar 1481 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	09/16/2014	09/14/2015	..22,790	525,680	IYR.US	0	(9,951)	-	(15,651)	.....	.....(15,651)	(5,699)	0	0	0	2,570	.....	003.....
SCS Collar 1482 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	09/16/2014	09/14/2015	21,698	13,351,811	MXEA	0	(195,784)	-	(340,586)	.....	.....(340,586)	(144,802)	0	0	0	65,279	.....	003.....
SCS Collar 1483 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	09/16/2014	09/14/2015	1,977	1,216,727	MXEA	0	(11,020)	-	(25,514)	.....	.....(25,514)	(14,494)	0	0	0	5,949	.....	003.....
SCS Collar 1484 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	09/16/2014	09/14/2015	993	610,803	MXEA	0	(11,448)	-	(17,757)	.....	.....(17,757)	(6,309)	0	0	0	2,986	.....	003.....
SCS Collar 1485 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	09/16/2014	09/14/2015	2,280	763,962	MXEF	0	(7,082)	-	(26,695)	.....	.....(26,695)	(19,613)	0	0	0	3,735	.....	003.....
SCS Collar 1486 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	09/16/2014	09/14/2015	24,451	8,193,754	MXEF	0	(122,988)	-	(311,873)	.....	.....(311,873)	(188,885)	0	0	0	40,061	.....	003.....
SCS Collar 1487 -MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	09/16/2014	09/14/2015	1,537	515,031	MXEF	0	(9,877)	-	(21,569)	.....	.....(21,569)	(11,692)	0	0	0	2,518	.....	003.....
SCS Collar 1488 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	09/16/2014	09/14/2015	260	350,455	NDX	0	(3,111)	-	(4,247)	.....	.....(4,247)	(1,135)	0	0	0	1,713	.....	003.....
SCS Collar 1489 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	09/16/2014	09/14/2015	4,194	5,661,076	NDX	0	(81,363)	-	(98,962)	.....	.....(98,962)	(17,599)	0	0	0	27,678	.....	003.....
SCS Collar 149 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	08/15/2011	08/15/2016	..18,339	12,056,530	S&P500	(222,215)	0	-	1,304,555	.....	.....1,304,555	1,526,771	0	0	0	82,583	.....	003.....
SCS Collar 1490 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	09/16/2014	09/14/2015	492	664,077	NDX	0	(12,199)	-	(14,215)	.....	.....(14,215)	(2,015)	0	0	0	3,247	.....	003.....
SCS Collar 1494 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	09/16/2014	09/14/2015	99,537	36,552,476	Russel2000	0	(546,458)	-	(1,338,202)	.....	.....(1,338,202)	(791,744)	0	0	0	178,712	.....	003.....
SCS Collar 1495 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	09/16/2014	09/14/2015	10,616	3,898,560	Russel2000	0	(36,025)	-	(125,399)	.....	.....(125,399)	(89,375)	0	0	0	19,061	.....	003.....
SCS Collar 1496 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	09/16/2014	09/14/2015	8,153	2,994,034	Russel2000	0	(57,208)	-	(118,038)	.....	.....(118,038)	(60,831)	0	0	0	14,638	.....	003.....
SCS Collar 1497 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	09/16/2014	09/14/2017	5,859	2,151,722	Russel2000	0	(37,754)	-	(98,225)	.....	.....(98,225)	(60,471)	0	0	0	18,506	.....	003.....
SCS Collar 1498 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	09/16/2014	09/14/2017	8,773	3,221,840	Russel2000	0	(56,530)	-	(119,179)	.....	.....(119,179)	(62,648)	0	0	0	27,710	.....	003.....
SCS Collar 1499 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	09/16/2014	09/14/2017	295	108,160	Russel2000	0	(36)	-	(3,468)	.....	.....(3,468)	(3,432)	0	0	0	930	.....	003.....
SCS Collar 150 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	08/15/2011	08/15/2016	..11,430	7,514,247	S&P500	(138,496)	0	-	1,367,366	.....	.....1,367,366	1,505,862	0	0	0	51,470	.....	003.....
SCS Collar 1500 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	09/16/2014	09/14/2017	295	108,160	Russel2000	0	(36)	-	(2,388)	.....	.....(2,388)	(2,352)	0	0	0	930	.....	003.....
SCS Collar 1501 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	09/16/2014	09/14/2017	1,243	456,571	Russel2000	0	(13,722)	-	(25,763)	.....	.....(25,763)	(12,041)	0	0	0	3,927	.....	003.....
SCS Collar 1504 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	09/16/2014	09/16/2019	1,043	382,869	Russel2000	0	(6,544)	-	(17,908)	.....	.....(17,908)	(11,364)	0	0	0	4,265	.....	003.....
SCS Collar 1505 -Russel2000	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	09/16/2014	09/16/2019	276	101,460	Russel2000	0	(1,734)	-	(3,351)	.....	.....(3,351)	(1,616)	0	0	0	1,130	.....	003.....
SCS Collar 1506 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	09/16/2014	09/14/2017	3,953	2,598,831	S&P500	0	(44,221)	-	(62,873)	.....	.....(62,873)	(18,652)	0	0	0	22,352	.....	003.....
SCS Collar 1507 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	09/16/2014	09/14/2017	7,718	5,074,331	S&P500	0	(86,344)	-	(111,439)	.....	.....(111,439)	(25,096)	0	0	0	43,643	.....	003.....
SCS Collar 1508 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	09/16/2014	09/14/2017	590	387,752	S&P500	0	(126)	-	(3,185)	.....	.....(3,185)	(3,059)	0	0	0	3,335	.....	003.....
SCS Collar 1509 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	09/16/2014	09/14/2017	666	438,071	S&P500	0	(12,774)	-	(15,679)	.....	.....(15,679)	(2,906)	0	0	0	3,768	.....	003.....
SCS Collar 151 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	08/15/2011	08/15/2016	..1,318	866,210	S&P500	(15,965)	0	-	276,349	.....	.....276,349	292,314	0	0	0	5,933	.....	003.....
SCS Collar 1510 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	09/16/2014	09/14/2017	264	173,650	S&P500	0	(5,063)	-	(5,860)	.....	.....(5,860)	(797)	0	0	0	1,494	.....	003.....
SCS Collar 1518 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	09/16/2014	09/16/2019	408	268,368	S&P500	0	(4,449)	-	(6,459)	.....	.....(6,459)	(2,010)	0	0	0	2,990	.....	003.....
SCS Collar 1519 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	09/16/2014	09/16/2019	1,492	980,729	S&P500	0	(16,260)	-	(20,689)	.....	.....(20,689)	(4,429)	0	0	0	10,926	.....	003.....
SCS Collar 1520 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	09/16/2014	09/14/2015	67,311	44,252,158	S&P500	0	(641,921)	-	(979,974)	.....	.....(979,974)	(338,053)	0	0	0	216,357	.....	003.....
SCS Collar 1521 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	09/16/2014	09/14/2015	5,406	3,553,907	S&P500	0	(31,840)	-	(61,883)	.....	.....(61,883)	(30,043)	0	0	0	17,376	.....	003.....
SCS Collar 1522 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	09/16/2014	09/14/2015	3,551	2,334,410	S&P500	0	(43,273)	-	(60,872)	.....	.....(60,872)	(17,600)	0	0	0	11,413	.....	003.....
SCS Collar 1523 -XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	09/16/2014	09/14/2015	...64,651	499,319	XLF.UP	0	(7,112)	-	(10,865)		(10,865)	(3,754)	0	0	0	2,441		003.....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 155 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	08/15/2011	08/15/2016	10,574	3,883,144	Russel2000	(76,446)	0	-	671,163	.....	.....747,609	.....	.....0	0	0	26,598	.....	003.....
SCS Collar 156 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	08/15/2011	08/15/2016	22,656	8,319,714	Russel2000	(163,787)	0	-	2,005,475	.....	.....2,005,475	2,169,261	0	0	0	56,987	.....	003.....
SCS Collar 157 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	08/15/2011	08/15/2016	2,759	1,013,333	Russel2000	(19,949)	0	-	315,587	.....	.....315,587	335,536	0	0	0	6,941	.....	003.....
SCS Collar 16 -Russel2000....	LIFE HEDGE	N/A.....	Equity/Index	SCN.....	11/15/2010	11/16/2015	5,009	1,839,340	Russel2000	(10,061)	0	-	458,123	.....	.....458,123	468,184	0	0	0	9,771	.....	003.....
SCS Collar 17 -Russel2000....	LIFE HEDGE	N/A.....	Equity/Index	SCN.....	11/15/2010	11/16/2015	3,604	1,323,652	Russel2000	(7,240)	0	-	256,701	.....	.....256,701	263,941	0	0	0	7,031	.....	003.....
SCS Collar 170 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	09/15/2011	09/14/2016	4,289	1,574,901	Russel2000	(32,120)	0	-	502,613	.....	.....502,613	534,733	0	0	0	11,021	.....	003.....
SCS Collar 171 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	09/15/2011	09/14/2016	28,578	10,494,731	Russel2000	(214,038)	0	-	2,664,846	.....	.....2,664,846	2,878,884	0	0	0	73,443	.....	003.....
SCS Collar 172 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	09/15/2011	09/14/2016	15,683	5,759,210	Russel2000	(117,458)	0	-	1,075,726	.....	.....1,075,726	1,193,184	0	0	0	40,303	.....	003.....
SCS Collar 176 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	09/15/2011	09/14/2016	2,893	1,901,978	S&P500	(36,717)	0	-	523,404	.....	.....523,404	560,122	0	0	0	13,310	.....	003.....
SCS Collar 177 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	09/15/2011	09/14/2016	10,930	7,185,407	S&P500	(138,713)	0	-	1,263,549	.....	.....1,263,549	1,402,262	0	0	0	50,284	.....	003.....
SCS Collar 178 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....	09/15/2011	09/14/2016	16,128	10,602,735	S&P500	(204,685)	0	-	1,190,613	.....	.....1,190,613	1,395,298	0	0	0	74,198	.....	003.....
SCS Collar 180 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	10/17/2011	10/14/2014	1,219	801,489	S&P500	(13,866)	0	-	190,240	.....	.....190,240	204,105	0	0	0	785	.....	003.....
SCS Collar 181 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	10/17/2011	10/14/2014	6,475	4,257,089	S&P500	(73,646)	0	-	544,250	.....	.....544,250	617,897	0	0	0	4,169	.....	003.....
SCS Collar 182 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	10/17/2011	10/14/2016	1,584	1,041,280	S&P500	(12,090)	0	-	331,561	.....	.....331,561	343,651	0	0	0	7,438	.....	003.....
SCS Collar 183 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	10/17/2011	10/14/2016	8,324	5,472,470	S&P500	(63,540)	0	-	1,070,970	.....	.....1,070,970	1,134,511	0	0	0	39,092	.....	003.....
SCS Collar 184 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	10/17/2011	10/14/2016	15,117	9,938,150	S&P500	(115,391)	0	-	1,294,047	.....	.....1,294,047	1,409,438	0	0	0	70,992	.....	003.....
SCS Collar 186 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	10/17/2011	10/14/2014	1,651	606,354	Russel2000	(10,766)	0	-	226,748	.....	.....226,748	237,513	0	0	0	594	.....	003.....
SCS Collar 187 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	10/17/2011	10/14/2014	7,790	2,860,582	Russel2000	(50,789)	0	-	679,090	.....	.....679,090	729,879	0	0	0	2,801	.....	003.....
SCS Collar 188 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	10/17/2011	10/14/2016	4,143	1,521,484	Russel2000	(18,133)	0	-	537,523	.....	.....537,523	555,657	0	0	0	10,868	.....	003.....
SCS Collar 189 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	10/17/2011	10/14/2016	14,425	5,297,196	Russel2000	(63,133)	0	-	1,469,428	.....	.....1,469,428	1,532,561	0	0	0	37,840	.....	003.....
SCS Collar 190 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	10/17/2011	10/14/2016	15,322	5,626,771	Russel2000	(67,061)	0	-	1,146,971	.....	.....1,146,971	1,214,032	0	0	0	40,194	.....	003.....
SCS Collar 195 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	11/15/2011	11/14/2014	925	608,398	S&P500	(11,423)	0	-	153,398	.....	.....153,398	164,821	0	0	0	1,068	.....	003.....
SCS Collar 196 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	11/15/2011	11/14/2014	7,823	5,143,154	S&P500	(96,563)	0	-	752,739	.....	.....752,739	849,302	0	0	0	9,029	.....	003.....
SCS Collar 197 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	11/15/2011	11/14/2016	1,412	928,276	S&P500	(14,948)	0	-	288,853	.....	.....288,853	303,801	0	0	0	6,768	.....	003.....
SCS Collar 198 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	11/15/2011	11/14/2016	8,803	5,787,618	S&P500	(93,198)	0	-	1,200,820	.....	.....1,200,820	1,294,018	0	0	0	42,194	.....	003.....
SCS Collar 199 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	11/15/2011	11/14/2016	23,016	15,131,537	S&P500	(243,662)	0	-	2,123,016	.....	.....2,123,016	2,366,679	0	0	0	110,316	.....	003.....
SCS Collar 201 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	11/15/2011	11/14/2014	1,074	394,367	Russel2000	(7,831)	0	-	127,437	.....	.....127,437	135,268	0	0	0	692	.....	003.....
SCS Collar 202 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	11/15/2011	11/14/2014	9,479	3,481,099	Russel2000	(69,125)	0	-	838,793	.....	.....838,793	907,918	0	0	0	6,111	.....	003.....
SCS Collar 203 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	11/15/2011	11/14/2016	2,144	787,250	Russel2000	(13,408)	0	-	242,414	.....	.....242,414	255,822	0	0	0	5,739	.....	003.....
SCS Collar 204 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	11/15/2011	11/14/2016	17,893	6,570,798	Russel2000	(111,908)	0	-	1,690,297	.....	.....1,690,297	1,802,205	0	0	0	47,904	.....	003.....
SCS Collar 205 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....	11/15/2011	11/14/2016	18,208	6,686,439	Russel2000	(113,878)	0	-	1,261,936	.....	.....1,261,936	1,375,813	0	0	0	48,747	.....	003.....
SCS Collar 211 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	JPCH.....	12/15/2011	12/15/2014	1,646	1,082,054	S&P500	(19,822)	0	-	273,498	.....	.....273,498	293,320	0	0	0	2,469	.....	003.....
SCS Collar 212 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	JPCH.....	12/15/2011	12/15/2014	7,736	5,085,814	S&P500	(93,166)	0	-	742,267	.....	.....742,267	835,433	0	0	0	11,604	.....	003.....
SCS Collar 213 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	12/15/2011	12/14/2016	2,862	1,881,848	S&P500	(33,710)	0	-	604,617	.....	.....604,617	638,326	0	0	0	13,982	.....	003.....
SCS Collar 214 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	JPCH.....	12/15/2011	12/14/2016	16,422	10,796,201	S&P500	(193,394)	0	-	2,321,352	.....	.....2,321,352	2,514,746	0	0	0	80,216	.....	003.....
SCS Collar 215 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	JPCH.....	12/15/2011	12/14/2016	26,608	17,492,929	S&P500	(313,354)	0	-	2,553,464	.....	.....2,553,464	2,866,818	0	0	0	129,973	.....	003.....
SCS Collar 217 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	JPCH.....	12/15/2011	12/15/2014	679	446,124	S&P500	(3,635)	0	-	82,353	.....	.....82,353	85,988	0	0	0	1,018	.....	003.....
SCS Collar 219 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	12/15/2011	12/15/2014	2,170	797,011	Russel2000	(15,395)	0	-	275,006	.....	.....275,006	290,401	0	0	0	1,818	.....	003.....
SCS Collar 220 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	12/15/2011	12/15/2014	10,173	3,735,799	Russel2000	(72,160)	0	-	964,002	.....	.....964,002	1,036,162	0	0	0	8,523	.....	003.....
SCS Collar 221 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	12/15/2011	12/14/2016	2,841	1,043,193	Russel2000	(19,703)	0	-	340,009	.....	.....340,009	359,712	0	0	0	7,751	.....	003.....
SCS Collar 222 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	12/15/2011	12/14/2016	24,414	8,965,610	Russel2000	(169,333)	0	-	2,431,164	.....	.....2,431,164	2,600,497	0	0	0	66,615	.....	003.....
SCS Collar 223 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	12/15/2011	12/14/2016	26,690	9,801,087	Russel2000	(185,112)	0	-	2,087,468	.....	.....2,087,468	2,272,580	0	0	0	72,822	.....	003.....
SCS Collar 225 -Russel2000...	LIFE HEDGE	N/A.....	Equity/Index	BBI.....	12/15/2011	12/15/2014	549	201,561	Russel2000	(1,732)	0	-	60,631	.....	.....60,631	62,363	0	0	0	460	.....	003.....

QE06.22

SCHEDULE DB - PART A - SECTION 1

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

QE06.23

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 23 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GEF7VJP5I7OUK5573....	11/15/2010.....	11/16/2015.....	799.....	525,285.....	S&P500.....	(2,686).....	0.....	153,503.....	.....	153,503.....	156,189.....	.....	0.....	0.....	2,790.....	.....	003.....
SCS Collar 231 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868....	01/18/2012.....	01/14/2015.....	11,245.....	7,392,853.....	S&P500.....	(166,690).....	0.....	867,212.....	.....	867,212.....	1,033,902.....	.....	0.....	0.....	19,920.....	.....	003.....
SCS Collar 232 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868....	01/18/2012.....	01/17/2017.....	8,814.....	5,794,549.....	S&P500.....	(137,968).....	0.....	1,031,438.....	.....	1,031,438.....	1,169,405.....	.....	0.....	0.....	43,952.....	.....	003.....
SCS Collar 233 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868....	01/18/2012.....	01/17/2017.....	21,591.....	14,194,630.....	S&P500.....	(337,973).....	0.....	1,696,119.....	.....	1,696,119.....	2,034,091.....	.....	0.....	0.....	107,668.....	.....	003.....
SCS Collar 235 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868....	01/18/2012.....	01/14/2015.....	532.....	349,805.....	S&P500.....	(4,074).....	0.....	52,132.....	.....	52,132.....	56,206.....	.....	0.....	0.....	943.....	.....	003.....
SCS Collar 236 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868....	01/18/2012.....	01/17/2017.....	394.....	259,336.....	S&P500.....	(1,446).....	0.....	42,852.....	.....	42,852.....	44,298.....	.....	0.....	0.....	1,967.....	.....	003.....
SCS Collar 237 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868....	01/18/2012.....	01/17/2017.....	2,653.....	974,069.....	Russel2000.....	(24,739).....	0.....	269,144.....	.....	269,144.....	293,883.....	.....	0.....	0.....	7,388.....	.....	003.....
SCS Collar 238 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868....	01/18/2012.....	01/17/2017.....	16,219.....	5,956,112.....	Russel2000.....	(151,271).....	0.....	1,369,475.....	.....	1,369,475.....	1,520,746.....	.....	0.....	0.....	45,178.....	.....	003.....
SCS Collar 239 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/18/2012.....	01/14/2015.....	1,670.....	1,097,694.....	S&P500.....	(24,752).....	0.....	231,275.....	.....	231,275.....	256,027.....	.....	0.....	0.....	2,958.....	.....	003.....
SCS Collar 24 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GEF7VJP5I7OUK5573....	11/15/2010.....	11/16/2015.....	6,389.....	4,200,636.....	S&P500.....	(24,413).....	0.....	773,077.....	.....	773,077.....	797,490.....	.....	0.....	0.....	22,315.....	.....	003.....
SCS Collar 240 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/18/2012.....	01/17/2017.....	2,186.....	1,436,953.....	S&P500.....	(34,213).....	0.....	397,090.....	.....	397,090.....	431,302.....	.....	0.....	0.....	10,899.....	.....	003.....
SCS Collar 241 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/18/2012.....	01/14/2015.....	2,679.....	983,967.....	Russel2000.....	(23,664).....	0.....	280,815.....	.....	280,815.....	304,479.....	.....	0.....	0.....	2,651.....	.....	003.....
SCS Collar 242 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/18/2012.....	01/14/2015.....	13,432.....	4,932,562.....	Russel2000.....	(118,626).....	0.....	1,031,993.....	.....	1,031,993.....	1,150,619.....	.....	0.....	0.....	13,291.....	.....	003.....
SCS Collar 243 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	01/18/2012.....	01/17/2017.....	21,698.....	7,967,875.....	Russel2000.....	(202,332).....	0.....	1,384,721.....	.....	1,384,721.....	1,587,053.....	.....	0.....	0.....	60,437.....	.....	003.....
SCS Collar 245 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GEF7VJP5I7OUK5573....	01/18/2012.....	01/17/2017.....	462.....	169,650.....	Russel2000.....	(1,009).....	0.....	45,118.....	.....	45,118.....	46,127.....	.....	0.....	0.....	1,287.....	.....	003.....
SCS Collar 25 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GEF7VJP5I7OUK5573....	11/15/2010.....	11/16/2015.....	2,009.....	1,320,623.....	S&P500.....	(8,317).....	0.....	161,053.....	.....	161,053.....	169,370.....	.....	0.....	0.....	7,015.....	.....	003.....
SCS Collar 256 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	02/15/2012.....	02/14/2017.....	248.....	162,984.....	S&P500.....	(999).....	0.....	37,788.....	.....	37,788.....	38,787.....	.....	0.....	0.....	1,257.....	.....	003.....
SCS Collar 258 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	02/15/2012.....	02/14/2017.....	328.....	215,843.....	S&P500.....	(1,323).....	0.....	33,422.....	.....	33,422.....	34,745.....	.....	0.....	0.....	1,664.....	.....	003.....
SCS Collar 259 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	02/15/2012.....	02/17/2015.....	842.....	553,557.....	S&P500.....	(6,570).....	0.....	82,914.....	.....	82,914.....	89,484.....	.....	0.....	0.....	1,714.....	.....	003.....
SCS Collar 260 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	02/15/2012.....	02/14/2017.....	9,380.....	6,166,939.....	S&P500.....	(153,213).....	0.....	1,028,670.....	.....	1,028,670.....	1,181,883.....	.....	0.....	0.....	47,550.....	.....	003.....
SCS Collar 262 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	02/15/2012.....	02/14/2017.....	16,052.....	10,552,809.....	S&P500.....	(262,176).....	0.....	1,148,194.....	.....	1,148,194.....	1,410,370.....	.....	0.....	0.....	81,368.....	.....	003.....
SCS Collar 263 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	02/15/2012.....	02/14/2017.....	3,265.....	2,146,682.....	S&P500.....	(53,333).....	0.....	570,965.....	.....	570,965.....	624,298.....	.....	0.....	0.....	16,552.....	.....	003.....
SCS Collar 264 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	02/15/2012.....	02/17/2015.....	1,711.....	1,124,732.....	S&P500.....	(26,016).....	0.....	230,029.....	.....	230,029.....	256,044.....	.....	0.....	0.....	3,483.....	.....	003.....
SCS Collar 265 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	02/15/2012.....	02/14/2017.....	25,862.....	9,497,114.....	Russel2000.....	(255,946).....	0.....	1,456,663.....	.....	1,456,663.....	1,712,608.....	.....	0.....	0.....	73,228.....	.....	003.....
SCS Collar 266 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	02/15/2012.....	02/14/2017.....	2,418.....	887,859.....	Russel2000.....	(23,928).....	0.....	216,930.....	.....	216,930.....	240,858.....	.....	0.....	0.....	6,846.....	.....	003.....
SCS Collar 267 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	02/15/2012.....	02/17/2015.....	9,005.....	5,920,262.....	S&P500.....	(136,938).....	0.....	661,239.....	.....	661,239.....	798,177.....	.....	0.....	0.....	18,333.....	.....	003.....
SCS Collar 268 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	02/15/2012.....	02/17/2015.....	980.....	360,016.....	Russel2000.....	(4,637).....	0.....	78,218.....	.....	78,218.....	82,855.....	.....	0.....	0.....	1,115.....	.....	003.....
SCS Collar 269 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	02/15/2012.....	02/17/2015.....	11,204.....	4,114,468.....	Russel2000.....	(103,228).....	0.....	748,845.....	.....	748,845.....	852,073.....	.....	0.....	0.....	12,741.....	.....	003.....
SCS Collar 270 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	02/15/2012.....	02/14/2017.....	16,511.....	6,063,428.....	Russel2000.....	(163,408).....	0.....	1,244,653.....	.....	1,244,653.....	1,408,062.....	.....	0.....	0.....	46,752.....	.....	003.....
SCS Collar 271 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	02/15/2012.....	02/17/2015.....	2,370.....	870,265.....	Russel2000.....	(21,834).....	0.....	218,668.....	.....	218,668.....	240,502.....	.....	0.....	0.....	2,695.....	.....	003.....
SCS Collar 274 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	03/15/2012.....	03/16/2015.....	1,833.....	673,094.....	Russel2000.....	(15,048).....	0.....	160,101.....	.....	160,101.....	175,150.....	.....	0.....	0.....	2,276.....	.....	003.....
SCS Collar 275 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	03/15/2012.....	03/16/2015.....	10,918.....	4,009,419.....	Russel2000.....	(89,638).....	0.....	743,154.....	.....	743,154.....	832,792.....	.....	0.....	0.....	13,560.....	.....	003.....
SCS Collar 276 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	03/15/2012.....	03/16/2015.....	4,000.....	2,629,532.....	S&P500.....	(55,396).....	0.....	522,773.....	.....	522,773.....	578,169.....	.....	0.....	0.....	8,893.....	.....	003.....
SCS Collar 277 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	03/15/2012.....	03/14/2017.....	6,130.....	2,251,158.....	Russel2000.....	(42,012).....	0.....	527,533.....	.....	527,533.....	569,545.....	.....	0.....	0.....	17,635.....	.....	003.....
SCS Collar 278 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	03/15/2012.....	03/16/2015.....	7,379.....	4,851,277.....	S&P500.....	(102,201).....	0.....	550,672.....	.....	550,672.....	652,873.....	.....	0.....	0.....	16,407.....	.....	003.....
SCS Collar 279 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	03/15/2012.....	03/14/2017.....	26,451.....	10,332,270.....	Russel2000.....	(192,826).....	0.....	4,800,297.....	.....	4,800,297.....	4,993,123.....	.....	0.....	0.....	80,942.....	.....	003.....
SCS Collar 280 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	03/15/2012.....	03/14/2017.....	24,766.....	8,475,959.....	Russel2000.....	(158,182).....	0.....	(1,300,221).....	.....	(1,300,221).....	(1,142,038).....	.....	0.....	0.....	66,400.....	.....	003.....
SCS Collar 281 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	03/15/2012.....	03/14/2017.....	4,772.....	3,137,158.....	S&P500.....	(55,179).....	0.....	777,280.....	.....	777,280.....	832,458.....	.....	0.....	0.....	24,576.....	.....	003.....
SCS Collar 282 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	03/15/2012.....	03/14/2017.....	19,701.....	12,952,206.....	S&P500.....	(227,812).....	0.....	2,198,761.....	.....	2,198,761.....	2,426,573.....	.....	0.....	0.....	101,466.....	.....	003.....
SCS Collar 283 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	03/15/2012.....	03/14/2017.....	18,732.....	12,315,211.....	S&P500.....	(216,609).....	0.....	1,434,897.....	.....	1,434,897.....	1,651,506.....	.....	0.....	0.....	96,476.....	.....	003.....
SCS Collar 285 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	03/15/2012.....	03/16/2015.....	1,602.....	1,053,219.....	S&P500.....	(9,810).....	0.....	153,236.....	.....	153,236.....	163,046.....	.....	0.....	0.....	3,562.....	.....	003.....
SCS Collar 287 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	03/15/2012.....	03/16/2015.....	570.....	209,348.....	Russel2000.....	(2,069).....	0.....	50,506.....	.....	50,506.....	52,575.....	.....	0.....	0.....	708.....	.....	003.....
SCS Collar 288 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568....	03/15/2012.....	03/16/2015.....	1,180.....	433,272.....	Russel2000.....	(4,283).....	0.....	91,671.....	.....	91,671.....	95,954.....	.....	0.....	0.....	1,465.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.24

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 3 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	10/15/2010.....	10/14/2015.....	2,730.....	1,002,525.....	Russel2000.....	(49,162).....	0.....	-.....	278,993.....	.....	278,993.....	328,155.....	0.....	0.....	0.....	5,108.....	.....	003.....
SCS Collar 303 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	04/17/2012.....	04/18/2017.....	18,029.....	11,852,629.....	S&P500.....	(284,757).....	0.....	-.....	1,139,940.....	.....	1,139,940.....	1,424,697.....	0.....	0.....	0.....	94,648.....	.....	003.....
SCS Collar 304 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	04/17/2012.....	04/14/2015.....	1,251.....	822,508.....	S&P500.....	(9,825).....	0.....	-.....	112,474.....	.....	112,474.....	122,300.....	0.....	0.....	0.....	3,014.....	.....	003.....
SCS Collar 305 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/17/2012.....	04/14/2015.....	2,140.....	1,406,773.....	S&P500.....	(33,124).....	0.....	-.....	258,795.....	.....	258,795.....	291,920.....	0.....	0.....	0.....	5,154.....	.....	003.....
SCS Collar 306 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/17/2012.....	04/14/2015.....	10,058.....	6,612,684.....	S&P500.....	(155,704).....	0.....	-.....	652,801.....	.....	652,801.....	808,505.....	0.....	0.....	0.....	24,229.....	.....	003.....
SCS Collar 307 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/17/2012.....	04/18/2017.....	4,933.....	3,243,236.....	S&P500.....	(77,912).....	0.....	-.....	761,934.....	.....	761,934.....	839,846.....	0.....	0.....	0.....	25,899.....	.....	003.....
SCS Collar 308 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/17/2012.....	04/18/2017.....	27,254.....	17,917,919.....	S&P500.....	(430,439).....	0.....	-.....	2,658,177.....	.....	2,658,177.....	3,088,616.....	0.....	0.....	0.....	143,082.....	.....	003.....
SCS Collar 310 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/17/2012.....	04/18/2017.....	131.....	129,049.....	S&P500.....	(1,548).....	0.....	-.....	35,893.....	.....	35,893.....	37,441.....	0.....	0.....	0.....	1,031.....	.....	003.....
SCS Collar 311 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/17/2012.....	04/18/2017.....	380.....	249,589.....	S&P500.....	(1,153).....	0.....	-.....	52,345.....	.....	52,345.....	53,498.....	0.....	0.....	0.....	1,993.....	.....	003.....
SCS Collar 312 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/17/2012.....	04/18/2017.....	559.....	367,292.....	S&P500.....	(1,697).....	0.....	-.....	52,145.....	.....	52,145.....	53,842.....	0.....	0.....	0.....	2,933.....	.....	003.....
SCS Collar 313 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/17/2012.....	04/14/2015.....	2,616.....	960,839.....	Russel2000.....	(23,609).....	0.....	-.....	232,572.....	.....	232,572.....	256,181.....	0.....	0.....	0.....	3,520.....	.....	003.....
SCS Collar 314 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/17/2012.....	04/14/2015.....	16,002.....	5,876,475.....	Russel2000.....	(144,395).....	0.....	-.....	967,416.....	.....	967,416.....	1,111,811.....	0.....	0.....	0.....	21,531.....	.....	003.....
SCS Collar 315 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/17/2012.....	04/18/2017.....	8,042.....	2,953,187.....	Russel2000.....	(74,039).....	0.....	-.....	717,494.....	.....	717,494.....	791,533.....	0.....	0.....	0.....	23,582.....	.....	003.....
SCS Collar 316 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/17/2012.....	04/18/2017.....	46,693.....	17,146,968.....	Russel2000.....	(429,890).....	0.....	-.....	3,377,965.....	.....	3,377,965.....	3,807,855.....	0.....	0.....	0.....	136,926.....	.....	003.....
SCS Collar 317 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/17/2012.....	04/18/2017.....	32,182.....	11,818,184.....	Russel2000.....	(296,292).....	0.....	-.....	1,725,850.....	.....	1,725,850.....	2,022,142.....	0.....	0.....	0.....	94,373.....	.....	003.....
SCS Collar 318 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/17/2012.....	04/14/2015.....	1,199.....	440,328.....	Russel2000.....	(5,488).....	0.....	-.....	86,920.....	.....	86,920.....	92,408.....	0.....	0.....	0.....	1,613.....	.....	003.....
SCS Collar 319 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/17/2012.....	04/18/2017.....	337.....	123,672.....	Russel2000.....	(596).....	0.....	-.....	28,965.....	.....	28,965.....	29,561.....	0.....	0.....	0.....	988.....	.....	003.....
SCS Collar 320 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/17/2012.....	04/18/2017.....	959.....	351,991.....	Russel2000.....	(1,697).....	0.....	-.....	65,287.....	.....	65,287.....	66,984.....	0.....	0.....	0.....	2,811.....	.....	003.....
SCS Collar 332 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/14/2015.....	1,912.....	1,256,897.....	S&P500.....	(27,333).....	0.....	-.....	245,301.....	.....	245,301.....	272,634.....	0.....	0.....	0.....	4,945.....	.....	003.....
SCS Collar 333 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/14/2015.....	10,549.....	6,935,163.....	S&P500.....	(150,814).....	0.....	-.....	743,624.....	.....	743,624.....	894,438.....	0.....	0.....	0.....	27,286.....	.....	003.....
SCS Collar 334 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/15/2017.....	4,980.....	3,274,155.....	S&P500.....	(80,647).....	0.....	-.....	912,175.....	.....	912,175.....	992,822.....	0.....	0.....	0.....	26,522.....	.....	003.....
SCS Collar 335 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/15/2017.....	22,509.....	14,798,179.....	S&P500.....	(364,498).....	0.....	-.....	2,327,013.....	.....	2,327,013.....	2,691,511.....	0.....	0.....	0.....	119,871.....	.....	003.....
SCS Collar 336 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/15/2017.....	18,142.....	11,927,177.....	S&P500.....	(293,781).....	0.....	-.....	1,195,823.....	.....	1,195,823.....	1,489,605.....	0.....	0.....	0.....	96,615.....	.....	003.....
SCS Collar 338 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/14/2015.....	361.....	237,150.....	S&P500.....	(2,520).....	0.....	-.....	66,504.....	.....	66,504.....	69,025.....	0.....	0.....	0.....	933.....	.....	003.....
SCS Collar 339 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/14/2015.....	739.....	486,158.....	S&P500.....	(5,167).....	0.....	-.....	66,949.....	.....	66,949.....	72,115.....	0.....	0.....	0.....	1,913.....	.....	003.....
SCS Collar 340 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/15/2017.....	83.....	54,842.....	S&P500.....	(333).....	0.....	-.....	12,736.....	.....	12,736.....	13,070.....	0.....	0.....	0.....	444.....	.....	003.....
SCS Collar 341 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/15/2017.....	875.....	575,090.....	S&P500.....	(3,496).....	0.....	-.....	83,818.....	.....	83,818.....	87,314.....	0.....	0.....	0.....	4,658.....	.....	003.....
SCS Collar 342 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/15/2017.....	66.....	65,216.....	S&P500.....	(1,203).....	0.....	-.....	19,950.....	.....	19,950.....	21,154.....	0.....	0.....	0.....	528.....	.....	003.....
SCS Collar 344 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/14/2015.....	3,577.....	1,313,746.....	Russel2000.....	(29,872).....	0.....	-.....	341,310.....	.....	341,310.....	371,182.....	0.....	0.....	0.....	5,169.....	.....	003.....
SCS Collar 345 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/14/2015.....	15,881.....	5,831,786.....	Russel2000.....	(132,604).....	0.....	-.....	1,005,199.....	.....	1,005,199.....	1,137,803.....	0.....	0.....	0.....	22,945.....	.....	003.....
SCS Collar 346 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/15/2017.....	6,858.....	2,518,367.....	Russel2000.....	(64,875).....	0.....	-.....	677,669.....	.....	677,669.....	742,544.....	0.....	0.....	0.....	20,400.....	.....	003.....
SCS Collar 347 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/15/2017.....	46,824.....	17,194,909.....	Russel2000.....	(442,954).....	0.....	-.....	3,551,030.....	.....	3,551,030.....	3,993,983.....	0.....	0.....	0.....	139,286.....	.....	003.....
SCS Collar 348 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/15/2017.....	32,062.....	11,774,113.....	Russel2000.....	(303,310).....	0.....	-.....	1,738,405.....	.....	1,738,405.....	2,041,715.....	0.....	0.....	0.....	95,375.....	.....	003.....
SCS Collar 350 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/14/2015.....	394.....	144,554.....	Russel2000.....	(1,606).....	0.....	-.....	41,219.....	.....	41,219.....	42,825.....	0.....	0.....	0.....	569.....	.....	003.....
SCS Collar 351 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/14/2015.....	1,192.....	437,915.....	Russel2000.....	(4,865).....	0.....	-.....	90,171.....	.....	90,171.....	95,036.....	0.....	0.....	0.....	1,723.....	.....	003.....
SCS Collar 352 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/15/2017.....	10.....	5,669.....	Russel2000.....	(68).....	0.....	-.....	1,621.....	.....	1,621.....	1,688.....	0.....	0.....	0.....	46.....	.....	003.....
SCS Collar 353 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/15/2017.....	143.....	52,436.....	Russel2000.....	(333).....	0.....	-.....	13,198.....	.....	13,198.....	13,532.....	0.....	0.....	0.....	425.....	.....	003.....
SCS Collar 354 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	05/15/2012.....	05/15/2017.....	1,092.....	401,068.....	Russel2000.....	(2,548).....	0.....	-.....	77,176.....	.....	77,176.....	79,724.....	0.....	0.....	0.....	3,249.....	.....	003.....
SCS Collar 358 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	06/15/2012.....	06/14/2017.....	70,784.....	25,993,623.....	Russel2000.....	(748,525).....	0.....	-.....	5,926,079.....	.....	5,926,079.....	6,674,604.....	0.....	0.....	0.....	213,830.....	.....	003.....
SCS Collar 359 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	06/15/2012.....	06/15/2015.....	3,050.....	2,004,837.....	S&P500.....	(46,560).....	0.....	-.....	428,863.....	.....	428,863.....	475,423.....	0.....	0.....	0.....	8,428.....	.....	003.....
SCS Collar 360 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	06/15/2012.....	06/14/2017.....	38,093.....	13,988,766.....	Russel2000.....	(402,827).....	0.....	-.....	2,349,947.....	.....	2,349,947.....	2,752,775.....	0.....	0.....	0.....	115,075.....	.....	003.....
SCS Collar 361 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	06/15/2012.....	06/15/2015.....	10,732.....	7,055,853.....	S&P500.....	(163,864).....	0.....	-.....	837,666.....	.....	837,666.....	1,001,530.....	0.....	0.....	0.....	29,661.....	.....	003.....
SCS Collar 362 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	06/15/2012.....	06/15/2015.....	432.....	158,541.....	Russel2000.....	(1,955).....	0.....	-.....	46,317.....	.....	46,317.....	48,272.....	0.....	0.....	0.....	666.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 363 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	27,209	17,887,850	S&P500	(500,922)	0	3,057,032		3,057,032	3,557,954	0	0	0	147,150		003.....
SCS Collar 364 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/15/2015	1,836	674,157	Russel2000	(8,312)	0	150,612	-	150,612	158,924	0	0	0	2,834		003.....
SCS Collar 366 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	642	235,669	Russel2000	(2,251)	0	49,268	-	49,268	51,519	0	0	0	1,939		003.....
SCS Collar 367 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/15/2015	3,592	2,361,743	S&P500	(28,317)	0	364,631	-	364,631	392,948	0	0	0	9,928		003.....
SCS Collar 368 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	350	345,155	S&P500	(5,875)	0	103,616	-	103,616	109,491	0	0	0	2,839		003.....
SCS Collar 369 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	958	630,092	S&P500	(5,852)	0	98,754	-	98,754	104,606	0	0	0	5,183		003.....
SCS Collar 372 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/15/2015	2,828	1,038,374	Russel2000	(24,798)	0	286,973	-	286,973	311,771	0	0	0	4,365		003.....
SCS Collar 373 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/15/2015	16,448	6,040,279	Russel2000	(144,251)	0	1,138,911	-	1,138,911	1,283,162	0	0	0	25,392		003.....
SCS Collar 374 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	06/15/2012	06/14/2017	6,903	4,538,423	S&P500	(127,089)	0	1,277,622	-	1,277,622	1,404,711	0	0	0	37,334		003.....
SCS Collar 381 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	19,338	12,713,460	S&P500	(356,021)	0	1,435,669	-	1,435,669	1,791,691	0	0	0	104,584		003.....
SCS Collar 382 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....	TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	9,669	3,550,753	Russel2000	(102,249)	0	1,021,897	-	1,021,897	1,124,146	0	0	0	29,209		003.....
SCS Collar 387 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653...	07/17/2012	07/14/2017	7,899	2,900,779	Russel2000	(102,324)	0	725,265	-	725,265	827,589	0	0	0	24,222		003.....
SCS Collar 388 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	07/17/2012	07/14/2017	60,413	22,185,105	Russel2000	(782,547)	0	4,184,967	-	4,184,967	4,967,514	0	0	0	185,250		003.....
SCS Collar 389 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	07/17/2012	07/14/2017	34,591	12,702,795	Russel2000	(448,072)	0	1,706,618	-	1,706,618	2,154,691	0	0	0	106,071		003.....
SCS Collar 390 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	07/17/2012	07/14/2015	784	288,011	Russel2000	(4,489)	0	75,521	-	75,521	80,010	0	0	0	1,277		003.....
SCS Collar 391 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	07/17/2012	07/14/2015	1,392	511,254	Russel2000	(7,968)	0	95,874	-	95,874	103,842	0	0	0	2,267		003.....
SCS Collar 392 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	07/17/2012	07/14/2017	193	106,109	Russel2000	(2,045)	0	28,446	-	28,446	30,490	0	0	0	886		003.....
SCS Collar 393 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	07/17/2012	07/14/2017	323	118,512	Russel2000	(1,820)	0	27,569	-	27,569	29,389	0	0	0	990		003.....
SCS Collar 394 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	07/17/2012	07/14/2017	484	177,768	Russel2000	(2,730)	0	31,239	-	31,239	33,969	0	0	0	1,484		003.....
SCS Collar 395 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	07/17/2012	07/14/2015	2,593	952,227	Russel2000	(26,216)	0	226,358	-	226,358	252,574	0	0	0	4,222		003.....
SCS Collar 396 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	07/17/2012	07/14/2015	17,314	6,358,288	Russel2000	(175,049)	0	986,190	-	986,190	1,161,239	0	0	0	28,191		003.....
SCS Collar 397 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	07/17/2012	07/14/2015	12,104	7,957,598	S&P500	(208,755)	0	748,428	-	748,428	957,183	0	0	0	35,281		003.....
SCS Collar 398 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	07/17/2012	07/14/2017	29,668	19,504,940	S&P500	(655,574)	0	2,812,879	-	2,812,879	3,468,453	0	0	0	162,870		003.....
SCS Collar 399 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	07/17/2012	07/14/2017	24,921	16,383,803	S&P500	(550,671)	0	1,365,215	-	1,365,215	1,915,886	0	0	0	136,808		003.....
SCS Collar 400 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	07/17/2012	07/14/2015	576	378,934	S&P500	(5,627)	0	98,039	-	98,039	103,667	0	0	0	1,680		003.....
SCS Collar 401 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	07/17/2012	07/14/2017	174	114,259	S&P500	(1,672)	0	23,931	-	23,931	25,603	0	0	0	954		003.....
SCS Collar 402 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	07/17/2012	07/14/2017	636	417,983	S&P500	(6,116)	0	54,055	-	54,055	60,171	0	0	0	3,490		003.....
SCS Collar 404 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653...	07/17/2012	07/14/2015	3,608	2,371,949	S&P500	(62,222)	0	426,785	-	426,785	489,006	0	0	0	10,516		003.....
SCS Collar 405 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653...	07/17/2012	07/14/2017	7,986	5,250,106	S&P500	(176,490)	0	1,333,383	-	1,333,383	1,509,873	0	0	0	43,839		003.....
SCS Collar 406 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653...	07/17/2012	07/14/2015	878	577,078	S&P500	(8,579)	0	71,756	-	71,756	80,334	0	0	0	2,559		003.....
SCS Collar 424 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653...	07/17/2012	07/14/2017	311	306,618	S&P500	(7,632)	0	89,174	-	89,174	96,806	0	0	0	2,560		003.....
SCS Collar 420 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	08/15/2012	08/14/2015	1,988	730,104	Russel2000	(19,749)	0	165,634	-	165,634	185,383	0	0	0	3,407		003.....
SCS Collar 421 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	08/15/2012	08/14/2015	23,015	8,451,670	Russel2000	(228,615)	0	1,240,342	-	1,240,342	1,468,957	0	0	0	39,444		003.....
SCS Collar 422 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	08/15/2012	08/14/2017	8,635	3,171,088	Russel2000	(101,234)	0	774,927	-	774,927	876,161	0	0	0	26,879		003.....
SCS Collar 423 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	08/15/2012	08/14/2017	63,118	23,178,399	Russel2000	(739,949)	0	4,293,111	-	4,293,111	5,033,060	0	0	0	196,469		003.....
SCS Collar 424 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	08/15/2012	08/14/2017	46,026	16,901,973	Russel2000	(539,580)	0	2,230,708	-	2,230,708	2,770,288	0	0	0	143,268		003.....
SCS Collar 426 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	08/15/2012	08/14/2015	1,921	705,447	Russel2000	(10,591)	0	126,362	-	126,362	136,953	0	0	0	3,292		003.....
SCS Collar 427 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	08/15/2012	08/14/2017	463	169,855	Russel2000	(2,014)	0	38,889	-	38,889	40,903	0	0	0	1,440		003.....
SCS Collar 428 -Russel2000...	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	08/15/2012	08/14/2017	578	212,319	Russel2000	(2,517)	0	36,725	-	36,725	39,242	0	0	0	1,800		003.....
SCS Collar 430 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653...	08/15/2012	08/14/2015	1,722	1,132,410	S&P500	(29,899)	0	194,858	-	194,858	224,757	0	0	0	5,285		003.....
SCS Collar 431 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	08/15/2012	08/14/2017	5,197	3,416,880	S&P500	(106,476)	0	762,886	-	762,886	869,362	0	0	0	28,963		003.....
SCS Collar 432 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653...	08/15/2012	08/14/2015	14,523	9,547,619	S&P500	(252,088)	0	869,200	-	869,200	1,121,288	0	0	0	44,559		003.....
SCS Collar 433 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568...	08/15/2012	08/14/2017	24,808	16,309,809	S&P500	(508,242)	0	2,220,425	-	2,220,425	2,728,667	0	0	0	138,248		003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 434 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	08/15/2012	08/14/2017	378	248,370	S&P500.....	(2,874)	0	-.....	48,523	.....	.....48,523	51,397	0	0	0	2,105	.....	003.....
SCS Collar 435 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	08/15/2012	08/14/2017	22,000	14,463,152	S&P500.....	(450,697)	0	-.....	1,177,062	.....	.....1,177,062	1,627,759	0	0	0	122,595	.....	003.....
SCS Collar 437 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	08/15/2012	08/14/2015	1,430	940,169	S&P500.....	(13,781)	0	-.....	116,671	.....	.....116,671	130,453	0	0	0	4,388	.....	003.....
SCS Collar 438 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	08/15/2012	08/14/2017	604	397,117	S&P500.....	(4,597)	0	-.....	50,326	.....	.....50,326	54,923	0	0	0	3,366	.....	003.....
SCS Collar 447 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2015	3,280	1,204,418	Russel2000.....	(37,504)	0	-.....	219,994	.....	.....219,994	257,498	0	0	0	5,889	.....	003.....
SCS Collar 448 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2015	13,210	4,851,021	Russel2000.....	(151,053)	0	-.....	578,860	.....	.....578,860	729,914	0	0	0	23,718	.....	003.....
SCS Collar 449 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2017	9,441	3,467,029	Russel2000.....	(129,068)	0	-.....	678,040	.....	.....678,040	807,109	0	0	0	29,819	.....	003.....
SCS Collar 450 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2017	66,388	24,379,506	Russel2000.....	(907,585)	0	-.....	3,647,077	.....	.....3,647,077	4,554,662	0	0	0	209,682	.....	003.....
SCS Collar 451 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2017	37,401	13,734,716	Russel2000.....	(511,307)	0	-.....	1,441,131	.....	.....1,441,131	1,952,438	0	0	0	118,129	.....	003.....
SCS Collar 452 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2015	499	183,418	Russel2000.....	(3,358)	0	-.....	38,065	.....	.....38,065	41,422	0	0	0	897	.....	003.....
SCS Collar 453 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2015	2,417	887,598	Russel2000.....	(16,248)	0	-.....	132,714	.....	.....132,714	148,962	0	0	0	4,340	.....	003.....
SCS Collar 454 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2017	580	212,921	Russel2000.....	(3,368)	0	-.....	46,754	.....	.....46,754	50,122	0	0	0	1,831	.....	003.....
SCS Collar 455 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2017	1,205	442,521	Russel2000.....	(7,000)	0	-.....	83,098	.....	.....83,098	90,098	0	0	0	3,806	.....	003.....
SCS Collar 456 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2017	566	207,787	Russel2000.....	(3,287)	0	-.....	29,797	.....	.....29,797	33,084	0	0	0	1,787	.....	003.....
SCS Collar 458 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2015	3,574	2,349,964	S&P500.....	(69,535)	0	-.....	357,398	.....	.....357,398	426,933	0	0	0	11,489	.....	003.....
SCS Collar 459 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2015	9,945	6,538,358	S&P500.....	(193,470)	0	-.....	490,502	.....	.....490,502	683,971	0	0	0	31,967	.....	003.....
SCS Collar 460 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2017	7,498	4,929,404	S&P500.....	(174,383)	0	-.....	977,830	.....	.....977,830	1,152,212	0	0	0	42,396	.....	003.....
SCS Collar 461 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2017	25,600	16,830,458	S&P500.....	(595,395)	0	-.....	1,925,436	.....	.....1,925,436	2,520,831	0	0	0	144,754	.....	003.....
SCS Collar 462 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2017	20,474	13,460,031	S&P500.....	(476,163)	0	-.....	864,629	.....	.....864,629	1,340,792	0	0	0	115,766	.....	003.....
SCS Collar 464 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2015	296	194,369	S&P500.....	(3,381)	0	-.....	39,429	.....	.....39,429	42,810	0	0	0	950	.....	003.....
SCS Collar 465 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2015	1,489	978,591	S&P500.....	(17,023)	0	-.....	103,088	.....	.....103,088	120,111	0	0	0	4,785	.....	003.....
SCS Collar 466 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2017	255	251,053	S&P500.....	(6,045)	0	-.....	61,807	.....	.....61,807	67,852	0	0	0	2,159	.....	003.....
SCS Collar 467 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2017	850	558,809	S&P500.....	(8,400)	0	-.....	96,359	.....	.....96,359	104,759	0	0	0	4,806	.....	003.....
SCS Collar 468 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	09/17/2012	09/14/2017	758	498,062	S&P500.....	(7,487)	0	-.....	54,403	.....	.....54,403	61,890	0	0	0	4,284	.....	003.....
SCS Collar 480 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	10/16/2012	10/16/2017	201	197,919	S&P500.....	(5,110)	0	-.....	49,305	.....	.....49,305	54,415	0	0	0	1,727	.....	003.....
SCS Collar 482 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	10/16/2012	10/14/2015	9,607	6,315,746	S&P500.....	(188,876)	0	-.....	877,546	.....	.....877,546	1,066,422	0	0	0	32,179	.....	003.....
SCS Collar 483 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	10/16/2012	10/14/2015	14,366	9,444,468	S&P500.....	(282,442)	0	-.....	578,945	.....	.....578,945	861,387	0	0	0	48,119	.....	003.....
SCS Collar 484 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	10/16/2012	10/16/2017	6,396	4,205,080	S&P500.....	(156,310)	0	-.....	821,872	.....	.....821,872	978,182	0	0	0	36,699	.....	003.....
SCS Collar 485 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	10/16/2012	10/16/2017	24,587	16,164,179	S&P500.....	(600,850)	0	-.....	1,622,810	.....	.....1,622,810	2,223,660	0	0	0	141,068	.....	003.....
SCS Collar 486 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	10/16/2012	10/16/2017	14,261	9,375,340	S&P500.....	(348,497)	0	-.....	454,438	.....	.....454,438	802,935	0	0	0	81,821	.....	003.....
SCS Collar 487 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	10/16/2012	10/14/2015	247	162,674	S&P500.....	(2,888)	0	-.....	32,600	.....	.....32,600	35,489	0	0	0	829	.....	003.....
SCS Collar 488 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	10/16/2012	10/14/2015	1,396	917,746	S&P500.....	(16,295)	0	-.....	84,218	.....	.....84,218	100,513	0	0	0	4,676	.....	003.....
SCS Collar 489 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	10/16/2012	10/16/2017	161	105,734	S&P500.....	(1,785)	0	-.....	17,416	.....	.....17,416	19,202	0	0	0	923	.....	003.....
SCS Collar 490 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	10/16/2012	10/16/2017	260	170,800	S&P500.....	(2,884)	0	-.....	16,345	.....	.....16,345	19,229	0	0	0	1,491	.....	003.....
SCS Collar 491 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	10/16/2012	10/14/2015	5,674	2,083,512	Russel2000.....	(64,053)	0	-.....	380,999	.....	.....380,999	445,052	0	0	0	10,615	.....	003.....
SCS Collar 492 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	10/16/2012	10/14/2015	19,700	7,234,266	Russel2000.....	(222,402)	0	-.....	789,141	.....	.....789,141	1,011,543	0	0	0	36,859	.....	003.....
SCS Collar 493 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	10/16/2012	10/14/2015	2,208	810,988	Russel2000.....	(14,803)	0	-.....	112,150	.....	.....112,150	126,953	0	0	0	4,132	.....	003.....
SCS Collar 497 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	10/16/2012	10/16/2017	10,834	3,978,451	Russel2000.....	(151,709)	0	-.....	843,916	.....	.....843,916	995,626	0	0	0	34,721	.....	003.....
SCS Collar 498 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	10/16/2012	10/16/2017	63,710	23,395,978	Russel2000.....	(892,154)	0	-.....	3,459,832	.....	.....3,459,832	4,351,987	0	0	0	204,182	.....	003.....
SCS Collar 499 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	10/16/2012	10/16/2017	35,011	12,857,106	Russel2000.....	(490,278)	0	-.....	1,209,782	.....	.....1,209,782	1,700,060	0	0	0	112,207	.....	003.....
SCS Collar 500 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	10/16/2012	10/16/2017	208	76,483	Russel2000.....	(1,322)	0	-.....	14,916	.....	.....14,916	16,237	0	0	0	667	.....	003.....
SCS Collar 503 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	10/16/2012	10/16/2017	208	76,483	Russel2000.....	(1,322)	0	-.....	10,576	.....	.....10,576	11,897	0	0	0	667	.....	003.....
SCS Collar 505 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	10/16/2012	10/14/2015	431	158,241	Russel2000.....	(6,290)	0	-.....	13,912	.....	.....13,912	20,202	0	0	0	806	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 506 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	10/16/2012	10/16/2017	251	92,307	Russel2000.....	(4,920)	0	-	6,002		6,002	10,922	0	0	0	806		003.....
SCS Collar 507 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/16/2015	10,177	6,690,737	S&P500.....	(187,496)	0	-	476,741		476,741	664,237	0	0	0	35,542		003.....
SCS Collar 508 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/14/2017	7,213	4,742,253	S&P500.....	(171,974)	0	-	1,085,768		1,085,768	1,257,742	0	0	0	41,923		003.....
SCS Collar 509 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/16/2015	239	157,389	S&P500.....	(2,626)	0	-	34,826		34,826	37,452	0	0	0	836		003.....
SCS Collar 510 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/14/2017	658	432,839	S&P500.....	(7,535)	0	-	77,370		77,370	84,905	0	0	0	3,826		003.....
SCS Collar 511 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/14/2017	151	99,108	S&P500.....	(1,725)	0	-	10,070		10,070	11,795	0	0	0	876		003.....
SCS Collar 513 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	11/15/2012	11/16/2015	3,644	2,395,900	S&P500.....	(67,141)	0	-	353,969		353,969	421,110	0	0	0	12,727		003.....
SCS Collar 514 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/16/2015	5,848	2,147,574	Russel2000.....	(61,260)	0	-	449,031		449,031	510,292	0	0	0	11,408		003.....
SCS Collar 515 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/16/2015	15,805	5,804,169	Russel2000.....	(165,565)	0	-	693,678		693,678	859,243	0	0	0	30,833		003.....
SCS Collar 516 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/14/2017	13,369	4,909,355	Russel2000.....	(181,223)	0	-	1,246,578		1,246,578	1,427,801	0	0	0	43,400		003.....
SCS Collar 517 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	11/15/2012	11/14/2017	27,428	18,031,924	S&P500.....	(653,881)	0	-	1,947,918		1,947,918	2,601,799	0	0	0	159,407		003.....
SCS Collar 518 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/16/2015	2,390	877,639	Russel2000.....	(14,908)	0	-	135,507		135,507	150,415	0	0	0	4,662		003.....
SCS Collar 519 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	11/15/2012	11/14/2017	14,569	9,577,776	S&P500.....	(347,313)	0	-	524,078		524,078	871,391	0	0	0	84,670		003.....
SCS Collar 520 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/14/2017	1,255	461,007	Russel2000.....	(8,169)	0	-	101,440		101,440	109,609	0	0	0	4,075		003.....
SCS Collar 522 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/16/2015	1,614	592,735	Russel2000.....	(21,880)	0	-	58,400		58,400	80,280	0	0	0	3,149		003.....
SCS Collar 523 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	11/15/2012	11/16/2015	1,159	762,199	S&P500.....	(12,718)	0	-	76,631		76,631	89,349	0	0	0	4,049		003.....
SCS Collar 525 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	11/15/2012	11/16/2015	525	345,395	S&P500.....	(12,525)	0	-	16,312		16,312	28,837	0	0	0	1,835		003.....
SCS Collar 526 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/14/2017	1,072	393,717	Russel2000.....	(20,031)	0	-	51,394		51,394	71,425	0	0	0	3,481		003.....
SCS Collar 528 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/14/2017	944	346,477	Russel2000.....	(17,627)	0	-	25,274		25,274	42,901	0	0	0	3,063		003.....
SCS Collar 529 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	11/15/2012	11/14/2017	77,838	28,584,188	Russel2000.....	(1,055,228)	0	-	4,623,003		4,623,003	5,678,231	0	0	0	252,692		003.....
SCS Collar 530 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	11/15/2012	11/14/2017	29,642	10,885,329	Russel2000.....	(401,848)	0	-	1,112,346		1,112,346	1,514,194	0	0	0	96,229		003.....
SCS Collar 557 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	12/17/2012	12/14/2015	643	236,167	Russel2000.....	(4,311)	0	-	43,902		43,902	48,213	0	0	0	1,296		003.....
SCS Collar 559 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	12/17/2012	12/14/2015	3,873	1,422,284	Russel2000.....	(25,962)	0	-	162,439		162,439	188,402	0	0	0	7,808		003.....
SCS Collar 561 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	5,738	2,107,038	Russel2000.....	(64,742)	0	-	350,615		350,615	415,357	0	0	0	11,567		003.....
SCS Collar 562 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	12,632	4,638,914	Russel2000.....	(142,539)	0	-	435,968		435,968	578,507	0	0	0	25,466		003.....
SCS Collar 563 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	14,713	5,402,830	Russel2000.....	(203,317)	0	-	1,062,316		1,062,316	1,265,632	0	0	0	48,386		003.....
SCS Collar 564 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	60,018	22,040,117	Russel2000.....	(829,403)	0	-	2,831,170		2,831,170	3,660,573	0	0	0	197,386		003.....
SCS Collar 565 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	29,734	10,919,126	Russel2000.....	(410,903)	0	-	859,994		859,994	1,270,898	0	0	0	97,789		003.....
SCS Collar 566 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	327	120,063	Russel2000.....	(2,020)	0	-	21,131		21,131	23,151	0	0	0	1,075		003.....
SCS Collar 567 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	783	287,623	Russel2000.....	(11,445)	0	-	39,929		39,929	51,374	0	0	0	1,579		003.....
SCS Collar 568 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	2,256	828,566	Russel2000.....	(32,970)	0	-	60,127		60,127	93,097	0	0	0	4,549		003.....
SCS Collar 569 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	862	316,649	Russel2000.....	(16,709)	0	-	15,519		15,519	32,227	0	0	0	2,836		003.....
SCS Collar 571 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	411	405,390	S&P500.....	(9,878)	0	-	105,369		105,369	115,247	0	0	0	3,631		003.....
SCS Collar 572 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	493	324,036	S&P500.....	(5,217)	0	-	49,617		49,617	54,834	0	0	0	2,902		003.....
SCS Collar 574 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	889	584,644	S&P500.....	(22,260)	0	-	20,055		20,055	42,315	0	0	0	3,210		003.....
SCS Collar 575 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	5,122	3,367,217	S&P500.....	(98,999)	0	-	452,650		452,650	551,649	0	0	0	18,485		003.....
SCS Collar 576 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	8,765	5,762,326	S&P500.....	(169,417)	0	-	339,254		339,254	508,671	0	0	0	31,634		003.....
SCS Collar 577 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	6,739	4,430,331	S&P500.....	(159,525)	0	-	846,954		846,954	1,006,480	0	0	0	39,677		003.....
SCS Collar 578 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	23,132	15,207,631	S&P500.....	(547,590)	0	-	1,434,112		1,434,112	1,981,702	0	0	0	136,196		003.....
SCS Collar 579 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	12,645	8,313,247	S&P500.....	(299,340)	0	-	349,852		349,852	649,192	0	0	0	74,451		003.....
SCS Collar 581 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	256	168,223	S&P500.....	(2,938)	0	-	33,059		33,059	35,997	0	0	0	924		003.....
SCS Collar 582 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	1,089	715,637	S&P500.....	(12,498)	0	-	63,377		63,377	75,874	0	0	0	3,929		003.....
SCS Collar 594 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	01/15/2013	01/16/2018	756	277,723	Russel2000.....	(4,182)	0	-	51,669		51,669	55,851	0	0	0	2,522		003.....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 595 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	01/15/2013	01/14/2016	343	125,785	Russel2000	(5,161)	0	-	7,037		7,037	12,198	0	0	0	714		003
SCS Collar 596 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	01/15/2013	01/14/2016	7,658	2,812,101	Russel2000	(88,333)	0	-	387,374		387,374	475,707	0	0	0	15,972		003
SCS Collar 597 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	01/15/2013	01/14/2016	14,230	5,225,675	Russel2000	(164,148)	0	-	401,636		401,636	565,784	0	0	0	29,681		003
SCS Collar 598 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	01/15/2013	01/16/2018	14,091	5,174,614	Russel2000	(192,210)	0	-	810,297		810,297	1,002,507	0	0	0	46,991		003
SCS Collar 599 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	01/15/2013	01/16/2018	59,111	21,707,227	Russel2000	(806,312)	0	-	2,355,757		2,355,757	3,162,069	0	0	0	197,125		003
SCS Collar 600 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41....	10/15/2010	10/14/2015	243	89,236	Russel2000	(1,327)	0	-	18,682		18,682	20,009	0	0	0	455		003
SCS Collar 600 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	01/15/2013	01/16/2018	30,136	11,066,576	Russel2000	(411,066)	0	-	743,065		743,065	1,154,131	0	0	0	100,496		003
SCS Collar 601 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	01/15/2013	01/14/2016	495	181,828	Russel2000	(3,304)	0	-	30,247		30,247	33,551	0	0	0	1,033		003
SCS Collar 602 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	01/15/2013	01/14/2016	1,184	434,643	Russel2000	(7,898)	0	-	45,824		45,824	53,722	0	0	0	2,469		003
SCS Collar 603 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	01/15/2013	01/16/2018	878	322,557	Russel2000	(4,856)	0	-	48,032		48,032	52,888	0	0	0	2,929		003
SCS Collar 604 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	01/15/2013	01/16/2018	421	154,429	Russel2000	(8,217)	0	-	19,314		19,314	27,531	0	0	0	1,402		003
SCS Collar 605 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	01/15/2013	01/16/2018	1,102	404,753	Russel2000	(21,538)	0	-	31,749		31,749	53,286	0	0	0	3,676		003
SCS Collar 609 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	01/15/2013	01/14/2016	6,153	4,045,476	S&P500	(118,147)	0	-	527,206		527,206	645,353	0	0	0	22,978		003
SCS Collar 610 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	01/15/2013	01/14/2016	8,676	5,703,853	S&P500	(166,579)	0	-	326,145		326,145	492,724	0	0	0	32,397		003
SCS Collar 611 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	01/15/2013	01/16/2018	7,818	5,139,898	S&P500	(177,498)	0	-	986,250		986,250	1,163,749	0	0	0	46,676		003
SCS Collar 612 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	01/15/2013	01/16/2018	23,819	15,659,474	S&P500	(540,776)	0	-	1,538,939		1,538,939	2,079,715	0	0	0	142,205		003
SCS Collar 613 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	01/15/2013	01/16/2018	11,113	7,305,968	S&P500	(252,300)	0	-	325,136		325,136	577,436	0	0	0	66,346		003
SCS Collar 614 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	01/15/2013	01/14/2016	499	328,193	S&P500	(5,545)	0	-	63,098		63,098	68,643	0	0	0	1,864		003
SCS Collar 615 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	01/15/2013	01/14/2016	1,066	700,591	S&P500	(11,836)	0	-	60,647		60,647	72,483	0	0	0	3,979		003
SCS Collar 617 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	01/15/2013	01/16/2018	550	361,682	S&P500	(5,063)	0	-	57,838		57,838	62,901	0	0	0	3,284		003
SCS Collar 618 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	01/15/2013	01/16/2018	53	34,829	S&P500	(488)	0	-	3,156		3,156	3,644	0	0	0	316		003
SCS Collar 619 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	01/15/2013	01/16/2018	497	326,854	S&P500	(16,170)	0	-	43,049		43,049	59,218	0	0	0	2,968		003
SCS Collar 620 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	01/15/2013	01/16/2018	226	148,691	S&P500	(7,356)	0	-	8,764		8,764	16,120	0	0	0	1,350		003
SCS Collar 622 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	01/15/2013	01/16/2018	634	625,575	S&P500	(14,711)	0	-	151,039		151,039	165,750	0	0	0	5,681		003
SCS Collar 633 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	02/15/2013	02/14/2018	9,005	5,920,283	S&P500	(185,035)	0	-	1,045,290		1,045,290	1,230,325	0	0	0	54,406		003
SCS Collar 635 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	02/15/2013	02/16/2016	288	189,470	S&P500	(3,062)	0	-	31,695		31,695	34,756	0	0	0	1,113		003
SCS Collar 636 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	02/15/2013	02/16/2016	5,531	2,031,146	Russel2000	(63,808)	0	-	218,900		218,900	282,708	0	0	0	11,934		003
SCS Collar 637 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	02/15/2013	02/16/2016	8,124	2,983,470	Russel2000	(93,725)	0	-	162,356		162,356	256,081	0	0	0	17,529		003
SCS Collar 638 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	02/15/2013	02/14/2018	15,030	5,519,419	Russel2000	(187,590)	0	-	745,542		745,542	933,132	0	0	0	50,722		003
SCS Collar 639 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	02/15/2013	02/14/2018	46,156	16,949,688	Russel2000	(576,074)	0	-	1,579,207		1,579,207	2,155,280	0	0	0	155,764		003
SCS Collar 640 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	02/15/2013	02/14/2018	20,265	7,441,967	Russel2000	(252,932)	0	-	445,692		445,692	698,624	0	0	0	68,390		003
SCS Collar 641 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	02/15/2013	02/16/2016	1,219	447,520	Russel2000	(7,864)	0	-	37,027		37,027	44,891	0	0	0	2,629		003
SCS Collar 642 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	02/15/2013	02/14/2018	975	358,016	Russel2000	(3,921)	0	-	47,724		47,724	51,645	0	0	0	3,290		003
SCS Collar 643 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	02/15/2013	02/14/2018	1,160	426,039	Russel2000	(4,666)	0	-	40,608		40,608	45,274	0	0	0	3,915		003
SCS Collar 644 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	02/15/2013	02/16/2016	884	324,602	Russel2000	(13,464)	0	-	27,994		27,994	41,458	0	0	0	1,907		003
SCS Collar 645 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGR	02/15/2013	02/14/2018	494	181,395	Russel2000	(9,204)	0	-	19,081		19,081	28,285	0	0	0	1,667		003
SCS Collar 652 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	02/15/2013	02/16/2016	4,388	2,884,873	S&P500	(83,345)	0	-	315,262		315,262	398,607	0	0	0	16,950		003
SCS Collar 653 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	02/15/2013	02/16/2016	4,736	3,113,276	S&P500	(89,943)	0	-	132,675		132,675	222,619	0	0	0	18,292		003
SCS Collar 654 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	02/15/2013	02/14/2018	18,484	12,152,024	S&P500	(379,787)	0	-	1,028,583		1,028,583	1,408,371	0	0	0	111,674		003
SCS Collar 655 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	02/15/2013	02/14/2018	7,088	4,660,178	S&P500	(145,645)	0	-	170,832		170,832	316,476	0	0	0	42,826		003
SCS Collar 656 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	02/15/2013	02/16/2016	255	167,408	S&P500	(2,705)	0	-	12,083		12,083	14,788	0	0	0	984		003
SCS Collar 657 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	02/15/2013	02/14/2018	975	641,083	S&P500	(6,455)	0	-	52,854		52,854	59,310	0	0	0	5,891		003
SCS Collar 659 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC	02/15/2013	02/16/2016	499	328,327	S&P500	(12,524)	0	-	25,203		25,203	37,726	0	0	0	1,929		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 660 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	02/15/2013	02/16/2016	445	163,494	Russel2000	(6,782)	0	-	5,481		5,481	12,263	0	0	0	961		003.....
SCS Collar 668 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	02/15/2013	02/14/2018	507	499,629	S&P500	(7,508)	0	-	110,011		110,011	117,519	0	0	0	4,591		003.....
SCS Collar 669 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	03/15/2013	03/14/2018	19,701	7,234,783	Russel2000	(248,636)	0	-	745,106		745,106	993,742	0	0	0	67,237		003.....
SCS Collar 670 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	03/15/2013	03/14/2018	42,757	15,701,384	Russel2000	(539,606)	0	-	1,066,435		1,066,435	1,606,041	0	0	0	145,921		003.....
SCS Collar 671 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	03/15/2013	03/14/2018	9,424	3,460,662	Russel2000	(118,932)	0	-	144,738		144,738	263,670	0	0	0	32,162		003.....
SCS Collar 672 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	03/15/2013	03/14/2018	318	116,822	Russel2000	(1,239)	0	-	8,694		8,694	9,934	0	0	0	1,086		003.....
SCS Collar 673 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	03/15/2013	03/14/2018	617	226,703	Russel2000	(11,709)	0	-	2,907		2,907	14,616	0	0	0	2,107		003.....
SCS Collar 675 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	03/15/2013	03/14/2018	145	142,794	S&P500	(1,977)	0	-	28,856		28,856	30,833	0	0	0	1,327		003.....
SCS Collar 676 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	03/15/2013	03/14/2016	9,701	3,562,446	Russel2000	(115,839)	0	-	135,183		135,183	251,022	0	0	0	21,484		003.....
SCS Collar 687 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/15/2013	03/14/2016	4,955	3,257,874	S&P500	(96,962)	0	-	111,008		111,008	207,970	0	0	0	19,647		003.....
SCS Collar 688 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/15/2013	03/14/2018	11,074	7,280,298	S&P500	(229,008)	0	-	1,049,578		1,049,578	1,278,586	0	0	0	67,660		003.....
SCS Collar 689 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/15/2013	03/14/2018	18,155	11,935,849	S&P500	(375,452)	0	-	850,768		850,768	1,226,220	0	0	0	110,926		003.....
SCS Collar 690 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/15/2013	03/14/2018	7,126	4,684,615	S&P500	(147,358)	0	-	135,197		135,197	282,556	0	0	0	43,537		003.....
SCS Collar 691 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/15/2013	03/14/2016	192	126,373	S&P500	(2,112)	0	-	17,117		17,117	19,229	0	0	0	762		003.....
SCS Collar 692 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/15/2013	03/14/2016	129	84,668	S&P500	(1,415)	0	-	5,387		5,387	6,802	0	0	0	511		003.....
SCS Collar 694 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/15/2013	03/14/2018	459	302,029	S&P500	(14,278)	0	-	10,972		10,972	25,251	0	0	0	2,807		003.....
SCS Collar 696 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/15/2013	03/14/2016	5,852	2,149,036	Russel2000	(69,874)	0	-	166,677		166,677	236,551	0	0	0	12,960		003.....
SCS Collar 698 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/15/2013	03/14/2016	526	193,159	Russel2000	(8,283)	0	-	12,102		12,102	20,385	0	0	0	1,165		003.....
SCS Collar 699 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	03/15/2013	03/14/2016	743	272,967	Russel2000	(11,705)	0	-	6,146		6,146	17,851	0	0	0	1,646		003.....
SCS Collar 701 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	03/15/2013	03/14/2016	5,153	3,388,037	S&P500	(100,832)	0	-	299,963		299,963	400,795	0	0	0	20,432		003.....
SCS Collar 703 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	04/16/2013	04/14/2016	9,335	3,428,041	Russel2000	(115,408)	0	-	325,564		325,564	440,972	0	0	0	21,269		003.....
SCS Collar 704 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	04/16/2013	04/14/2016	920	337,675	Russel2000	(6,707)	0	-	41,990		41,990	48,697	0	0	0	2,095		003.....
SCS Collar 705 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	04/16/2013	04/14/2016	481	176,588	Russel2000	(3,508)	0	-	12,980		12,980	16,488	0	0	0	1,096		003.....
SCS Collar 706 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	04/16/2013	04/14/2016	526	193,300	Russel2000	(8,448)	0	-	5,702		5,702	14,150	0	0	0	1,199		003.....
SCS Collar 707 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	04/16/2013	04/16/2018	767	281,588	Russel2000	(16,057)	0	-	24,341		24,341	40,398	0	0	0	2,651		003.....
SCS Collar 715 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/16/2013	04/14/2016	10,010	6,581,106	S&P500	(210,518)	0	-	626,080		626,080	836,597	0	0	0	40,831		003.....
SCS Collar 716 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/16/2013	04/16/2018	17,338	11,398,566	S&P500	(436,226)	0	-	1,508,139		1,508,139	1,944,365	0	0	0	107,310		003.....
SCS Collar 717 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/16/2013	04/16/2018	23,656	15,552,152	S&P500	(595,184)	0	-	1,000,228		1,000,228	1,595,413	0	0	0	146,414		003.....
SCS Collar 719 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/16/2013	04/14/2016	831	546,129	S&P500	(10,290)	0	-	75,708		75,708	85,998	0	0	0	3,388		003.....
SCS Collar 720 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/16/2013	04/14/2016	253	166,595	S&P500	(3,139)	0	-	10,237		10,237	13,376	0	0	0	1,034		003.....
SCS Collar 721 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/16/2013	04/16/2018	347	227,971	S&P500	(3,720)	0	-	25,722		25,722	29,441	0	0	0	2,146		003.....
SCS Collar 722 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	04/16/2013	04/14/2016	299	196,657	S&P500	(8,172)	0	-	13,620		13,620	21,793	0	0	0	1,220		003.....
SCS Collar 726 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	04/16/2013	04/16/2018	276	271,821	S&P500	(4,275)	0	-	53,526		53,526	57,801	0	0	0	2,559		003.....
SCS Collar 728 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	04/16/2013	04/14/2016	11,957	4,390,950	Russel2000	(147,458)	0	-	219,544		219,544	367,002	0	0	0	27,243		003.....
SCS Collar 729 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	04/16/2013	04/16/2018	29,259	10,744,712	Russel2000	(431,700)	0	-	1,333,762		1,333,762	1,765,462	0	0	0	101,155		003.....
SCS Collar 730 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	04/16/2013	04/16/2018	54,597	20,049,236	Russel2000	(805,536)	0	-	1,665,264		1,665,264	2,470,799	0	0	0	188,751		003.....
SCS Collar 731 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	04/16/2013	04/16/2018	12,620	4,634,365	Russel2000	(186,199)	0	-	225,084		225,084	411,283	0	0	0	43,630		003.....
SCS Collar 733 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	04/16/2013	04/16/2018	465	170,628	Russel2000	(2,923)	0	-	27,605		27,605	30,528	0	0	0	1,606		003.....
SCS Collar 734 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	04/16/2013	04/16/2018	354	130,053	Russel2000	(2,228)	0	-	15,425		15,425	17,653	0	0	0	1,224		003.....
SCS Collar 735 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	04/16/2013	04/14/2016	767	281,588	Russel2000	(12,284)	0	-	21,429		21,429	33,712	0	0	0	1,747		003.....
SCS Collar 736 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	04/16/2013	04/16/2018	185	68,017	Russel2000	(3,873)	0	-	1,327		1,327	5,199	0	0	0	640		003.....
SCS Collar 737 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	04/16/2013	04/14/2016	5,638	3,706,413	S&P500	(118,567)	0	-	119,275		119,275	237,842	0	0	0	22,996		003.....
SCS Collar 743 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	05/15/2013	05/16/2016	532	349,569	S&P500	(6,374)	0	-	39,685		39,685	46,059	0	0	0	2,230		003.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 747 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.....	05/15/2013.....	05/16/2016.....	248.....	162,893.....	S&P500.....(2,970).....	0.....	-.....	-.....	9,020.....	.....	9,020.....	11,990.....	0.....	0.....	0.....	1,039.....	.....	003.....
SCS Collar 748 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.....	05/15/2013.....	05/14/2018.....	722.....	474,411.....	S&P500.....(5,087).....	0.....	-.....	-.....	74,079.....	.....	74,079.....	79,166.....	0.....	0.....	0.....	4,514.....	.....	003.....
SCS Collar 750 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.....	05/15/2013.....	05/16/2016.....	177.....	116,523.....	S&P500.....(4,920).....	0.....	-.....	-.....	6,324.....	.....	6,324.....	11,243.....	0.....	0.....	0.....	743.....	.....	003.....
SCS Collar 756 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	05/15/2013.....	05/16/2016.....	6,185.....	4,066,381.....	S&P500.....(130,610).....	0.....	-.....	-.....	319,090.....	.....	319,090.....	449,700.....	0.....	0.....	0.....	25,937.....	.....	003.....
SCS Collar 757 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	05/15/2013.....	05/14/2018.....	29,437.....	10,810,141.....	Russel2000.....(390,328).....	0.....	-.....	-.....	1,100,933.....	.....	1,100,933.....	1,491,261.....	0.....	0.....	0.....	102,866.....	.....	003.....
SCS Collar 758 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	05/15/2013.....	05/14/2018.....	41,725.....	15,322,540.....	Russel2000.....(553,260).....	0.....	-.....	-.....	868,225.....	.....	868,225.....	1,421,485.....	0.....	0.....	0.....	145,804.....	.....	003.....
SCS Collar 759 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	05/15/2013.....	05/14/2018.....	631.....	231,805.....	Russel2000.....(2,652).....	0.....	-.....	-.....	26,432.....	.....	26,432.....	29,084.....	0.....	0.....	0.....	2,206.....	.....	003.....
SCS Collar 760 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	05/15/2013.....	05/14/2018.....	416.....	152,679.....	Russel2000.....(8,252).....	0.....	-.....	-.....	9,114.....	.....	9,114.....	17,365.....	0.....	0.....	0.....	1,453.....	.....	003.....
SCS Collar 766 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653.....	05/15/2013.....	05/16/2016.....	4,228.....	2,779,884.....	S&P500.....(89,288).....	0.....	-.....	-.....	75,910.....	.....	75,910.....	165,199.....	0.....	0.....	0.....	17,731.....	.....	003.....
SCS Collar 767 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653.....	05/15/2013.....	05/14/2018.....	12,942.....	8,508,479.....	S&P500.....(287,957).....	0.....	-.....	-.....	889,100.....	.....	889,100.....	1,177,058.....	0.....	0.....	0.....	80,964.....	.....	003.....
SCS Collar 768 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653.....	05/15/2013.....	05/14/2018.....	15,682.....	10,309,830.....	S&P500.....(348,921).....	0.....	-.....	-.....	559,406.....	.....	559,406.....	908,327.....	0.....	0.....	0.....	98,105.....	.....	003.....
SCS Collar 769 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653.....	05/15/2013.....	05/14/2018.....	13,081.....	8,600,032.....	S&P500.....(291,056).....	0.....	-.....	-.....	181,975.....	.....	181,975.....	473,031.....	0.....	0.....	0.....	81,835.....	.....	003.....
SCS Collar 770 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653.....	05/15/2013.....	05/14/2018.....	36.....	23,786.....	S&P500.....(255).....	0.....	-.....	-.....	1,437.....	.....	1,437.....	1,692.....	0.....	0.....	0.....	226.....	.....	003.....
SCS Collar 771 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653.....	05/15/2013.....	05/16/2016.....	10,349.....	3,800,264.....	Russel2000.....(130,228).....	0.....	-.....	-.....	241,845.....	.....	241,845.....	372,073.....	0.....	0.....	0.....	24,240.....	.....	003.....
SCS Collar 772 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653.....	05/15/2013.....	05/16/2016.....	5,827.....	2,139,741.....	Russel2000.....(73,325).....	0.....	-.....	-.....	67,228.....	.....	67,228.....	140,553.....	0.....	0.....	0.....	13,648.....	.....	003.....
SCS Collar 773 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653.....	05/15/2013.....	05/14/2018.....	8,452.....	3,103,741.....	Russel2000.....(112,068).....	0.....	-.....	-.....	87,996.....	.....	87,996.....	200,064.....	0.....	0.....	0.....	29,534.....	.....	003.....
SCS Collar 774 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653.....	05/15/2013.....	05/16/2016.....	983.....	361,085.....	Russel2000.....(7,024).....	0.....	-.....	-.....	31,134.....	.....	31,134.....	38,159.....	0.....	0.....	0.....	2,303.....	.....	003.....
SCS Collar 775 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653.....	05/15/2013.....	05/16/2016.....	479.....	176,081.....	Russel2000.....(3,425).....	0.....	-.....	-.....	9,968.....	.....	9,968.....	13,394.....	0.....	0.....	0.....	1,123.....	.....	003.....
SCS Collar 777 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653.....	05/15/2013.....	05/16/2016.....	222.....	81,359.....	Russel2000.....(3,665).....	0.....	-.....	-.....	3,891.....	.....	3,891.....	7,556.....	0.....	0.....	0.....	519.....	.....	003.....
SCS Collar 778 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653.....	05/15/2013.....	05/16/2016.....	337.....	123,707.....	Russel2000.....(5,572).....	0.....	-.....	-.....	2,137.....	.....	2,137.....	7,710.....	0.....	0.....	0.....	789.....	.....	003.....
SCS Collar 779 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653.....	05/15/2013.....	05/14/2018.....	577.....	211,742.....	Russel2000.....(11,444).....	0.....	-.....	-.....	5,992.....	.....	5,992.....	17,435.....	0.....	0.....	0.....	2,015.....	.....	003.....
SCS Collar 788 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPGFNF3BB653.....	06/17/2013.....	06/14/2018.....	15.....	5,574.....	Russel2000.....(251).....	0.....	-.....	-.....	84.....	.....	84.....	334.....	0.....	0.....	0.....	54.....	.....	003.....
SCS Collar 792 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.....	06/17/2013.....	06/14/2016.....	6,578.....	4,324,733.....	S&P500.....(124,416).....	0.....	-.....	-.....	397,528.....	.....	397,528.....	521,945.....	0.....	0.....	0.....	28,251.....	.....	003.....
SCS Collar 793 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.....	06/17/2013.....	06/14/2016.....	912.....	599,253.....	S&P500.....(9,048).....	0.....	-.....	-.....	74,753.....	.....	74,753.....	83,801.....	0.....	0.....	0.....	3,915.....	.....	003.....
SCS Collar 794 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.....	06/17/2013.....	06/14/2018.....	1,199.....	788,174.....	S&P500.....(1,770).....	0.....	-.....	-.....	132,590.....	.....	132,590.....	134,360.....	0.....	0.....	0.....	7,587.....	.....	003.....
SCS Collar 795 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSW5Y7OE568.....	06/17/2013.....	06/14/2016.....	439.....	288,797.....	S&P500.....(11,181).....	0.....	-.....	-.....	19,946.....	.....	19,946.....	31,128.....	0.....	0.....	0.....	1,887.....	.....	003.....
SCS Collar 8 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....	10/15/2010.....	10/14/2015.....	4,998.....	3,285,835.....	S&P500.....(45,716).....	0.....	-.....	-.....	637,536.....	.....	637,536.....	683,251.....	0.....	0.....	0.....	16,741.....	.....	003.....
SCS Collar 804 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	06/17/2013.....	06/14/2016.....	9,387.....	3,447,198.....	Russel2000.....(107,010).....	0.....	-.....	-.....	271,817.....	.....	271,817.....	378,828.....	0.....	0.....	0.....	22,518.....	.....	003.....
SCS Collar 805 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	06/17/2013.....	06/14/2016.....	8,935.....	3,281,028.....	Russel2000.....(101,852).....	0.....	-.....	-.....	152,975.....	.....	152,975.....	254,827.....	0.....	0.....	0.....	21,433.....	.....	003.....
SCS Collar 806 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	06/17/2013.....	06/14/2018.....	34,730.....	12,753,854.....	Russel2000.....(344,795).....	0.....	-.....	-.....	1,456,256.....	.....	1,456,256.....	1,801,052.....	0.....	0.....	0.....	122,776.....	.....	003.....
SCS Collar 807 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	06/17/2013.....	06/14/2018.....	57,164.....	20,992,111.....	Russel2000.....(567,513).....	0.....	-.....	-.....	2,039,527.....	.....	2,039,527.....	2,607,041.....	0.....	0.....	0.....	202,082.....	.....	003.....
SCS Collar 808 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	06/17/2013.....	06/14/2016.....	1,333.....	489,589.....	Russel2000.....(7,977).....	0.....	-.....	-.....	47,005.....	.....	47,005.....	54,982.....	0.....	0.....	0.....	3,198.....	.....	003.....
SCS Collar 809 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	06/17/2013.....	06/14/2018.....	13,955.....	5,124,515.....	Russel2000.....(138,539).....	0.....	-.....	-.....	282,715.....	.....	282,715.....	421,254.....	0.....	0.....	0.....	49,332.....	.....	003.....
SCS Collar 810 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	06/17/2013.....	06/14/2018.....	2,332.....	856,502.....	Russel2000.....(2,074).....	0.....	-.....	-.....	109,338.....	.....	109,338.....	111,412.....	0.....	0.....	0.....	8,245.....	.....	003.....
SCS Collar 811 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	06/17/2013.....	06/14/2018.....	1,036.....	380,296.....	Russel2000.....(921).....	0.....	-.....	-.....	36,426.....	.....	36,426.....	37,347.....	0.....	0.....	0.....	3,661.....	.....	003.....
SCS Collar 812 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	06/17/2013.....	06/14/2016.....	1,069.....	392,564.....	Russel2000.....(16,400).....	0.....	-.....	-.....	22,924.....	.....	22,924.....	39,323.....	0.....	0.....	0.....	2,564.....	.....	003.....
SCS Collar 813 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	06/17/2013.....	06/14/2018.....	583.....	214,126.....	Russel2000.....(9,623).....	0.....	-.....	-.....	19,533.....	.....	19,533.....	29,156.....	0.....	0.....	0.....	2,061.....	.....	003.....
SCS Collar 814 -Russel2000..	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	06/17/2013.....	06/14/2018.....	328.....	120,446.....	Russel2000.....(5,413).....	0.....	-.....	-.....	5,537.....	.....	5,537.....	10,950.....	0.....	0.....	0.....	1,159.....	.....	003.....
SCS Collar 816 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWTFZYICNSX8D621K86.....	06/17/2013.....	06/14/2016.....	4,574.....	3,007,097.....	S&P500.....(89,264).....	0.....	-.....	-.....	115,141.....	.....	115,141.....	204,406.....	0.....	0.....	0.....	19,643.....	.....	003.....
SCS Collar 817 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWTFZYICNSX8D621K86.....	06/17/2013.....	06/14/2018.....	17,407.....	11,443,575.....	S&P500.....(290,055).....	0.....	-.....	-.....	1,488,513.....	.....	1,488,513.....	1,778,568.....	0.....	0.....	0.....	110,163.....	.....	003.....
SCS Collar 818 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWTFZYICNSX8D621K86.....	06/17/2013.....	06/14/2018.....	19,641.....	12,912,829.....	S&P500.....(342,855).....	0.....	-.....	-.....	953,375.....	.....	953,375.....	1,296,231.....	0.....	0.....	0.....	124,307.....	.....	003.....
SCS Collar 819 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWTFZYICNSX8D621K86.....	06/17/2013.....	06/14/2018.....	5,171.....	3,399,380.....	S&P500.....(87,858).....	0.....	-.....	-.....	133,967.....	.....	133,967.....	221,825.....	0.....	0.....	0.....	32,724.....	.....	003.....
SCS Collar 820 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWTFZYICNSX8D621K86.....	06/17/2013.....	06/14/2016.....	192.....	126,349.....	S&P500.....(2,065).....	0.....	-.....	-.....	8,271.....	.....	8,271.....	10,336.....	0.....	0.....	0.....	825.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 821 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	06/17/2013.....	06/14/2018.....	776.....	510,208.....	S&P500.....	(1,484).....	0.....	-.....	62,673.....	.....	62,673.....	64,157.....	0.....	0.....	0.....	4,912.....	.....	003.....
SCS Collar 822 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	06/17/2013.....	06/14/2018.....	18.....	12,033.....	S&P500.....	(34).....	0.....	-.....	966.....	.....	966.....	1,000.....	0.....	0.....	0.....	116.....	.....	003.....
SCS Collar 823 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	06/17/2013.....	06/14/2016.....	1,047.....	688,299.....	S&P500.....	(27,559).....	0.....	-.....	14,334.....	.....	14,334.....	41,893.....	0.....	0.....	0.....	4,496.....	.....	003.....
SCS Collar 824 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	06/17/2013.....	06/14/2018.....	415.....	273,154.....	S&P500.....	(11,377).....	0.....	-.....	12,782.....	.....	12,782.....	24,159.....	0.....	0.....	0.....	2,630.....	.....	003.....
SCS Collar 825 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	06/17/2013.....	06/14/2018.....	642.....	422,365.....	S&P500.....	(18,217).....	0.....	-.....	4,973.....	.....	4,973.....	23,190.....	0.....	0.....	0.....	4,066.....	.....	003.....
SCS Collar 826 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	06/17/2013.....	06/14/2016.....	453.....	166,170.....	Russel2000.....	(2,707).....	0.....	-.....	10,899.....	.....	10,899.....	13,606.....	0.....	0.....	0.....	1,085.....	.....	003.....
SCS Collar 827 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	06/17/2013.....	06/14/2018.....	346.....	127,137.....	Russel2000.....	(308).....	0.....	-.....	14,698.....	.....	14,698.....	15,005.....	0.....	0.....	0.....	1,224.....	.....	003.....
SCS Collar 828 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	06/17/2013.....	06/14/2016.....	371.....	136,059.....	Russel2000.....	(5,868).....	0.....	-.....	3,372.....	.....	3,372.....	9,240.....	0.....	0.....	0.....	889.....	.....	003.....
SCS Collar 830 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/16/2013.....	07/14/2016.....	4,721.....	3,103,875.....	S&P500.....	(78,401).....	0.....	-.....	103,828.....	.....	103,828.....	182,229.....	0.....	0.....	0.....	20,758.....	.....	003.....
SCS Collar 831 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/16/2013.....	07/16/2018.....	7,064.....	4,644,046.....	S&P500.....	(54,548).....	0.....	-.....	212,490.....	.....	212,490.....	267,038.....	0.....	0.....	0.....	45,232.....	.....	003.....
SCS Collar 832 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/16/2013.....	07/14/2016.....	757.....	497,702.....	S&P500.....	(5,605).....	0.....	-.....	53,822.....	.....	53,822.....	59,427.....	0.....	0.....	0.....	3,329.....	.....	003.....
SCS Collar 833 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/16/2013.....	07/14/2016.....	209.....	137,662.....	S&P500.....	(1,550).....	0.....	-.....	8,232.....	.....	8,232.....	9,782.....	0.....	0.....	0.....	921.....	.....	003.....
SCS Collar 834 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/16/2013.....	07/16/2018.....	648.....	425,930.....	S&P500.....	(12,243).....	0.....	-.....	8,139.....	.....	8,139.....	20,382.....	0.....	0.....	0.....	4,148.....	.....	003.....
SCS Collar 835 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/16/2013.....	07/14/2016.....	3,752.....	1,377,692.....	Russel2000.....	(38,606).....	0.....	-.....	56,206.....	.....	56,206.....	94,812.....	0.....	0.....	0.....	9,214.....	.....	003.....
SCS Collar 836 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/16/2013.....	07/14/2016.....	6,969.....	2,559,176.....	Russel2000.....	(71,714).....	0.....	-.....	59,710.....	.....	59,710.....	131,424.....	0.....	0.....	0.....	17,115.....	.....	003.....
SCS Collar 837 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/16/2013.....	07/16/2018.....	24,630.....	9,044,614.....	Russel2000.....	(117,857).....	0.....	-.....	553,034.....	.....	553,034.....	670,891.....	0.....	0.....	0.....	88,092.....	.....	003.....
SCS Collar 838 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/16/2013.....	07/16/2018.....	46,562.....	17,098,648.....	Russel2000.....	(222,806).....	0.....	-.....	851,189.....	.....	851,189.....	1,073,995.....	0.....	0.....	0.....	166,537.....	.....	003.....
SCS Collar 839 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/16/2013.....	07/16/2018.....	11,353.....	4,169,134.....	Russel2000.....	(54,326).....	0.....	-.....	144,741.....	.....	144,741.....	199,067.....	0.....	0.....	0.....	40,606.....	.....	003.....
SCS Collar 840 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/16/2013.....	07/14/2016.....	820.....	301,204.....	Russel2000.....	(3,763).....	0.....	-.....	17,136.....	.....	17,136.....	20,899.....	0.....	0.....	0.....	2,014.....	.....	003.....
SCS Collar 841 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/16/2013.....	07/14/2016.....	399.....	146,360.....	Russel2000.....	(1,829).....	0.....	-.....	6,314.....	.....	6,314.....	8,142.....	0.....	0.....	0.....	979.....	.....	003.....
SCS Collar 844 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/16/2013.....	07/14/2016.....	329.....	120,906.....	Russel2000.....	(4,754).....	0.....	-.....	3,456.....	.....	3,456.....	8,209.....	0.....	0.....	0.....	809.....	.....	003.....
SCS Collar 845 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/16/2013.....	07/14/2016.....	312.....	114,542.....	Russel2000.....	(4,504).....	0.....	-.....	1,193.....	.....	1,193.....	5,697.....	0.....	0.....	0.....	766.....	.....	003.....
SCS Collar 846 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/16/2013.....	07/16/2018.....	612.....	224,843.....	Russel2000.....	(7,170).....	0.....	-.....	6,397.....	.....	6,397.....	13,567.....	0.....	0.....	0.....	2,190.....	.....	003.....
SCS Collar 847 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	07/16/2013.....	07/16/2018.....	32.....	11,666.....	Russel2000.....	(372).....	0.....	-.....	149.....	.....	149.....	521.....	0.....	0.....	0.....	114.....	.....	003.....
SCS Collar 849 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	07/16/2013.....	07/14/2016.....	4,406.....	2,896,801.....	S&P500.....	(73,171).....	0.....	-.....	218,718.....	.....	218,718.....	291,889.....	0.....	0.....	0.....	19,373.....	.....	003.....
SCS Collar 850 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	07/16/2013.....	07/16/2018.....	15,937.....	10,477,633.....	S&P500.....	(123,067).....	0.....	-.....	1,180,130.....	.....	1,180,130.....	1,303,197.....	0.....	0.....	0.....	102,050.....	.....	003.....
SCS Collar 851 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	07/16/2013.....	07/16/2018.....	15,477.....	10,175,241.....	S&P500.....	(119,515).....	0.....	-.....	737,314.....	.....	737,314.....	856,829.....	0.....	0.....	0.....	99,104.....	.....	003.....
SCS Collar 855 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	07/16/2013.....	07/16/2018.....	353.....	231,784.....	S&P500.....	(6,662).....	0.....	-.....	10,135.....	.....	10,135.....	16,797.....	0.....	0.....	0.....	2,258.....	.....	003.....
SCS Collar 898 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGF.....	08/15/2013.....	08/15/2016.....	4,846.....	1,779,646.....	Russel2000.....	(48,372).....	0.....	-.....	76,242.....	.....	76,242.....	124,614.....	0.....	0.....	0.....	12,190.....	.....	003.....
SCS Collar 899 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGF.....	08/15/2013.....	08/15/2016.....	7,281.....	2,673,758.....	Russel2000.....	(72,675).....	0.....	-.....	64,928.....	.....	64,928.....	137,603.....	0.....	0.....	0.....	18,314.....	.....	003.....
SCS Collar 900 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGF.....	08/15/2013.....	08/14/2018.....	20,658.....	7,586,010.....	Russel2000.....	(70,972).....	0.....	-.....	453,602.....	.....	453,602.....	524,574.....	0.....	0.....	0.....	74,655.....	.....	003.....
SCS Collar 901 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGF.....	08/15/2013.....	08/14/2018.....	61,199.....	22,473,929.....	Russel2000.....	(210,259).....	0.....	-.....	1,098,936.....	.....	1,098,936.....	1,309,195.....	0.....	0.....	0.....	221,171.....	.....	003.....
SCS Collar 902 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGF.....	08/15/2013.....	08/14/2018.....	8,758.....	3,216,228.....	Russel2000.....	(30,090).....	0.....	-.....	117,082.....	.....	117,082.....	147,172.....	0.....	0.....	0.....	31,652.....	.....	003.....
SCS Collar 904 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGF.....	08/15/2013.....	08/15/2016.....	841.....	308,758.....	Russel2000.....	(3,640).....	0.....	-.....	18,340.....	.....	18,340.....	21,981.....	0.....	0.....	0.....	2,115.....	.....	003.....
SCS Collar 908 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGF.....	08/15/2013.....	08/15/2016.....	502.....	184,397.....	Russel2000.....	(7,076).....	0.....	-.....	5,453.....	.....	5,453.....	12,529.....	0.....	0.....	0.....	1,263.....	.....	003.....
SCS Collar 909 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGF.....	08/15/2013.....	08/15/2016.....	537.....	197,262.....	Russel2000.....	(7,570).....	0.....	-.....	2,229.....	.....	2,229.....	9,799.....	0.....	0.....	0.....	1,351.....	.....	003.....
SCS Collar 910 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGF.....	08/15/2013.....	08/14/2018.....	9.....	3,216.....	Russel2000.....	(90).....	0.....	-.....	46.....	.....	46.....	136.....	0.....	0.....	0.....	32.....	.....	003.....
SCS Collar 915 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	08/15/2013.....	08/15/2016.....	5,029.....	3,306,304.....	S&P500.....	(81,153).....	0.....	-.....	241,859.....	.....	241,859.....	323,012.....	0.....	0.....	0.....	22,647.....	.....	003.....
SCS Collar 916 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	08/15/2013.....	08/15/2016.....	4,235.....	2,783,943.....	S&P500.....	(68,332).....	0.....	-.....	84,360.....	.....	84,360.....	152,692.....	0.....	0.....	0.....	19,069.....	.....	003.....
SCS Collar 917 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	08/15/2013.....	08/14/2018.....	12,839.....	8,440,867.....	S&P500.....	(71,300).....	0.....	-.....	957,578.....	.....	957,578.....	1,028,879.....	0.....	0.....	0.....	83,068.....	.....	003.....
SCS Collar 918 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	08/15/2013.....	08/14/2018.....	25,187.....	16,558,822.....	S&P500.....	(139,873).....	0.....	-.....	1,185,558.....	.....	1,185,558.....	1,325,431.....	0.....	0.....	0.....	162,959.....	.....	003.....
SCS Collar 919 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	08/15/2013.....	08/14/2018.....	4,747.....	3,121,104.....	S&P500.....	(26,364).....	0.....	-.....	136,911.....	.....	136,911.....	163,276.....	0.....	0.....	0.....	30,715.....	.....	003.....
SCS Collar 921 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	08/15/2013.....	08/15/2016.....	695.....	457,064.....	S&P500.....	(4,867).....	0.....	-.....	49,599.....	.....	49,599.....	54,466.....	0.....	0.....	0.....	3,131.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 922 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	08/15/2013.....	08/15/2016.....	200.....	131,777.....	S&P500.....	(1,403).....	0.....	-.....	7,408.....	.....	7,408.....	8,811.....	0.....	0.....	0.....	903.....	.....	003.....
SCS Collar 940 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	09/17/2013.....	09/14/2016.....	5,160.....	3,392,122.....	S&P500.....	(75,641).....	0.....	-.....	220,765.....	.....	220,765.....	296,406.....	0.....	0.....	0.....	23,738.....	.....	003.....
SCS Collar 941 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	09/17/2013.....	09/14/2018.....	15,780.....	10,374,202.....	S&P500.....	(25,353).....	0.....	-.....	1,094,869.....	.....	1,094,869.....	1,120,223.....	0.....	0.....	0.....	103,208.....	.....	003.....
SCS Collar 942 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	09/17/2013.....	09/14/2018.....	27,697.....	18,208,941.....	S&P500.....	(44,500).....	0.....	-.....	1,271,949.....	.....	1,271,949.....	1,316,449.....	0.....	0.....	0.....	181,152.....	.....	003.....
SCS Collar 943 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	09/17/2013.....	09/14/2018.....	7,115.....	4,677,473.....	S&P500.....	(11,431).....	0.....	-.....	212,281.....	.....	212,281.....	223,712.....	0.....	0.....	0.....	46,534.....	.....	003.....
SCS Collar 945 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	09/17/2013.....	09/14/2016.....	378.....	248,739.....	S&P500.....	(2,008).....	0.....	-.....	24,145.....	.....	24,145.....	26,152.....	0.....	0.....	0.....	1,741.....	.....	003.....
SCS Collar 949 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	09/17/2013.....	09/14/2016.....	480.....	315,843.....	S&P500.....	(10,308).....	0.....	-.....	14,075.....	.....	14,075.....	24,383.....	0.....	0.....	0.....	2,210.....	.....	003.....
SCS Collar 950 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	09/17/2013.....	09/14/2018.....	480.....	315,843.....	S&P500.....	(6,225).....	0.....	-.....	6,312.....	.....	6,312.....	12,537.....	0.....	0.....	0.....	3,142.....	.....	003.....
SCS Collar 951 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	09/17/2013.....	09/14/2016.....	5,761.....	2,115,767.....	Russel2000.....	(52,833).....	0.....	-.....	45,339.....	.....	45,339.....	98,172.....	0.....	0.....	0.....	14,806.....	.....	003.....
SCS Collar 952 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	09/17/2013.....	09/14/2016.....	8,828.....	3,241,834.....	Russel2000.....	(80,952).....	0.....	-.....	37,337.....	.....	37,337.....	118,289.....	0.....	0.....	0.....	22,686.....	.....	003.....
SCS Collar 953 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	09/17/2013.....	09/14/2016.....	324.....	118,805.....	Russel2000.....	(1,074).....	0.....	-.....	4,214.....	.....	4,214.....	5,288.....	0.....	0.....	0.....	831.....	.....	003.....
SCS Collar 954 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	09/17/2013.....	09/14/2016.....	335.....	122,937.....	Russel2000.....	(1,111).....	0.....	-.....	3,560.....	.....	3,560.....	4,671.....	0.....	0.....	0.....	860.....	.....	003.....
SCS Collar 955 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	09/17/2013.....	09/14/2016.....	293.....	107,441.....	Russel2000.....	(3,927).....	0.....	-.....	1,070.....	.....	1,070.....	4,997.....	0.....	0.....	0.....	752.....	.....	003.....
SCS Collar 956 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	09/17/2013.....	09/14/2016.....	923.....	338,854.....	Russel2000.....	(12,386).....	0.....	-.....	(517).....	.....	(517).....	11,869.....	0.....	0.....	0.....	2,371.....	.....	003.....
SCS Collar 958 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653....	09/17/2013.....	09/14/2018.....	11,042.....	4,054,873.....	Russel2000.....	(11,116).....	0.....	-.....	104,698.....	.....	104,698.....	115,814.....	0.....	0.....	0.....	40,340.....	.....	003.....
SCS Collar 961 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653....	09/17/2013.....	09/14/2018.....	1,052.....	386,380.....	Russel2000.....	(8,526).....	0.....	-.....	1,617.....	.....	1,617.....	10,143.....	0.....	0.....	0.....	3,844.....	.....	003.....
SCS Collar 969 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	09/17/2013.....	09/14/2016.....	5,267.....	3,462,695.....	S&P500.....	(77,219).....	0.....	-.....	96,325.....	.....	96,325.....	173,544.....	0.....	0.....	0.....	24,232.....	.....	003.....
SCS Collar 970 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	09/17/2013.....	09/14/2016.....	238.....	156,186.....	S&P500.....	(1,261).....	0.....	-.....	8,254.....	.....	8,254.....	9,515.....	0.....	0.....	0.....	1,093.....	.....	003.....
SCS Collar 973 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	09/17/2013.....	09/14/2018.....	25,260.....	9,276,108.....	Russel2000.....	(25,411).....	0.....	-.....	425,234.....	.....	425,234.....	450,645.....	0.....	0.....	0.....	92,283.....	.....	003.....
SCS Collar 974 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	09/17/2013.....	09/14/2018.....	71,079.....	26,102,032.....	Russel2000.....	(71,503).....	0.....	-.....	926,327.....	.....	926,327.....	997,830.....	0.....	0.....	0.....	259,676.....	.....	003.....
SCS Collar 985 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	10/15/2013.....	10/15/2018.....	297.....	109,186.....	Russel2000.....	(3,568).....	0.....	-.....	(952).....	.....	(952).....	2,616.....	0.....	0.....	0.....	1,098.....	.....	003.....
SCS Collar 986 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTFWZYICNSX8D621K86....	10/15/2013.....	10/14/2014.....	87,916.....	57,798,373.....	S&P500.....	(729,013).....	0.....	-.....	2,305,330.....	.....	2,305,330.....	3,034,343.....	0.....	0.....	0.....	56,598.....	.....	003.....
SCS Collar 987 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTFWZYICNSX8D621K86....	10/15/2013.....	10/14/2014.....	9,943.....	6,536,899.....	S&P500.....	(51,552).....	0.....	-.....	347,300.....	.....	347,300.....	398,852.....	0.....	0.....	0.....	6,401.....	.....	003.....
SCS Collar 988 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	10/15/2013.....	10/14/2016.....	3,715.....	2,442,626.....	S&P500.....	(64,376).....	0.....	-.....	148,601.....	.....	148,601.....	212,977.....	0.....	0.....	0.....	17,449.....	.....	003.....
SCS Collar 989 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	10/15/2013.....	10/14/2016.....	5,129.....	3,371,823.....	S&P500.....	(88,865).....	0.....	-.....	76,033.....	.....	76,033.....	164,898.....	0.....	0.....	0.....	24,086.....	.....	003.....
SCS Collar 990 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	10/15/2013.....	10/15/2018.....	15,100.....	9,927,307.....	S&P500.....	(114,107).....	0.....	-.....	975,314.....	.....	975,314.....	1,089,421.....	0.....	0.....	0.....	99,816.....	.....	003.....
SCS Collar 991 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	10/15/2013.....	10/15/2018.....	24,026.....	15,795,185.....	S&P500.....	(181,554).....	0.....	-.....	934,231.....	.....	934,231.....	1,115,785.....	0.....	0.....	0.....	158,815.....	.....	003.....
SCS Collar 992 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	10/15/2013.....	10/15/2018.....	8,592.....	5,648,355.....	S&P500.....	(64,924).....	0.....	-.....	190,045.....	.....	190,045.....	254,969.....	0.....	0.....	0.....	56,792.....	.....	003.....
SCS Collar 993 -YR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653....	10/15/2013.....	10/14/2014.....	179,862.....	4,148,817.....	IYR.US.....	(57,094).....	0.....	-.....	256,843.....	.....	256,843.....	313,937.....	0.....	0.....	0.....	4,063.....	.....	003.....
SCS Collar 994 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	10/15/2013.....	10/14/2016.....	1,044.....	686,444.....	S&P500.....	(8,346).....	0.....	-.....	64,337.....	.....	64,337.....	72,683.....	0.....	0.....	0.....	4,904.....	.....	003.....
SCS Collar 995 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	10/15/2013.....	10/14/2016.....	235.....	154,480.....	S&P500.....	(1,878).....	0.....	-.....	7,308.....	.....	7,308.....	9,186.....	0.....	0.....	0.....	1,104.....	.....	003.....
SCS Collar 999 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568..	10/15/2013.....	10/14/2014.....	6,259.....	4,115,181.....	S&P500.....	(66,038).....	0.....	-.....	131,209.....	.....	131,209.....	197,247.....	0.....	0.....	0.....	4,030.....	.....	003.....
0549999. Total-Written Options-Hedging Other-Collars.....										(63,174,146).....	(26,013,691).....	0.....	254,784,346.....	XXX.....	254,784,346.....	343,972,261.....	0.....	0.....	0.....	29,294,569.....	XXX.....	XXX.....
0569999. Total-Written Options-Hedging Other.....										(63,174,146).....	(26,013,691).....	0.....	254,784,346.....	XXX.....	254,784,346.....	343,972,261.....	0.....	0.....	0.....	29,294,569.....	XXX.....	XXX.....
0829999. Total-Written Options-Collars.....										(63,174,146).....	(26,013,691).....	0.....	254,784,346.....	XXX.....	254,784,346.....	343,972,261.....	0.....	0.....	0.....	29,294,569.....	XXX.....	XXX.....
0849999. Total-Written Options.....										(63,174,146).....	(26,013,691).....	0.....	254,784,346.....	XXX.....	254,784,346.....	343,972,261.....	0.....	0.....	0.....	29,294,569.....	XXX.....	XXX.....

Swaps - Hedging Other - Interest Rate

10933 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	BOA.....B4TYDEB6GKMZO031MB27..	11/07/2007.....	11/09/2017.....	1.....	100,000,000.....	LIBOR.....	-.....	-.....	3,622,118.....	11,426,393.....	.....	13,384,860.....	11,426,393.....	0.....	0.....	0.....	882,090.....	.....	001.....
19199 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	CRLY.....7M3T78OER0B604RYAY13....	07/09/2008.....	07/11/2023.....	1.....	1,000,000,000.....	LIBOR.....	-.....	-.....	33,917,232.....	181,137,614.....	.....	191,094,847.....	181,137,614.....	0.....	0.....	0.....	14,818,537.....	.....	001.....
336687 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	DBL.....7LTFWZYICNSX8D621K86....	03/12/2012.....	03/14/2042.....	1.....	59,700,000.....	LIBOR.....	-.....	-.....	1,163,955.....	(3,816,027).....	.....	(3,751,006).....	(3,816,027).....	0.....	0.....	0.....	1,564,528.....	.....	001.....
336689 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	JPCH.....7H6GLXDRUGQFU57RNE97..	03/12/2012.....	03/14/2032.....	1.....	50,700,000.....	LIBOR.....	-.....	-.....	937,720.....	(2,292,833).....	.....	(2,240,445).....	(2,292,833).....	0.....	0.....	0.....	1,059,428.....	.....	001.....
336690 IRS.....	VA HEDGE.....	N/A.....	Interest Rate.....	JPCH.....7H6GLXDRUGQFU57RNE97..	03/12/2012.....	03/14/2032.....	1.....	43,100,000.....	LIBOR.....	-.....	-.....	796,832.....	(1,955,217).....	.....	(1,910,700).....	(1,955,217).....	0.....	0.....	0.....	900,619.....	.....	001.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
336691 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868....	03/12/2012	03/14/2017	1	.518,000,000	LIBOR.....	-	-	..3,488,305	1,022,666	.....	.....1,218,189	1,022,666	0	0	0	..4,057,956	.....	001
336693 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....G5GSEF7VJP5I7OUK5573.....	03/12/2012	03/14/2022	1	..126,700,000	LIBOR.....	-	-	..1,757,017	(2,487,283)	.....	.....(2,389,061)	(2,487,283)	0	0	0	..1,729,993	.....	001
336694 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868....	03/12/2012	03/14/2022	1	..101,400,000	LIBOR.....	-	-	..1,399,614	(2,051,832)	.....	.....(1,973,590)	(2,051,832)	0	0	0	..1,384,540	.....	001
336695 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83	03/12/2012	03/14/2022	1	..126,700,000	LIBOR.....	-	-	..1,750,721	(2,546,092)	.....	.....(2,448,221)	(2,546,092)	0	0	0	..1,729,993	.....	001
336696 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....G5GSEF7VJP5I7OUK5573.....	03/12/2012	03/14/2022	1	..99,300,000	LIBOR.....	-	-	..1,365,434	(2,057,856)	.....	.....(1,981,523)	(2,057,856)	0	0	0	..1,355,866	.....	001
336697 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97....	03/12/2012	03/14/2022	1	..141,900,000	LIBOR.....	-	-	..1,950,149	(2,950,587)	.....	.....(2,841,566)	(2,950,587)	0	0	0	..1,937,537	.....	001
336698 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868....	03/12/2012	03/14/2032	1	..66,400,000	LIBOR.....	-	-	..1,227,354	(3,016,900)	.....	.....(2,948,331)	(3,016,900)	0	0	0	..1,387,496	.....	001
336699 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868....	03/12/2012	03/14/2022	1	..124,100,000	LIBOR.....	-	-	..1,709,231	(2,545,816)	.....	.....(2,450,264)	(2,545,816)	0	0	0	..1,694,492	.....	001
461996 AXA TIP SWAP SCS.	LIFE HEDGE.....	N/A.....	Interest Rate	MSCS.....I7331LVCZKQKX5T7XV54....	11/15/2013	01/15/2015	1	..25,000,000	CPI.....	-	-	(544,586)	511,677	.....	.....422,978	511,677	0	0	0	67,679	.....	003.....
469727 AXA TIP SWAP SCS.	LIFE HEDGE.....	N/A.....	Interest Rate	DBL.....7LTFWFZYICNSX8D621K86....	12/18/2013	01/15/2015	1	..25,000,000	CPI.....	-	-	(544,055)	481,534	.....	.....392,984	481,534	0	0	0	67,679	.....	003.....
473984 AXA TIP SWAP SCS.	LIFE HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83	01/16/2014	01/15/2015	1	..25,000,000	CPI.....	-	-	(307,797)	220,641	.....	.....129,654	220,641	0	0	0	67,679	.....	003.....
481991 AXA TIP SWAP SCS.	LIFE HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97....	02/19/2014	04/15/2015	1	..25,000,000	CPI.....	-	-	(94,114)	74,564	.....	.....38,893	74,564	0	0	0	91,833	.....	003.....
488483 AXA TIP SWAP SCS.	LIFE HEDGE.....	N/A.....	Interest Rate	DBL.....7LTFWFZYICNSX8D621K86....	03/18/2014	04/15/2015	1	..25,000,000	CPI.....	-	-	(96,087)	66,553	.....	.....33,338	66,553	0	0	0	91,833	.....	003.....
489264 AXA TIP SWAP SCS.	LIFE HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83	03/20/2014	04/15/2015	1	..25,000,000	CPI.....	-	-	(91,396)	32,681	.....	.....3,721	32,681	0	0	0	91,833	.....	003.....
496200 AXA TIP SWAP SCS.	LIFE HEDGE.....	N/A.....	Interest Rate	BBI.....G5GSEF7VJP5I7OUK5573.....	04/16/2014	04/15/2015	1	..25,000,000	CPI.....	-	-	(36,775)	52,429	.....	.....15,654	52,429	0	0	0	91,833	.....	003.....
497692 AXA TIP SWAP SCS.	LIFE HEDGE.....	N/A.....	Interest Rate	DBL.....7LTFWFZYICNSX8D621K86....	04/29/2014	04/15/2015	1	..75,000,000	CPI.....	-	-	(118,443)	238,688	.....	.....120,244	238,688	0	0	0	275,498	.....	003.....
500736 AXA TIP SWAP SCS.	LIFE HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83	05/16/2014	07/15/2015	1	..25,000,000	CPI.....	-	-	(378,379)	502,886	.....	.....398,704	502,886	0	0	0	111,035	.....	003.....
509204 AXA TIP SWAP SCS.	LIFE HEDGE.....	N/A.....	Interest Rate	SCN.....O2RNE8IBXP4R0TD8PU41....	06/18/2014	07/15/2015	1	..50,000,000	CPI.....	-	-	(761,288)	1,158,379	.....	.....956,130	1,158,379	0	0	0	222,070	.....	003.....
514908 AXA TIP SWAP SCS.	LIFE HEDGE.....	N/A.....	Interest Rate	WRBS.....TGRS6DDUGRSXRUVOM661....	07/16/2014	07/15/2015	1	..100,000,000	CPI.....	-	-	(406,871)	1,060,639	.....	.....653,769	1,060,639	0	0	0	444,140	.....	003.....
Swaps - Initial Margin.....	LIFE HEDGE.....	N/A.....	Interest Rate	MSNY.....I7331LVCZKQKX5T7XV54....	06/05/2013	06/07/2014	0	-	LIBOR.....	51	0	-	51	.....	......0	0	0	0	0	0	.....	003.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....										51	0	...51,705,891	172,266,954	XXX	...183,929,258	..172,266,903	0	0	0	...36,126,185	...XXX...	XXX....
Swaps - Hedging Other - Credit Default																						
512139 CDX.....	PORTFOLIO HEDGE.....	Sch D, Pt I	Credit.....	GSE.....W22LROWP2IHZNBB6K528....	07/07/2014	12/20/2018	1	..350,000,000	CDX-NAIGS21V1-5Y.Dec.2018	-	...(1,120,000)	(148,085)	(463,183)	.....	.....(485,058)	598,305	0	58,513	0	..350,000,000	.....	004
512137 CDX.....	PORTFOLIO HEDGE.....	Sch D, Pt I	Credit.....	GSE.....W22LROWP2IHZNBB6K528....	07/07/2014	12/20/2017	1	..289,349,657	CDX-NAIGS9V4-10Y.Dec.2017	-	...(8,647,403)	(98,187)	(7,290,356)	.....	.....(7,360,125)	774,614	0	582,432	0	..289,349,657	.....	004
512140 CDX.....	PORTFOLIO HEDGE.....	Sch D, Pt I	Credit.....	GSE.....W22LROWP2IHZNBB6K528....	07/07/2014	12/20/2018	1	..200,000,000	CDX-NAIGS21V1-5Y.Dec.2018	-	(640,000)	(84,620)	(264,676)	.....	.....(277,176)	341,888	0	33,436	0	..200,000,000	.....	004
512138 CDX.....	PORTFOLIO HEDGE.....	Sch D, Pt I	Credit.....	GSE.....W22LROWP2IHZNBB6K528....	07/07/2014	12/20/2017	1	..771,599,086	CDX-NAIGS9V4-10Y.Dec.2017	-	(23,059,740)	(261,831)	(19,440,949)	.....	.....(19,627,001)	2,065,639	0	1,553,152	0	..771,599,086	.....	004
0929999. Total-Swaps-Hedging Other-Credit Default.....										0	..(33,467,143)	(592,722)	(27,459,164)	XXX	... (27,749,360)	3,780,446	0	2,227,532	0	1,610,948,743	...XXX....	XXX....
Swaps - Hedging Other - Total Return																						
470440 EQUITY TRS.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41....	12/19/2013	12/19/2014	...40,000	..146,401,120	LIBOR.....	-	-	...(16,010,364)	2,711,280	.....	.....2,726,057	2,711,280	0	0	0	...342,699	.....	001
497998 EQUITY TRS.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41....	05/01/2014	05/01/2015	...18,000	..62,877,168	LIBOR.....	-	-	(1,552,782)	(1,783,260)	.....	.....(1,736,468)	(1,783,260)	0	0	0	...240,163	.....	001
518705 EQUITY TRS.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653....	08/12/2014	08/13/2015	...12,660	..86,049,425	LIBOR.....	-	-	63,837	2,000,622	.....	.....2,064,459	2,000,622	0	0	0	...400,960	.....	001
453935 EQUITY TRS.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSY7OE568....	10/03/2013	10/06/2014	...12,762	..90,407,884	LIBOR.....	-	-	(9,093,943)	5,681,910	.....	.....5,824,743	5,681,910	0	0	0	...57,957	.....	001
487182 EQUITY TRS.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSY7OE568....	03/07/2014	03/09/2015	...20,000	..72,357,740	LIBOR.....	-	-	(4,502,708)	512,820	.....	.....531,799	512,820	0	0	0	..239,535	.....	001
528056 EQUITY TRS.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	09/25/2014	09/28/2015	...13,802	..92,123,547	LIBOR.....	-	-	493,090	493,090	.....	.....493,090	493,090	0	0	0	..459,354	.....	001
520779 EQUITY TRS.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTFWFZYICNSX8D621K86....	08/21/2014	08/22/2015	..4,281	..29,363,315	LIBOR.....	-	-	18,120	942,073	.....	.....960,193	942,073	0	0	0	..138,751	.....	001
517602 EQUITY TRS.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41....	08/05/2014	08/06/2015	...10,008	..67,721,684	LIBOR.....	-	-	57,667	1,279,313	.....	.....1,336,980	1,279,313	0	0	0	..312,056	.....	001
518695 EQUITY TRS.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTFWFZYICNSX8D621K86....	08/07/2014	08/10/2015	...10,588	..70,859,174	LIBOR.....	-	-	58,936	566,225	.....	.....625,161	566,225	0	0	0	..328,613	.....	001
487181 EQUITY TRS.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41....	03/07/2014	03/07/2015	...20,000	..72,833,280	LIBOR.....	-	-	(4,978,083)	988,360	.....	.....1,008,526	988,360	0	0	0	..239,597	.....	001
506179 EQUITY TRS.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	06/09/2014	06/09/2015	...36,000	..130,243,932	LIBOR.....	-	-	(2,887,543)	923,076	.....	.....954,634	923,076	0	0	0	..541,105	.....	001
523838 EQUITY TRS.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41....	09/05/2014	09/08/2015	..8,535	..58,714,817	LIBOR.....	-	-	19,975	2,051,584	.....	.....2,071,559	2,051,584	0	0	0	..284,589	.....	001
515840 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83	07/24/2014	10/22/2014	1	..14,470,000	FedFundEffective.....	-	-	380,539	(148,123)	.....	.....(156,465)	(148,123)	0	0	0	..17,762	.....	001
515849 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97....	07/24/2014	10/23/2014	1	..50,000,000	FedFundEffective.....	-	-	(20,920)	1,269,311	.....	.....1,248,391	1,269,311	0	0	0	..62,756	.....	001
515947 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....O2RNE8IBXP4R0TD8PU41....	07/25/2014	10/24/2014	1	..82,400,000	FedFundEffective.....	-	-	1,460,202	(391,944)	.....	.....(425,243)	(391,944)	0	0	0	..105,647	.....	001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Counterparty or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
519178 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97.....	08/14/2014.....	11/17/2014.....	1.....	100,000,000	FedFundEffective.....	-.....	-.....	(35,381).....	(18,122).....	.....	(53,503).....	(18,122).....	0.....	0.....	0.....	181,319.....	.....	001.....
523780 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83.....	09/04/2014.....	10/07/2014.....	1.....	58,358,000	FedFundEffective.....	-.....	-.....	(11,318).....	(111,442).....	.....	(122,760).....	(111,442).....	0.....	0.....	0.....	40,409.....	.....	001.....
524103 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....7LTWFZYICNSX8D621K86....	09/08/2014.....	12/08/2014.....	1.....	64,500,000	FedFundEffective.....	-.....	-.....	(8,915).....	416,910.....	.....	407,995.....	416,910.....	0.....	0.....	0.....	140,219.....	.....	001.....
524660 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	HSBU.....1IE8VN30JCEQV1H4R804.....	09/12/2014.....	10/16/2014.....	1.....	150,000,000	FedFundEffective.....	-.....	-.....	(11,261).....	3,210,282.....	.....	3,199,021.....	3,210,282.....	0.....	0.....	0.....	157,027.....	.....	001.....
525668 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83.....	09/15/2014.....	10/20/2014.....	1.....	81,000,000	FedFundEffective.....	-.....	-.....	(5,947).....	1,878,849.....	.....	1,872,902.....	1,878,849.....	0.....	0.....	0.....	94,803.....	.....	001.....
525669 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83.....	09/15/2014.....	10/20/2014.....	1.....	39,300,000	FedFundEffective.....	-.....	-.....	(3,387).....	1,048,725.....	.....	1,045,338.....	1,048,725.....	0.....	0.....	0.....	45,997.....	.....	001.....
526335 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868....	09/18/2014.....	10/21/2014.....	1.....	50,000,000	FedFundEffective.....	-.....	-.....	(3,645).....	1,532,695.....	.....	1,529,050.....	1,532,695.....	0.....	0.....	0.....	59,966.....	.....	001.....
527713 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97.....	09/23/2014.....	10/23/2014.....	1.....	150,000,000	FedFundEffective.....	-.....	-.....	(4,777).....	1,210,738.....	.....	1,205,961.....	1,210,738.....	0.....	0.....	0.....	188,269.....	.....	001.....
527901 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97.....	09/24/2014.....	10/23/2014.....	1.....	130,000,000	FedFundEffective.....	-.....	-.....	(399).....	(607,286).....	.....	(607,685).....	(607,286).....	0.....	0.....	0.....	163,166.....	.....	001.....
509962 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....B4TYDEB6GKMZO031MB27....	06/20/2014.....	10/23/2014.....	1.....	68,200,000	FedFundEffective.....	-.....	-.....	(32,390).....	3,933,644.....	.....	3,901,254.....	3,933,644.....	0.....	0.....	0.....	85,600.....	.....	001.....
520121 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83.....	08/18/2014.....	11/19/2014.....	1.....	36,500,000	FedFundEffective.....	-.....	-.....	(9,179).....	(143,504).....	.....	(152,683).....	(143,504).....	0.....	0.....	0.....	67,546.....	.....	001.....
524402 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....G5GSEF7VJP5I7OUK5573....	09/11/2014.....	10/14/2014.....	1.....	49,400,000	FedFundEffective.....	-.....	-.....	(4,757).....	611,888.....	.....	607,131.....	611,888.....	0.....	0.....	0.....	48,374.....	.....	001.....
527709 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868....	09/23/2014.....	10/24/2014.....	1.....	25,000,000	FedFundEffective.....	-.....	-.....	(850).....	291,474.....	.....	290,623.....	291,474.....	0.....	0.....	0.....	32,053.....	.....	001.....
528050 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....B4TYDEB6GKMZO031MB27....	09/25/2014.....	11/21/2014.....	1.....	150,000,000	FedFundEffective.....	-.....	-.....	(2,559).....	482,781.....	.....	480,222.....	482,781.....	0.....	0.....	0.....	283,085.....	.....	001.....
501126 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....B4TYDEB6GKMZO031MB27....	05/19/2014.....	11/19/2014.....	1.....	175,000,000	FedFundEffective.....	-.....	-.....	(94,211).....	7,250,454.....	.....	7,156,243.....	7,250,454.....	0.....	0.....	0.....	323,852.....	.....	001.....
512679 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....I7331LVCZKQKX5T7XV54.....	07/09/2014.....	10/10/2014.....	1.....	48,000,000	FedFundEffective.....	-.....	-.....	(23,464).....	1,953,701.....	.....	1,930,237.....	1,953,701.....	0.....	0.....	0.....	39,725.....	.....	001.....
514909 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....I7331LVCZKQKX5T7XV54.....	07/16/2014.....	10/17/2014.....	1.....	35,000,000	FedFundEffective.....	-.....	-.....	920,325.....	(91,761).....	.....	(112,061).....	(91,761).....	0.....	0.....	0.....	37,767.....	.....	001.....
517160 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....I7331LVCZKQKX5T7XV54.....	08/04/2014.....	02/06/2015.....	1.....	85,000,000	FedFundEffective.....	-.....	-.....	851,578.....	735,483.....	.....	1,587,061.....	735,483.....	0.....	0.....	0.....	252,661.....	.....	001.....
517957 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....I7331LVCZKQKX5T7XV54.....	08/07/2014.....	11/11/2014.....	1.....	181,300,000	FedFundEffective.....	-.....	-.....	4,797,176.....	(4,147,578).....	.....	(4,222,839).....	(4,147,578).....	0.....	0.....	0.....	307,501.....	.....	001.....
519175 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....B4TYDEB6GKMZO031MB27....	08/14/2014.....	12/12/2014.....	1.....	75,000,000	FedFundEffective.....	-.....	-.....	(18,950).....	695,624.....	.....	676,674.....	695,624.....	0.....	0.....	0.....	167,705.....	.....	001.....
519179 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97.....	08/14/2014.....	11/17/2014.....	1.....	100,000,000	FedFundEffective.....	-.....	-.....	(35,381).....	(18,122).....	.....	(53,503).....	(18,122).....	0.....	0.....	0.....	181,319.....	.....	001.....
523764 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....G5GSEF7VJP5I7OUK5573....	09/04/2014.....	10/07/2014.....	1.....	40,000,000	FedFundEffective.....	-.....	-.....	(4,632).....	(126,247).....	.....	(130,879).....	(126,247).....	0.....	0.....	0.....	27,697.....	.....	001.....
524095 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....O2RNE8IBXP4R0TD8PU41....	09/08/2014.....	12/09/2014.....	1.....	45,800,000	FedFundEffective.....	-.....	-.....	(6,052).....	219,139.....	.....	213,088.....	219,139.....	0.....	0.....	0.....	100,285.....	.....	001.....
524099 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97.....	09/08/2014.....	10/07/2014.....	1.....	103,500,000	FedFundEffective.....	-.....	-.....	(639).....	175,354.....	.....	174,715.....	175,354.....	0.....	0.....	0.....	71,666.....	.....	001.....
524157 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83.....	09/09/2014.....	10/09/2014.....	1.....	28,260,000	FedFundEffective.....	-.....	-.....	(4,579).....	48,460.....	.....	43,881.....	48,460.....	0.....	0.....	0.....	22,188.....	.....	001.....
524403 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....B4TYDEB6GKMZO031MB27....	09/11/2014.....	01/14/2015.....	1.....	65,900,000	FedFundEffective.....	-.....	-.....	(5,803).....	547,685.....	.....	541,882.....	547,685.....	0.....	0.....	0.....	177,567.....	.....	001.....
524677 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83.....	09/12/2014.....	10/16/2014.....	1.....	43,640,000	FedFundEffective.....	-.....	-.....	(5,229).....	847,889.....	.....	842,660.....	847,889.....	0.....	0.....	0.....	45,684.....	.....	001.....
525659 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....O2RNE8IBXP4R0TD8PU41....	09/15/2014.....	12/16/2014.....	1.....	150,000,000	FedFundEffective.....	-.....	-.....	1,535,874.....	2,101,653.....	.....	3,637,527.....	2,101,653.....	0.....	0.....	0.....	344,477.....	.....	001.....
525660 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868....	09/15/2014.....	10/16/2014.....	1.....	72,000,000	FedFundEffective.....	-.....	-.....	(740).....	(542,226).....	.....	(542,966).....	(542,226).....	0.....	0.....	0.....	75,373.....	.....	001.....
525665 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83.....	09/15/2014.....	10/21/2014.....	1.....	133,500,000	FedFundEffective.....	-.....	-.....	(1,598).....	(956,656).....	.....	(958,254).....	(956,656).....	0.....	0.....	0.....	160,109.....	.....	001.....
525849 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....7LTWFZYICNSX8D621K86....	09/16/2014.....	12/12/2014.....	1.....	50,000,000	FedFundEffective.....	-.....	-.....	(4,183).....	1,440,045.....	.....	1,435,862.....	1,440,045.....	0.....	0.....	0.....	111,803.....	.....	001.....
526328 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....O2RNE8IBXP4R0TD8PU41....	09/18/2014.....	01/23/2015.....	1.....	125,000,000	FedFundEffective.....	-.....	-.....	1,281,892.....	2,166,463.....	.....	3,448,354.....	2,166,463.....	0.....	0.....	0.....	350,819.....	.....	001.....
526330 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....R0MUWSFPU8MPRO8K5P83.....	09/18/2014.....	10/21/2014.....	1.....	50,000,000	FedFundEffective.....	-.....	-.....	(2,991).....	1,312,782.....	.....	1,309,791.....	1,312,782.....	0.....	0.....	0.....	59,966.....	.....	001.....
528054 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97.....	09/25/2014.....	10/21/2014.....	1.....	150,000,000	FedFundEffective.....	-.....	-.....	(524).....	8,017.....	.....	7,493.....	8,017.....	0.....	0.....	0.....	179,897.....	.....	001.....
514910 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....I7331LVCZKQKX5T7XV54.....	07/16/2014.....	10/17/2014.....	1.....	25,000,000	FedFundEffective.....	-.....	-.....	657,375.....	(65,544).....	.....	(80,044).....	(65,544).....	0.....	0.....	0.....	26,977.....	.....	001.....
517158 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97.....	08/04/2014.....	11/06/2014.....	1.....	91,800,000	FedFundEffective.....	-.....	-.....	(27,648).....	1,718,829.....	.....	1,691,182.....	1,718,829.....	0.....	0.....	0.....	146,139.....	.....	001.....
518624 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97.....	08/11/2014.....	11/12/2014.....	1.....	150,000,000	FedFundEffective.....	-.....	-.....	(38,938).....	1,387,639.....	.....	1,348,701.....	1,387,639.....	0.....	0.....	0.....	257,424.....	.....	001.....
518627 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....B4TYDEB6GKMZO031MB27....	08/11/2014.....	10/16/2014.....	1.....	77,200,000	FedFundEffective.....	-.....	-.....	(21,638).....	706,183.....	.....	684,545.....	706,183.....	0.....	0.....	0.....	80,817.....	.....	001.....
524104 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....O2RNE8IBXP4R0TD8PU41....	09/08/2014.....	10/08/2014.....	1.....	75,000,000	FedFundEffective.....	-.....	-.....	(8,909).....	383,906.....	.....	374,997.....	383,906.....	0.....	0.....	0.....	55,517.....	.....	001.....
524170 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97.....	09/09/2014.....	10/09/2014.....	1.....	50,000,000	FedFundEffective.....	-.....	-.....	(5,323).....	252,294.....	.....	246,970.....	252,294.....	0.....	0.....	0.....	39,257.....	.....	001.....
524173 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97.....	09/09/2014.....	12/09/2014.....	1.....	75,000,000	FedFundEffective.....	-.....	-.....	(11,597).....	172,980.....	.....	161,384.....	172,980.....	0.....	0.....	0.....	164,223.....	.....	001.....
524463 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97.....	09/11/2014.....	12/10/2014.....	1.....	150,000,000	FedFundEffective.....	-.....	-.....	(14,359).....	1,699,924.....	.....	1,685,564.....	1,699,924.....	0.....	0.....	0.....	330,784.....	.....	001.....
527714 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97.....	09/23/2014.....	10/23/2014.....	1.....	184,000,000	FedFundEffective.....	-.....	-.....	(939).....	(299,597).....	.....	(300,535).....	(299,597).....	0.....	0.....	0.....	230,943.....	.....	001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.35

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Counterparty or Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
527900 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	09/24/2014	10/24/2014	1	65,000,000	FedFundEffective.....	-	-	(200)	(304,282)		(304,482)	(304,282)	0	0	0	83,338		001
500551 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....	05/15/2014	11/14/2014	1	45,000,000	FedFundEffective.....	-	-	(29,736)	1,765,563		1,735,827	1,765,563	0	0	0	79,003		001
516103 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	07/28/2014	10/24/2014	1	36,600,000	FedFundEffective.....	0	0	(15,286)	410,823		395,537	410,823	0	0	0	46,926		001
517159 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	08/04/2014	11/06/2014	1	150,000,000	FedFundEffective.....	-	-	(44,121)	2,708,463		2,664,341	2,708,463	0	0	0	238,790		001
521094 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....	08/25/2014	02/24/2015	1	50,000,000	FedFundEffective.....	-	-	215,520	(691,343)		(475,823)	(691,343)	0	0	0	158,654		001
523779 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	HSBU.....	09/04/2014	10/07/2014	1	50,900,000	FedFundEffective.....	-	-	(9,879)	(144,915)		(154,794)	(144,915)	0	0	0	35,244		001
524102 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	09/08/2014	10/08/2014	1	75,100,000	FedFundEffective.....	-	-	(8,649)	402,191		393,542	402,191	0	0	0	55,592		001
524162 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	09/09/2014	12/10/2014	1	121,000,000	FedFundEffective.....	-	-	(17,398)	594,471		577,073	594,471	0	0	0	266,832		001
524400 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	09/11/2014	12/12/2014	1	50,000,000	FedFundEffective.....	-	-	(6,865)	(556,556)		(563,421)	(556,556)	0	0	0	111,803		001
524659 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	09/12/2014	01/14/2015	1	35,600,000	FedFundEffective.....	-	-	(2,569)	853,649		851,080	853,649	0	0	0	95,924		001
527632 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	09/22/2014	01/06/2015	1	150,000,000	FedFundEffective.....	-	-	(5,557)	1,796,124		1,790,567	1,796,124	0	0	0	388,622		001
527633 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	09/22/2014	10/23/2014	1	175,000,000	FedFundEffective.....	-	-	(391)	(704,339)		(704,730)	(704,339)	0	0	0	219,647		001
509206 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....	06/18/2014	10/10/2014	1	63,000,000	FedFundEffective.....	-	-	(30,240)	2,817,168		2,786,927	2,817,168	0	0	0	52,139		001
514612 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....	07/14/2014	01/15/2015	1	37,000,000	FedFundEffective.....	-	-	972,352	(53,169)		(75,192)	(53,169)	0	0	0	100,165		001
515723 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	07/23/2014	10/21/2014	1	70,000,000	FedFundEffective.....	-	-	(25,750)	969,998		944,248	969,998	0	0	0	83,952		001
517969 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	08/07/2014	11/06/2014	1	43,500,000	FedFundEffective.....	-	-	(13,252)	509,342		496,090	509,342	0	0	0	69,249		001
520691 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	08/20/2014	11/24/2014	1	50,000,000	FedFundEffective.....	-	-	(10,613)	296,689		286,076	296,689	0	0	0	97,045		001
524097 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	09/08/2014	10/08/2014	1	125,000,000	FedFundEffective.....	-	-	(21,293)	37,773		16,480	37,773	0	0	0	92,529		001
524152 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	09/09/2014	10/09/2014	1	80,000,000	FedFundEffective.....	-	-	(7,293)	454,216		446,923	454,216	0	0	0	62,811		001
524158 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....	09/09/2014	10/09/2014	1	175,000,000	FedFundEffective.....	-	-	(18,632)	883,034		864,402	883,034	0	0	0	137,399		001
526329 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	09/18/2014	10/21/2014	1	50,000,000	FedFundEffective.....	-	-	(3,531)	1,514,969		1,511,437	1,514,969	0	0	0	59,966		001
526333 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	09/18/2014	10/22/2014	1	50,000,000	FedFundEffective.....	-	-	(2,991)	1,312,924		1,309,933	1,312,924	0	0	0	61,377		001
527711 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	09/23/2014	10/24/2014	1	60,000,000	FedFundEffective.....	-	-	(2,760)	337,694		334,933	337,694	0	0	0	76,927		001
527881 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	09/24/2014	11/19/2014	1	50,000,000	FedFundEffective.....	-	-	(1,627)	520,880		519,253	520,880	0	0	0	92,529		001
528053 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	09/25/2014	10/14/2014	1	135,000,000	FedFundEffective.....	-	-	(892)	(22,038)		(22,931)	(22,038)	0	0	0	132,197		001
508842 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	06/17/2014	12/09/2014	1	44,800,000	FedFundEffective.....	-	-	(18,647)	2,177,567		2,158,919	2,177,567	0	0	0	98,096		001
512160 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	07/07/2014	10/08/2014	1	200,000,000	FedFundEffective.....	-	-	4,387,341	5,330,747		5,218,088	5,330,747	0	0	0	148,047		001
517964 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	08/07/2014	11/10/2014	1	100,000,000	FedFundEffective.....	-	-	(41,502)	428,536		387,034	428,536	0	0	0	167,577		001
524100 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	09/08/2014	10/08/2014	1	50,000,000	FedFundEffective.....	-	-	(5,652)	314,309		308,658	314,309	0	0	0	37,012		001
524156 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	09/09/2014	10/09/2014	1	45,650,000	FedFundEffective.....	-	-	(4,911)	310,912		306,001	310,912	0	0	0	35,841		001
524171 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	09/09/2014	10/09/2014	1	70,000,000	FedFundEffective.....	-	-	(7,453)	353,211		345,759	353,211	0	0	0	54,960		001
524401 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	09/11/2014	12/12/2014	1	150,000,000	FedFundEffective.....	-	-	1,531,807	(59,357)		1,472,450	(59,357)	0	0	0	335,410		001
524661 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	09/12/2014	12/16/2014	1	175,000,000	FedFundEffective.....	-	-	(14,451)	3,828,851		3,814,400	3,828,851	0	0	0	401,890		001
527634 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	09/22/2014	10/23/2014	1	157,000,000	FedFundEffective.....	-	-	(338)	(552,370)		(552,708)	(552,370)	0	0	0	197,055		001
516225 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	07/31/2014	11/05/2014	1	75,000,000	FedFundEffective.....	-	-	(28,025)	2,122,997		2,094,971	2,122,997	0	0	0	117,770		001
517819 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	08/06/2014	11/06/2014	1	127,200,000	FedFundEffective.....	-	-	(5,265)	(146,521)		(151,786)	(146,521)	0	0	0	202,494		001
517820 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	08/06/2014	11/11/2014	1	61,700,000	FedFundEffective.....	-	-	(22,230)	1,209,129		1,186,900	1,209,129	0	0	0	104,649		001
524165 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	09/09/2014	12/10/2014	1	125,000,000	FedFundEffective.....	-	-	(19,328)	288,875		269,547	288,875	0	0	0	275,653		001
524461 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	09/11/2014	10/09/2014	1	110,000,000	FedFundEffective.....	-	-	(2,117)	(274,897)		(277,014)	(274,897)	0	0	0	86,365		001
525658 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	09/15/2014	12/16/2014	1	35,700,000	FedFundEffective.....	-	-	(2,401)	893,307		890,906	893,307	0	0	0	81,986		001
525848 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	09/16/2014	01/22/2015	1	150,000,000	FedFundEffective.....	-	-	(11,820)	3,461,079		3,449,259	3,461,079	0	0	0	419,148		001
526005 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	09/17/2014	01/22/2015	1	150,000,000	FedFundEffective.....	-	-	(8,073)	3,677,683		3,669,610	3,677,683	0	0	0	419,148		001
526332 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	09/18/2014	10/21/2014	1	90,400,000	FedFundEffective.....	-	-	(807)	(859,710)		(860,516)	(859,710)	0	0	0	108,418		001
526336 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	09/18/2014	10/22/2014	1	165,000,000	FedFundEffective.....	-	-	(9,410)	4,488,226		4,478,816	4,488,226	0	0	0	202,544		001

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
527883 TRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA..... R0MUWSFPU8MPRO8K5P83	09/24/2014	10/27/2014	1	53,500,000	FedFundEffective.....	-	-	(1,521)	470,283		468,763	470,283	0	0	0	72,754		001
0949999	Total-Swaps-Hedging Other-Total Return.....									0	0	(20,792,393)	93,582,924	XXX	98,229,364	93,582,924	0	0	0	16,194,997	XXX	XXX
Swaps - Hedging Other - Other																						
474860 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86....	01/23/2014	12/19/2014	1	204,660	S&P500.....	-	-	-	(1,155,394)		(1,155,394)	(1,155,394)	0	0	0	479		001
500338 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653....	05/14/2014	12/16/2016	1	139,590	Russel2000.....	-	-	-	176,194		176,194	176,194	0	0	0	1,038		001
500772 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	05/16/2014	12/16/2016	1	124,752	EFA UP.....	-	-	-	(176,871)		(176,871)	(176,871)	0	0	0	928		001
506171 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653....	06/09/2014	12/19/2014	1	63,750	Russel2000.....	-	-	-	(214,614)		(214,614)	(214,614)	0	0	0	149		001
506619 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653....	06/10/2014	12/19/2014	1	298,350	S&P500.....	-	-	-	(610,956)		(610,956)	(610,956)	0	0	0	698		001
510510 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41....	06/27/2014	12/19/2014	1	98,400	S&P500.....	-	-	-	12,105		12,105	12,105	0	0	0	230		001
510512 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	06/27/2014	12/19/2014	1	18,690	Russel2000.....	-	-	-	(15,399)		(15,399)	(15,399)	0	0	0	44		001
515733 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/23/2014	12/18/2015	1	82,130	EFA UP.....	-	-	-	12,464		12,464	12,464	0	0	0	453		001
515738 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	BPA..... R0MUWSFPU8MPRO8K5P83	07/23/2014	12/16/2016	1	428,076	Russel2000.....	-	-	-	300,438		300,438	300,438	0	0	0	3,185		001
520117 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41....	08/18/2014	03/20/2015	1	526,400	S&P500.....	-	-	-	(11,818)		(11,818)	(11,818)	0	0	0	1,802		001
447516 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41....	09/11/2013	12/19/2014	1	144,360	S&P500.....	-	-	-	(957,303)		(957,303)	(957,303)	0	0	0	338		001
447766 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	09/13/2013	12/19/2014	1	240,000	EFA UP.....	-	-	-	(2,101,699)		(2,101,699)	(2,101,699)	0	0	0	562		001
474867 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86....	01/23/2014	12/19/2014	1	102,090	EFA UP.....	-	-	-	(715,506)		(715,506)	(715,506)	0	0	0	239		001
500626 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653....	05/15/2014	12/15/2017	1	217,560	Russel2000.....	-	-	-	307,918		307,918	307,918	0	0	0	1,949		001
510494 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	06/27/2014	12/19/2014	1	23,940	EFA UP.....	-	-	-	(23,184)		(23,184)	(23,184)	0	0	0	56		001
520115 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86....	08/18/2014	03/20/2015	1	334,800	EFA UP.....	-	-	-	(650,779)		(650,779)	(650,779)	0	0	0	1,146		001
520120 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	08/18/2014	03/20/2015	1	329,000	S&P500.....	-	-	-	(7,386)		(7,386)	(7,386)	0	0	0	1,126		001
521103 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	08/25/2014	10/17/2014	1	18,240	Russel2000.....	-	-	-	20,768		20,768	20,768	0	0	0	20		001
521105 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86....	08/25/2014	10/17/2014	1	21,312	EFA UP.....	-	-	-	12,181		12,181	12,181	0	0	0	23		001
450824 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41....	09/19/2013	12/19/2014	1	294,498	S&P500.....	-	-	-	(2,008,353)		(2,008,353)	(2,008,353)	0	0	0	689		001
451621 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653....	09/20/2013	12/19/2014	1	46,700	EFA UP.....	-	-	-	(393,765)		(393,765)	(393,765)	0	0	0	109		001
500342 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	05/14/2014	12/15/2017	1	215,460	Russel2000.....	-	-	-	359,700		359,700	359,700	0	0	0	1,930		001
500611 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	05/15/2014	12/15/2017	1	263,160	S&P500.....	-	-	-	592,604		592,604	592,604	0	0	0	2,358		001
500774 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41....	05/16/2014	12/16/2016	1	345,774	S&P500.....	-	-	-	530,052		530,052	530,052	0	0	0	2,572		001
515735 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/23/2014	12/15/2017	1	277,830	EFA UP.....	-	-	-	(148,677)		(148,677)	(148,677)	0	0	0	2,489		001
515741 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	07/23/2014	12/18/2015	1	211,470	Russel2000.....	-	-	-	(123,042)		(123,042)	(123,042)	0	0	0	1,166		001
519272 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86....	08/15/2014	06/19/2015	1	366,000	S&P500.....	-	-	-	(242,857)		(242,857)	(242,857)	0	0	0	1,550		001
521108 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	08/25/2014	10/17/2014	1	92,805	S&P500.....	-	-	-	171,931		171,931	171,931	0	0	0	100		001
447515 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	09/11/2013	12/19/2014	1	49,800	Russel2000.....	-	-	-	(352,109)		(352,109)	(352,109)	0	0	0	117		001
500340 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41....	05/14/2014	12/15/2017	1	87,505	S&P500.....	-	-	-	201,725		201,725	201,725	0	0	0	784		001
500606 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	05/15/2014	12/15/2017	1	197,820	EFA UP.....	-	-	-	(373,950)		(373,950)	(373,950)	0	0	0	1,772		001
500783 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWZYICNSX8D621K86....	05/16/2014	12/16/2016	1	140,718	Russel2000.....	-	-	-	148,734		148,734	148,734	0	0	0	1,047		001
506173 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	06/09/2014	12/19/2014	1	76,800	EFA UP.....	-	-	-	(197,537)		(197,537)	(197,537)	0	0	0	180		001
506176 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	06/09/2014	12/19/2014	1	300,300	S&P500.....	-	-	-	(640,874)		(640,874)	(640,874)	0	0	0	703		001
506620 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	06/10/2014	12/19/2014	1	59,670	S&P500.....	-	-	-	(122,191)		(122,191)	(122,191)	0	0	0	140		001
515730 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	07/23/2014	12/16/2016	1	175,453	EFA UP.....	-	-	-	(14,888)		(14,888)	(14,888)	0	0	0	1,305		001
519268 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	08/15/2014	03/20/2015	1	474,040	S&P500.....	-	-	-	(242,780)		(242,780)	(242,780)	0	0	0	1,622		001
520783 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653....	08/21/2014	10/17/2014	1	11,700	Russel2000.....	-	-	-	7,205		7,205	7,205	0	0	0	13		001
500617 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568....	05/15/2014	12/15/2017	1	263,805	S&P500.....	-	-	-	580,001		580,001	580,001	0	0	0	2,364		001
515744 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	07/23/2014	12/16/2016	1	179,322	S&P500.....	-	-	-	135,635		135,635	135,635	0	0	0	1,334		001

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
519262 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	08/15/2014.....	06/19/2015.....	1.....	154,200.....	EFA.U.P.....	-.....	-.....	-.....	(209,140).....	.....	(209,140).....	(209,140).....	0.....	0.....	0.....	653.....	.....	001.....
519264 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	08/15/2014.....	06/19/2015.....	1.....	193,000.....	EFA.U.P.....	-.....	-.....	-.....	(266,229).....	.....	(266,229).....	(266,229).....	0.....	0.....	0.....	818.....	.....	001.....
474863 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....	01/23/2014.....	12/19/2014.....	1.....	409,320.....	S&P500.....	-.....	-.....	-.....	(2,310,789).....	.....	(2,310,789).....	(2,310,789).....	0.....	0.....	0.....	958.....	.....	001.....
500344 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTFWZYICNSX8D621K86.....	05/14/2014.....	12/15/2017.....	1.....	437,525.....	S&P500.....	-.....	-.....	-.....	1,008,627.....	.....	1,008,627.....	1,008,627.....	0.....	0.....	0.....	3,920.....	.....	001.....
500345 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTFWZYICNSX8D621K86.....	05/14/2014.....	12/15/2017.....	1.....	98,280.....	EFA.U.P.....	-.....	-.....	-.....	(172,826).....	.....	(172,826).....	(172,826).....	0.....	0.....	0.....	881.....	.....	001.....
500614 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	05/15/2014.....	12/15/2017.....	1.....	263,160.....	S&P500.....	-.....	-.....	-.....	592,604.....	.....	592,604.....	592,604.....	0.....	0.....	0.....	2,358.....	.....	001.....
500625 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83.....	05/15/2014.....	12/15/2017.....	1.....	217,560.....	Russet2000.....	-.....	-.....	-.....	307,918.....	.....	307,918.....	307,918.....	0.....	0.....	0.....	1,949.....	.....	001.....
500781 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	05/16/2014.....	12/16/2016.....	1.....	140,718.....	Russet2000.....	-.....	-.....	-.....	148,734.....	.....	148,734.....	148,734.....	0.....	0.....	0.....	1,047.....	.....	001.....
506614 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	06/10/2014.....	12/19/2014.....	1.....	78,240.....	EFA.U.P.....	-.....	-.....	-.....	(220,610).....	.....	(220,610).....	(220,610).....	0.....	0.....	0.....	183.....	.....	001.....
510514 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	06/27/2014.....	12/19/2014.....	1.....	24,080.....	EFA.U.P.....	-.....	-.....	-.....	(25,535).....	.....	(25,535).....	(25,535).....	0.....	0.....	0.....	56.....	.....	001.....
515747 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTFWZYICNSX8D621K86.....	07/23/2014.....	12/15/2017.....	1.....	1,386,750.....	S&P500.....	-.....	-.....	-.....	1,541,026.....	.....	1,541,026.....	1,541,026.....	0.....	0.....	0.....	12,425.....	.....	001.....
474865 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....	01/23/2014.....	12/19/2014.....	1.....	244,068.....	Russet2000.....	-.....	-.....	-.....	(1,331,529).....	.....	(1,331,529).....	(1,331,529).....	0.....	0.....	0.....	571.....	.....	001.....
500778 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	JPCH.....7H6GLXDRUGQUF57RNE97.....	05/16/2014.....	12/16/2016.....	1.....	345,774.....	S&P500.....	-.....	-.....	-.....	530,052.....	.....	530,052.....	530,052.....	0.....	0.....	0.....	2,572.....	.....	001.....
510499 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	06/27/2014.....	12/19/2014.....	1.....	18,732.....	Russet2000.....	-.....	-.....	-.....	(16,334).....	.....	(16,334).....	(16,334).....	0.....	0.....	0.....	44.....	.....	001.....
515737 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....R0MUWSFPU8MPRO8K5P83.....	07/23/2014.....	12/15/2017.....	1.....	642,600.....	Russet2000.....	-.....	-.....	-.....	1,171,584.....	.....	1,171,584.....	1,171,584.....	0.....	0.....	0.....	5,575.....	.....	001.....
519274 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	08/15/2014.....	06/19/2015.....	1.....	1,274,000.....	S&P500.....	-.....	-.....	-.....	(722,489).....	.....	(722,489).....	(722,489).....	0.....	0.....	0.....	5,397.....	.....	001.....
520113 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....	08/18/2014.....	03/20/2015.....	1.....	296,340.....	Russet2000.....	-.....	-.....	-.....	(446,283).....	.....	(446,283).....	(446,283).....	0.....	0.....	0.....	1,014.....	.....	001.....
520785 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....	08/21/2014.....	10/17/2014.....	1.....	59,770.....	S&P500.....	-.....	-.....	-.....	80,687.....	.....	80,687.....	80,687.....	0.....	0.....	0.....	65.....	.....	001.....
500334 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTFWZYICNSX8D621K86.....	05/14/2014.....	12/16/2016.....	1.....	61,824.....	EFA.U.P.....	-.....	-.....	-.....	(76,268).....	.....	(76,268).....	(76,268).....	0.....	0.....	0.....	460.....	.....	001.....
500386 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....	05/14/2014.....	12/16/2016.....	1.....	347,490.....	S&P500.....	-.....	-.....	-.....	496,094.....	.....	496,094.....	496,094.....	0.....	0.....	0.....	2,585.....	.....	001.....
500609 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653.....	05/15/2014.....	12/15/2017.....	1.....	263,160.....	S&P500.....	-.....	-.....	-.....	592,604.....	.....	592,604.....	592,604.....	0.....	0.....	0.....	2,358.....	.....	001.....
506177 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....	06/09/2014.....	12/19/2014.....	1.....	60,060.....	S&P500.....	-.....	-.....	-.....	(128,175).....	.....	(128,175).....	(128,175).....	0.....	0.....	0.....	141.....	.....	001.....
506616 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	06/10/2014.....	12/19/2014.....	1.....	64,500.....	Russet2000.....	-.....	-.....	-.....	(230,637).....	.....	(230,637).....	(230,637).....	0.....	0.....	0.....	151.....	.....	001.....
510496 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....O2RNE8IBXP4R0TD8PU41.....	06/27/2014.....	12/19/2014.....	1.....	97,800.....	S&P500.....	-.....	-.....	-.....	21,910.....	.....	21,910.....	21,910.....	0.....	0.....	0.....	229.....	.....	001.....
515742 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573.....	07/23/2014.....	12/18/2015.....	1.....	547,860.....	S&P500.....	-.....	-.....	-.....	293,485.....	.....	293,485.....	293,485.....	0.....	0.....	0.....	3,021.....	.....	001.....
515746 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	BOA.....B4TYDEB6GKMZO031MB27.....	07/23/2014.....	12/15/2017.....	1.....	390,960.....	S&P500.....	-.....	-.....	-.....	395,128.....	.....	395,128.....	395,128.....	0.....	0.....	0.....	3,503.....	.....	001.....
515748 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804.....	07/23/2014.....	12/16/2016.....	1.....	896,610.....	S&P500.....	-.....	-.....	-.....	678,173.....	.....	678,173.....	678,173.....	0.....	0.....	0.....	6,670.....	.....	001.....
519270 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTFWZYICNSX8D621K86.....	08/15/2014.....	06/19/2015.....	1.....	266,750.....	Russet2000.....	-.....	-.....	-.....	(569,545).....	.....	(569,545).....	(569,545).....	0.....	0.....	0.....	1,130.....	.....	001.....
520787 VARIANCE SWAP.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCSW5Y7OE568.....	08/21/2014.....	10/17/2014.....	1.....	13,800.....	EFA.U.P.....	-.....	-.....	-.....	(542).....	.....	(542).....	(542).....	0.....	0.....	0.....	15.....	.....	001.....
0959999. Total-Swaps-Hedging Other-Other.....										0.....	0.....	0.....	(6,800,586).....	XXX.....	(6,800,586).....	(6,800,586).....	0.....	0.....	0.....	99,740.....	...XXX.....	...XXX.....
0969999. Total-Swaps-Hedging Other.....										51.....	(33,467,143).....	...30,320,776.....	231,590,129.....	XXX.....	...247,608,677.....	...262,829,688.....	0.....	0.....	0.....	1,663,369,666.....	...XXX.....	...XXX.....

Swaps - Replications - Interest Rate

341027 AXA TIP SWAP GA...	PORTFOLIO HEDGE.	Sch D, Pt I	Interest Rate	BBI.....G5GSEF7VJP5I7OUK5573.....	04/05/2012.....	02/15/2042.....	1.....	10,000,000.....	CPI.....	-.....	-.....	182,418.....	0.....	.....	.....35,438.....	0.....	0.....	0.....	0.....	261,712.....	.....	004.....
432346 AXA TIP SWAP GA...	PORTFOLIO HEDGE.	Sch D, Pt I	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868.....	07/10/2013.....	02/15/2043.....	1.....	25,000,000.....	CPI.....	-.....	-.....	472,815.....	0.....	.....	.....163,309.....	0.....	0.....	0.....	0.....	666,114.....	.....	004.....
0979999. Total-Swaps-Replications-Interest Rate.....										0.....	0.....	655,233.....	0.....	XXX.....	198,747.....	0.....	0.....	0.....	0.....	927,825.....	...XXX.....	...XXX.....

Swaps - Replications - Credit Default

422400 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	JPCH.....7H6GLXDRUGQUF57RNE97.....	05/09/2013.....	06/20/2018.....	1.....	5,000,000.....	JCI 7.125 15Jul17.....	36,891.....	-.....	32,525.....	99,112.....	.....	.....100,223.....	72,273.....	0.....	(10,052).....	0.....	5,000,000.....	.....	004.....
423899 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	BBI.....G5GSEF7VJP5I7OUK5573.....	05/22/2013.....	06/20/2018.....	1.....	15,000,000.....	KMP 3.95 01Sep22.....	265,898.....	-.....	74,618.....	126,609.....	.....	.....129,942.....	(68,192).....	0.....	(71,097).....	0.....	15,000,000.....	.....	004.....
426034 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	BPA.....R0MUWSFPU8MPRO8K5P83.....	05/31/2013.....	06/20/2018.....	1.....	15,000,000.....	JWN 6.95 15Mar28.....	330,843.....	-.....	64,823.....	242,590.....	.....	.....245,924.....	(972).....	0.....	(87,281).....	0.....	15,000,000.....	.....	004.....
426312 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	MSCS.....I7331LVCZKQKX5T7XV54.....	06/04/2013.....	06/20/2018.....	1.....	15,000,000.....	KR 6.15 15Jan20.....	170,821.....	-.....	88,433.....	311,638.....	.....	.....314,971.....	185,609.....	0.....	(44,792).....	0.....	15,000,000.....	.....	004.....
427751 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	BPA.....R0MUWSFPU8MPRO8K5P83.....	06/13/2013.....	06/20/2018.....	1.....	10,000,000.....	TW-Cab 5.85 01May17.....	(14,759).....	-.....	78,031.....	253,909.....	.....	.....256,132.....	264,852.....	0.....	3,817.....	0.....	10,000,000.....	.....	004.....
440586 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	BBI.....G5GSEF7VJP5I7OUK5573.....	08/21/2013.....	09/20/2018.....	1.....	15,000,000.....	F 6.5 01Aug18.....	2,384,887.....	-.....	217,956.....	1,888,524.....	.....	.....1,905,191.....	24,046.....	0.....	(520,409).....	0.....	15,000,000.....	.....	004.....
420285 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	BOA.....B4TYDEB6GKMZO031MB27.....	04/24/2013.....	06/20/2018.....	1.....	5,000,000.....	GE-CapCorp 5.625 15Sep17.....	7,398.....	-.....	36,844.....	100,109.....	.....	.....101,221.....	94,770.....	0.....	(2,059).....	0.....	5,000,000.....	.....	004.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
422332 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	CSFI.....E58DKGMJYYYJLN8C3868....	05/09/2013	06/20/2018	1	5,000,000	TW-Cab 5.85 01May17.....	39,368	-	32,163	114,319	.....	.....115,430	85,678	0	(10,727)	0	5,000,000	.....	004
423472 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	BBI.....G5GSEF7VJP5I7OUK5573....	05/17/2013	06/20/2018	1	5,000,000	DOW 7.375 01Nov29.....	36,724	-	32,527	94,364	.....	.....95,475	67,531	0	(9,892)	0	5,000,000	.....	004
429898 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	MSCS.....I7331LVCZKQKX5T7XV54....	06/20/2013	09/20/2018	1	10,000,000	FCX 3.55 01Mar22.....	(438,740)	-	138,282	119,054	.....	.....121,276	450,968	0	106,826	0	10,000,000	.....	004
421226 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	MSCS.....I7331LVCZKQKX5T7XV54....	04/30/2013	06/20/2018	1	10,000,000	TW-Cab 5.85 01May17.....	3,933	-	75,261	249,007	.....	.....251,230	246,160	0	(1,085)	0	10,000,000	.....	004
422265 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	BBI.....G5GSEF7VJP5I7OUK5573....	05/08/2013	06/20/2018	1	5,000,000	VRZN 5.5 01Apr17 BondCall...	71,772	-	27,433	98,294	.....	.....99,405	46,106	0	(19,585)	0	5,000,000	.....	004
422682 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	CSFI.....E58DKGMJYYYJLN8C3868....	05/14/2013	06/20/2018	1	15,000,000	CBSCOR 4.625 15May18.....	258,686	-	75,843	228,383	.....	.....231,716	39,679	0	(69,983)	0	15,000,000	.....	004
422261 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	BOA.....B4TYDEB6GKMZ0031MB27....	05/08/2013	06/20/2018	1	5,000,000	GE-CapCorp 5.625 15Sep17...	31,956	-	33,249	93,448	.....	.....94,559	70,212	0	(8,720)	0	5,000,000	.....	004
422434 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	BBI.....G5GSEF7VJP5I7OUK5573....	05/10/2013	06/20/2018	1	10,000,000	DOW 7.375 01Nov29.....	83,646	-	63,602	185,751	.....	.....187,973	124,865	0	(22,760)	0	10,000,000	.....	004
422610 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	MSCS.....I7331LVCZKQKX5T7XV54....	05/13/2013	06/20/2018	1	10,000,000	VLOC 8.75 15Jun30.....	9,755	-	74,405	105,612	.....	.....107,835	98,500	0	(2,643)	0	10,000,000	.....	004
429897 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	GSE.....W22LROWP2IHZNBB6K528....	06/20/2013	09/20/2018	1	10,000,000	ECACN 4.75 15Oct13.....	(242,748)	-	110,385	196,207	.....	.....198,430	379,850	0	59,105	0	10,000,000	.....	004
421431 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	BBI.....G5GSEF7VJP5I7OUK5573....	05/02/2013	06/20/2018	1	5,000,000	GE-CapCorp 5.625 15Sep17...	14,773	-	35,766	98,103	.....	.....99,214	87,395	0	(4,066)	0	5,000,000	.....	004
423473 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	BOA.....B4TYDEB6GKMZ0031MB27....	05/17/2013	06/20/2018	1	5,000,000	VLOC 8.75 15Jun30.....	14,634	-	35,769	50,186	.....	.....51,297	39,494	0	(3,942)	0	5,000,000	.....	004
425481 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	BBI.....G5GSEF7VJP5I7OUK5573....	05/29/2013	06/20/2018	1	15,000,000	LUV 5.125 01Mar17.....	27,484	-	109,690	319,819	.....	.....323,153	299,608	0	(7,273)	0	15,000,000	.....	004
429899 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	CSFI.....E58DKGMJYYYJLN8C3868....	06/20/2013	09/20/2018	1	10,000,000	KMP 3.95 01Sep22.....	(76,372)	-	86,704	138,520	.....	.....140,742	196,297	0	18,595	0	10,000,000	.....	004
422331 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	MSCS.....I7331LVCZKQKX5T7XV54....	05/09/2013	06/20/2018	1	5,000,000	GE-CapCorp 5.625 15Sep17...	39,368	-	32,163	91,441	.....	.....92,552	62,800	0	(10,727)	0	5,000,000	.....	004
422736 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	GSE.....W22LROWP2IHZNBB6K528....	05/15/2013	06/20/2018	1	15,000,000	TSN 6.6 01Apr16 Struc.....	18,262	-	111,072	251,382	.....	.....254,715	238,053	0	(4,933)	0	15,000,000	.....	004
423245 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	DBL.....7LTFWZYICNSX8D621K86....	05/16/2013	06/20/2018	1	15,000,000	F 6.5 01Aug18.....	2,484,331	-	204,310	1,631,697	.....	.....1,648,364	(182,492)	0	(670,142)	0	15,000,000	.....	004
422260 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	MSCS.....I7331LVCZKQKX5T7XV54....	05/08/2013	06/20/2018	1	5,000,000	FCX 3.55 01Mar22.....	(103,235)	-	52,996	49,642	.....	.....50,753	124,707	0	28,170	0	5,000,000	.....	004
423604 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	MSCS.....I7331LVCZKQKX5T7XV54....	05/20/2013	06/20/2018	1	10,000,000	FCX 3.55 01Mar22.....	(205,005)	-	105,971	97,920	.....	.....100,143	247,948	0	54,977	0	10,000,000	.....	004
425457 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	MSCS.....I7331LVCZKQKX5T7XV54....	05/29/2013	06/20/2018	1	15,000,000	HOT 6.75 15May18.....	211,962	-	82,437	252,813	.....	.....256,146	96,938	0	(56,087)	0	15,000,000	.....	004
426432 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	BOA.....B4TYDEB6GKMZ0031MB27....	06/05/2013	06/20/2018	1	15,000,000	ECACN 4.75 15Oct13.....	(192,012)	-	142,223	272,419	.....	.....275,752	414,159	0	50,271	0	15,000,000	.....	004
427254 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	DBL.....7LTFWZYICNSX8D621K86....	06/11/2013	06/20/2018	1	10,000,000	JCI 7.125 15Jul17.....	52,736	-	67,988	204,649	.....	.....206,871	165,592	0	(13,680)	0	10,000,000	.....	004
427443 CDS.....	PORTFOLIO HEDGE.	Sch D, Pt I	Credit.....	BPA.....R0MUWSFPU8MPRO8K5P83....	06/12/2013	06/20/2018	1	10,000,000	TSN 6.6 01Apr16 Struc.....	19,117	-	72,988	165,926	.....	.....168,148	151,760	0	(4,951)	0	10,000,000	.....	004
0989999. Total-Swaps-Replications-Credit Default.....										5,342,374	0	2,396,457	8,131,448	XXX	8,224,781	4,124,198	0	(1,335,124)	0	..300,000,000	...XXX...	XXX....
1029999. Total-Swaps-Replications.....										5,342,374	0	3,051,690	8,131,448	XXX	8,423,528	4,124,198	0	(1,335,124)	0	..300,927,825	...XXX...	XXX....
1159999. Total-Swaps-Interest Rate.....										51	0	52,361,124	172,266,954	XXX	184,128,005	172,266,903	0	0	0	...37,054,011	...XXX...	XXX....
1169999. Total-Swaps-Credit Default.....										5,342,374	(33,467,143)	1,803,735	(19,327,716)	XXX	(19,524,579)	7,904,644	0	892,409	0	1,910,948,743	...XXX...	XXX....
1189999. Total-Swaps-Total Return.....										0	0	(20,792,393)	93,582,924	XXX	98,229,364	93,582,924	0	0	0	...16,194,997	...XXX...	XXX....
1199999. Total-Swaps-Other.....										0	0	0	(6,800,586)	XXX	(6,800,586)	(6,800,586)	0	0	0	99,740	...XXX...	XXX....
1209999. Total-Swaps.....										5,342,425	(33,467,143)	33,372,466	239,721,577	XXX	256,032,205	266,953,885	0	892,409	0	1,964,297,491	...XXX...	XXX....
1409999. Total-Hedging Other.....										181,496,408	(44,111,271)	90,370,716	737,642,184	XXX	773,427,732	598,029,597	0	0	0	1,962,963,290	...XXX...	XXX....
1419999. Total-Replication.....										5,342,374	0	3,051,690	8,131,448	XXX	8,423,528	4,124,198	0	(1,335,124)	0	..300,927,825	...XXX...	XXX....
1449999. TOTAL.....										186,838,782	(44,111,271)	93,422,406	745,773,632	XXX	781,851,261	602,153,795	0	892,409	0	2,263,891,116	...XXX...	XXX....

(a)

Code	Description of Hedged Risk(s)
001	Hedges the equity or interest rate risk of VA Hedge Liabilities
002	Hedges the equity or interest rate risk of projected annuity sales
003	Hedges the equity or interest rate risk of Life Products
004	Hedges margins on minimum crediting rate guarantees

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0	

QE06.39

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
														Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					
Long Futures																					
Hedging Other																					
	0	0	FX SETTLEMENT.....							0.0000	0.0000	(1,254)	0	0	0	0	0	0	0	0	
USZ4.....	1,025	141,353,906	522116 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	138.9766	137.9063	(410,488)	0	0	0	0	(1,097,068)	(1,097,068)	-.....	001.....	1,000
USZ4.....	13	1,792,781	522117 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.0313	137.9063	(5,206)	0	0	0	0	(14,625)	(14,625)	-.....	001.....	1,000
USZ4.....	23	3,171,844	522118 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.0625	137.9063	(9,211)	0	0	0	0	(26,594)	(26,594)	-.....	001.....	1,000
USZ4.....	12	1,654,875	522119 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.0938	137.9063	(4,806)	0	0	0	0	(14,250)	(14,250)	-.....	001.....	1,000
USZ4.....	1	137,906	522120 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.1250	137.9063	(400)	0	0	0	0	(1,219)	(1,219)	-.....	001.....	1,000
USZ4.....	5	689,531	522121 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.1563	137.9063	(2,002)	0	0	0	0	(6,250)	(6,250)	-.....	001.....	1,000
USZ4.....	10	1,379,063	522122 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.1875	137.9063	(4,005)	0	0	0	0	(12,813)	(12,813)	-.....	001.....	1,000
USZ4.....	7	965,344	522123 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.2188	137.9063	(2,803)	0	0	0	0	(9,188)	(9,188)	-.....	001.....	1,000
USZ4.....	10	1,379,063	522124 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.2500	137.9063	(4,005)	0	0	0	0	(13,438)	(13,438)	-.....	001.....	1,000
USZ4.....	543	74,883,094	522125 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.2813	137.9063	(217,458)	0	0	0	0	(746,625)	(746,625)	-.....	001.....	1,000
USZ4.....	4	551,625	522126 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.2813	137.9063	(1,602)	0	0	0	0	(5,500)	(5,500)	-.....	001.....	1,000
USZ4.....	131	18,065,719	522127 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.2813	137.9063	(52,462)	0	0	0	0	(180,125)	(180,125)	-.....	001.....	1,000
USZ4.....	1,369	188,793,656	522128 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.2891	137.9063	(548,251)	0	0	0	0	(1,893,067)	(1,893,067)	-.....	001.....	1,000
USZ4.....	2	275,813	522129 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.3125	137.9063	(801)	0	0	0	0	(2,813)	(2,813)	-.....	001.....	1,000
USZ4.....	8	1,103,250	522130 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.3438	137.9063	(3,204)	0	0	0	0	(11,500)	(11,500)	-.....	001.....	1,000
USZ4.....	23	3,171,844	522131 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.3750	137.9063	(9,211)	0	0	0	0	(33,781)	(33,781)	-.....	001.....	1,000
USZ4.....	3	413,719	522132 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.4063	137.9063	(1,201)	0	0	0	0	(4,500)	(4,500)	-.....	001.....	1,000
USZ4.....	10	1,379,063	522133 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.4375	137.9063	(4,005)	0	0	0	0	(15,313)	(15,313)	-.....	001.....	1,000
USZ4.....	54	7,446,938	522134 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.4688	137.9063	(21,626)	0	0	0	0	(84,375)	(84,375)	-.....	001.....	1,000
USZ4.....	19	2,620,219	522135 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.5000	137.9063	(7,609)	0	0	0	0	(30,281)	(30,281)	-.....	001.....	1,000
USZ4.....	63	8,688,094	522136 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.5313	137.9063	(25,230)	0	0	0	0	(102,375)	(102,375)	-.....	001.....	1,000
USZ4.....	1	137,906	522137 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.5625	137.9063	(400)	0	0	0	0	(1,656)	(1,656)	-.....	001.....	1,000
USZ4.....	21	2,896,031	522138 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/26/2014.....	139.5938	137.9063	(8,410)	0	0	0	0	(35,438)	(35,438)	-.....	001.....	1,000
USZ4.....	1,397	192,655,031	522445 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/27/2014.....	139.0938	137.9063	(559,465)	0	0	0	0	(1,658,938)	(1,658,938)	-.....	001.....	1,000
USZ4.....	1,660	228,924,375	522446 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/27/2014.....	139.1016	137.9063	(664,790)	0	0	0	0	(1,984,215)	(1,984,215)	-.....	001.....	1,000
USZ4.....	21	2,896,031	522447 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/27/2014.....	139.1250	137.9063	(8,410)	0	0	0	0	(25,594)	(25,594)	-.....	001.....	1,000
USZ4.....	2	275,813	522448 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/27/2014.....	139.1563	137.9063	(801)	0	0	0	0	(2,500)	(2,500)	-.....	001.....	1,000
USZ4.....	45	6,205,781	522449 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/27/2014.....	139.2188	137.9063	(18,021)	0	0	0	0	(59,063)	(59,063)	-.....	001.....	1,000
USZ4.....	18	2,482,313	522450 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/27/2014.....	139.2500	137.9063	(7,209)	0	0	0	0	(24,188)	(24,188)	-.....	001.....	1,000
USZ4.....	68	9,377,625	522451 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/27/2014.....	139.2813	137.9063	(27,232)	0	0	0	0	(93,500)	(93,500)	-.....	001.....	1,000
USZ4.....	22	3,033,938	522452 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/27/2014.....	139.3125	137.9063	(8,810)	0	0	0	0	(30,938)	(30,938)	-.....	001.....	1,000
USZ4.....	98	13,514,813	522453 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/27/2014.....	139.3438	137.9063	(39,247)	0	0	0	0	(140,875)	(140,875)	-.....	001.....	1,000
USZ4.....	17	2,344,406	522454 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/27/2014.....	139.3750	137.9063	(6,808)	0	0	0	0	(24,969)	(24,969)	-.....	001.....	1,000
USZ4.....	36	4,964,625	522455 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/27/2014.....	139.4063	137.9063	(14,417)	0	0	0	0	(54,000)	(54,000)	-.....	001.....	1,000
USZ4.....	244	33,649,125	522456 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/27/2014.....	139.4375	137.9063	(97,716)	0	0	0	0	(373,625)	(373,625)	-.....	001.....	1,000
USZ4.....	220	30,339,375	522457 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/27/2014.....	139.4688	137.9063	(88,105)	0	0	0	0	(343,750)	(343,750)	-.....	001.....	1,000
USZ4.....	166	22,892,438	522458 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/27/2014.....	139.5000	137.9063	(66,479)	0	0	0	0	(264,563)	(264,563)	-.....	001.....	1,000
USZ4.....	4	551,625	522459 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/27/2014.....	139.5313	137.9063	(1,602)	0	0	0	0	(6,500)	(6,500)	-.....	001.....	1,000
USZ4.....	18	2,482,313	522460 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/27/2014.....	139.5625	137.9063	(7,209)	0	0	0	0	(29,813)	(29,813)	-.....	001.....	1,000
USZ4.....	25	3,447,656	522461 US LONG BOND.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014.....	CBT.....	08/27/2014.....	139.5938	137.9063	(10,012)	0	0	0	0	(42,188)	(42,188)	-.....	001.....	1,000

QE07

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
USZ4.....	2	275,813	522462 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	139.6250	137.9063	(801)	0	0	0	0	(3,438)	(3,438)	-.....	001.....	1,000
USZ4.....	99	13,652,719	522463 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	137.9063	137.9063	(39,647)	0	0	0	0	(179,438)	(179,438)	-.....	001.....	1,000
USZ4.....	84	11,584,125	522464 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	139.7500	137.9063	(33,640)	0	0	0	0	(154,875)	(154,875)	-.....	001.....	1,000
USZ4.....	7	965,344	522465 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	139.7813	137.9063	(2,803)	0	0	0	0	(13,125)	(13,125)	-.....	001.....	1,000
USZ4.....	85	11,722,031	522466 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	139.8125	137.9063	(34,040)	0	0	0	0	(162,031)	(162,031)	-.....	001.....	1,000
USZ4.....	63	8,688,094	522467 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	139.8438	137.9063	(25,230)	0	0	0	0	(122,063)	(122,063)	-.....	001.....	1,000
USZ4.....	56	7,722,750	523254 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/28/2014...	139.8125	137.9063	(22,427)	0	0	0	0	(106,750)	(106,750)	-.....	001.....	1,000
USZ4.....	25	3,447,656	523255 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/28/2014...	139.8438	137.9063	(10,012)	0	0	0	0	(48,438)	(48,438)	-.....	001.....	1,000
USZ4.....	27	3,723,469	523256 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/28/2014...	139.8750	137.9063	(10,813)	0	0	0	0	(53,156)	(53,156)	-.....	001.....	1,000
USZ4.....	120	16,548,750	523257 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/28/2014...	139.9063	137.9063	(48,057)	0	0	0	0	(240,000)	(240,000)	-.....	001.....	1,000
USZ4.....	89	12,273,656	523258 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/28/2014...	139.9375	137.9063	(35,642)	0	0	0	0	(180,781)	(180,781)	-.....	001.....	1,000
USZ4.....	46	6,343,688	523259 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/28/2014...	139.9688	137.9063	(18,422)	0	0	0	0	(94,875)	(94,875)	-.....	001.....	1,000
USZ4.....	207	28,546,594	523260 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/28/2014...	140.0000	137.9063	(82,899)	0	0	0	0	(433,406)	(433,406)	-.....	001.....	1,000
USZ4.....	285	39,303,281	523261 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/28/2014...	140.0313	137.9063	(114,136)	0	0	0	0	(605,625)	(605,625)	-.....	001.....	1,000
USZ4.....	1,307	180,243,469	523262 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/28/2014...	140.0625	137.9063	(523,422)	0	0	0	0	(2,818,219)	(2,818,219)	-.....	001.....	1,000
USZ4.....	152	20,961,750	523263 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/28/2014...	140.0938	137.9063	(60,872)	0	0	0	0	(332,500)	(332,500)	-.....	001.....	1,000
USZ4.....	174	23,995,688	523264 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/28/2014...	140.1250	137.9063	(69,683)	0	0	0	0	(386,063)	(386,063)	-.....	001.....	1,000
USZ4.....	74	10,205,063	523265 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/28/2014...	140.1563	137.9063	(29,635)	0	0	0	0	(166,500)	(166,500)	-.....	001.....	1,000
USZ4.....	1,193	164,522,156	523266 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/28/2014...	140.1875	137.9063	(477,768)	0	0	0	0	(2,721,531)	(2,721,531)	-.....	001.....	1,000
USZ4.....	60	8,274,375	523267 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/28/2014...	140.2188	137.9063	(24,029)	0	0	0	0	(138,750)	(138,750)	-.....	001.....	1,000
USZ4.....	3	413,719	523268 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/28/2014...	140.2500	137.9063	(1,201)	0	0	0	0	(7,031)	(7,031)	-.....	001.....	1,000
USZ4.....	32	4,413,000	523269 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/28/2014...	140.2813	137.9063	(12,815)	0	0	0	0	(76,000)	(76,000)	-.....	001.....	1,000
USZ4.....	80	11,032,500	523270 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/28/2014...	140.3125	137.9063	(32,038)	0	0	0	0	(192,500)	(192,500)	-.....	001.....	1,000
USZ4.....	248	34,200,750	523610 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	09/02/2014...	138.6875	137.9063	(99,318)	0	0	0	0	(193,750)	(193,750)	-.....	001.....	1,000
USZ4.....	400	55,162,500	523611 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	09/02/2014...	138.6875	137.9063	(160,190)	0	0	0	0	(312,500)	(312,500)	-.....	001.....	1,000
USZ4.....	200	27,581,250	523798 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	09/04/2014...	138.1875	137.9063	(80,095)	0	0	0	0	(56,250)	(56,250)	-.....	001.....	1,000
USZ4.....	165	22,754,531	524123 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	09/08/2014...	138.0938	137.9063	(66,079)	0	0	0	0	(30,938)	(30,938)	-.....	001.....	1,000
USZ4.....	150	20,685,938	524341 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	09/10/2014...	137.0938	137.9063	(60,071)	0	0	0	0	121,875	121,875	-.....	001.....	1,000
USZ4.....	250	34,476,563	524724 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	09/12/2014...	135.8438	137.9063	(100,119)	0	0	0	0	515,625	515,625	-.....	001.....	1,000
USZ4.....	325	44,819,531	525722 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	09/15/2014...	135.8438	137.9063	(130,155)	0	0	0	0	670,313	670,313	-.....	001.....	1,000
USZ4.....	141	19,444,781	527747 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	09/23/2014...	136.6875	137.9063	(56,467)	0	0	0	0	171,844	171,844	-.....	001.....	1,000
USZ4.....	100	13,790,625	527748 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	09/23/2014...	136.7500	137.9063	(40,048)	0	0	0	0	115,625	115,625	-.....	001.....	1,000
USZ4.....	150	20,685,938	527749 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	09/23/2014...	137.4063	137.9063	(60,071)	0	0	0	0	75,000	75,000	-.....	001.....	1,000
USZ4.....	200	27,581,250	528766 US LONG BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	09/30/2014...	137.9063	137.9063	(80,095)	0	0	0	0	-.....	-.....	-.....	001.....	1,000
WNZ4.....	1	152,500	520905 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/21/2014...	152.7109	152.5000	(761)	0	0	0	0	(211)	(211)	-.....	001.....	1,000
WNZ4.....	3	457,500	520906 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/21/2014...	152.7422	152.5000	(2,284)	0	0	0	0	(727)	(727)	-.....	001.....	1,000
WNZ4.....	6	915,000	520907 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/21/2014...	152.7734	152.5000	(4,568)	0	0	0	0	(1,641)	(1,641)	-.....	001.....	1,000
WNZ4.....	1	152,500	521000 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/22/2014...	152.7734	152.5000	(761)	0	0	0	0	(273)	(273)	-.....	001.....	1,000
WNZ4.....	1	152,500	521001 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/22/2014...	152.9375	152.5000	(761)	0	0	0	0	(438)	(438)	-.....	001.....	1,000
WNZ4.....	1	152,500	521002 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/22/2014...	152.9609	152.5000	(761)	0	0	0	0	(461)	(461)	-.....	001.....	1,000
WNZ4.....	1	152,500	521003 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/22/2014...	153.0547	152.5000	(761)	0	0	0	0	(555)	(555)	-.....	001.....	1,000
WNZ4.....	72	10,980,000	521004 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/22/2014...	153.0859	152.5000	(54,822)	0	0	0	0	(42,188)	(42,188)	-.....	001.....	1,000

QE07.1

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
WNZ4.....	1	152,500	521005 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/22/2014...	153.2734	152.5000	(761)	0	0	0	0	(773)	(773)	-	001.....	1,000
WNZ4.....	1	152,500	521006 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/22/2014...	153.3047	152.5000	(761)	0	0	0	0	(805)	(805)	-	001.....	1,000
WNZ4.....	1	152,500	521007 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/22/2014...	153.3984	152.5000	(761)	0	0	0	0	(898)	(898)	-	001.....	1,000
WNZ4.....	500	76,250,000	521008 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/22/2014...	153.5234	152.5000	(380,705)	0	0	0	0	(511,720)	(511,720)	-	001.....	1,000
WNZ4.....	113	17,232,500	521009 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/22/2014...	153.5859	152.5000	(86,039)	0	0	0	0	(122,711)	(122,711)	-	001.....	1,000
WNZ4.....	98	14,945,000	521010 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/22/2014...	153.6172	152.5000	(74,618)	0	0	0	0	(109,485)	(109,485)	-	001.....	1,000
WNZ4.....	272	41,480,000	521296 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/25/2014...	153.5859	152.5000	(207,104)	0	0	0	0	(295,376)	(295,376)	-	001.....	1,000
WNZ4.....	310	47,275,000	522144 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/26/2014...	154.0859	152.5000	(236,037)	0	0	0	0	(491,641)	(491,641)	-	001.....	1,000
WNZ4.....	216	32,940,000	522145 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/26/2014...	154.0859	152.5000	(164,465)	0	0	0	0	(342,563)	(342,563)	-	001.....	1,000
WNZ4.....	5	762,500	522497 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	153.6484	152.5000	(3,807)	0	0	0	0	(5,742)	(5,742)	-	001.....	1,000
WNZ4.....	418	63,745,000	522498 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	153.6797	152.5000	(318,270)	0	0	0	0	(493,110)	(493,110)	-	001.....	1,000
WNZ4.....	1,084	165,310,000	522499 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	153.6797	152.5000	(825,369)	0	0	0	0	(1,278,784)	(1,278,784)	-	001.....	1,000
WNZ4.....	10	1,525,000	522500 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	153.7109	152.5000	(7,614)	0	0	0	0	(12,109)	(12,109)	-	001.....	1,000
WNZ4.....	10	1,525,000	522501 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	153.7422	152.5000	(7,614)	0	0	0	0	(12,422)	(12,422)	-	001.....	1,000
WNZ4.....	1	152,500	522502 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	153.8047	152.5000	(761)	0	0	0	0	(1,305)	(1,305)	-	001.....	1,000
WNZ4.....	8	1,220,000	522503 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	153.9297	152.5000	(6,091)	0	0	0	0	(11,438)	(11,438)	-	001.....	1,000
WNZ4.....	2	305,000	522504 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	153.9609	152.5000	(1,523)	0	0	0	0	(2,922)	(2,922)	-	001.....	1,000
WNZ4.....	1	152,500	522505 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	153.9688	152.5000	(761)	0	0	0	0	(1,469)	(1,469)	-	001.....	1,000
WNZ4.....	1	152,500	522506 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	153.9922	152.5000	(761)	0	0	0	0	(1,492)	(1,492)	-	001.....	1,000
WNZ4.....	1	152,500	522507 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.0234	152.5000	(761)	0	0	0	0	(1,523)	(1,523)	-	001.....	1,000
WNZ4.....	3	457,500	522508 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.0313	152.5000	(4,594)	0	0	0	0	(4,594)	(4,594)	-	001.....	1,000
WNZ4.....	1	152,500	522509 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.0547	152.5000	(761)	0	0	0	0	(1,555)	(1,555)	-	001.....	1,000
WNZ4.....	1	152,500	522510 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.0859	152.5000	(761)	0	0	0	0	(1,586)	(1,586)	-	001.....	1,000
WNZ4.....	35	5,337,500	522511 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.1797	152.5000	(26,649)	0	0	0	0	(58,789)	(58,789)	-	001.....	1,000
WNZ4.....	3	457,500	522512 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.2109	152.5000	(2,284)	0	0	0	0	(5,133)	(5,133)	-	001.....	1,000
WNZ4.....	4	610,000	522513 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.2188	152.5000	(3,046)	0	0	0	0	(6,875)	(6,875)	-	001.....	1,000
WNZ4.....	5	762,500	522514 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.2422	152.5000	(3,807)	0	0	0	0	(8,711)	(8,711)	-	001.....	1,000
WNZ4.....	1	152,500	522515 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.2500	152.5000	(761)	0	0	0	0	(1,750)	(1,750)	-	001.....	1,000
WNZ4.....	23	3,507,500	522516 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.2734	152.5000	(17,512)	0	0	0	0	(40,789)	(40,789)	-	001.....	1,000
WNZ4.....	1	152,500	522517 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.3047	152.5000	(761)	0	0	0	0	(1,805)	(1,805)	-	001.....	1,000
WNZ4.....	10	1,525,000	522518 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.3672	152.5000	(7,614)	0	0	0	0	(18,672)	(18,672)	-	001.....	1,000
WNZ4.....	1	152,500	522519 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.3750	152.5000	(761)	0	0	0	0	(1,875)	(1,875)	-	001.....	1,000
WNZ4.....	12	1,830,000	522520 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.3984	152.5000	(9,137)	0	0	0	0	(22,781)	(22,781)	-	001.....	1,000
WNZ4.....	3	457,500	522521 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.4063	152.5000	(2,284)	0	0	0	0	(5,719)	(5,719)	-	001.....	1,000
WNZ4.....	6	915,000	522522 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.4297	152.5000	(4,568)	0	0	0	0	(11,578)	(11,578)	-	001.....	1,000
WNZ4.....	23	3,507,500	522523 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.4375	152.5000	(17,512)	0	0	0	0	(44,563)	(44,563)	-	001.....	1,000
WNZ4.....	1	152,500	522524 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.4922	152.5000	(761)	0	0	0	0	(1,992)	(1,992)	-	001.....	1,000
WNZ4.....	1,628	248,270,000	522525 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/27/2014...	154.5313	152.5000	(1,239,577)	0	0	0	0	(3,306,875)	(3,306,875)	-	001.....	1,000
WNZ4.....	695	105,987,500	523272 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/28/2014...	155.7656	152.5000	(529,181)	0	0	0	0	(2,269,613)	(2,269,613)	-	001.....	1,000
WNZ4.....	150	22,875,000	524725 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	09/12/2014...	148.9063	152.5000	(114,212)	0	0	0	0	539,063	539,063	-	001.....	1,000
WNZ4.....	150	22,875,000	528770 US ULTRA BOND.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	09/30/2014...	152.5000	152.5000	(114,212)	0	0	0	0	-	-	-	001.....	1,000
TYZ4.....	2	249,281	522151 US 10YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/19/2014...	CBT.....	08/26/2014...	125.3672	124.6406	(250)	0	0	0	0	(1,453)	(1,453)	2,400	001.....	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TYZ4.....	32	3,988,500	522152 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014...	CBT.....	08/26/2014...	125.3984	124.6406	(4,000)	0	0	0	0	(24,250)	(24,250)	38,400	001.....	1,000
TYZ4.....	85	10,594,453	522153 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014...	CBT.....	08/26/2014...	125.4141	124.6406	(10,625)	0	0	0	0	(65,742)	(65,742)	102,000	001.....	1,000
TYZ4.....	6	747,844	522154 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014...	CBT.....	08/26/2014...	125.4219	124.6406	(750)	0	0	0	0	(4,688)	(4,688)	7,200	001.....	1,000
TYZ4.....	54	6,730,594	522528 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014...	CBT.....	08/27/2014...	125.4063	124.6406	(6,750)	0	0	0	0	(41,343)	(41,343)	64,800	001.....	1,000
TYZ4.....	1	124,641	524729 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	INTEREST RATE.....	12/19/2014...	CBT.....	09/12/2014...	124.2188	124.6406	(125)	0	0	0	0	422	422	1,200	001.....	1,000
12829999 Total-Long Futures-Hedging Other.....													0	0	0	0	(26,820,282)	(26,820,282)	216,000	XXX.....	XXX.....
1329999 Total-Long Futures.....													0	0	0	0	(26,820,282)	(26,820,282)	216,000	XXX.....	XXX.....
Short Futures																					
Hedging Other																					
TPZ4.....	456	55,149,875	524189 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/11/2014...	OSE.....	09/09/2014...	1,298.3000	1,326.5000	503,603	0	0	0	0	(1,172,429)	(1,172,429)	1,371,991	001.....	91
FAZ4.....	1,000	136,540,000	524330 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	CME.....	09/10/2014...	1,424.7500	1,365.4000	1,230,000	0	0	0	0	5,935,000	5,935,000	6,700,000	001.....	100
TPZ4.....	456	55,149,875	524340 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/11/2014...	OSE.....	09/10/2014...	1,285.4000	1,326.5000	503,603	0	0	0	0	(1,708,752)	(1,708,752)	1,371,991	001.....	91
ADZ4.....	225	19,568,250	524477 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	12/15/2014...	CME.....	09/11/2014...	0.8697	0.8697	(42,750)	0	0	0	0	895,500	895,500	292,500	001.....	100,000
ADZ4.....	215	18,698,550	524478 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	12/15/2014...	CME.....	09/11/2014...	0.9096	0.8697	(40,850)	0	0	0	0	856,775	856,775	279,500	001.....	100,000
BPZ4.....	968	97,955,550	524480 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	12/15/2014...	CME.....	09/11/2014...	1.6187	1.6191	296,450	0	0	0	0	(24,200)	(24,200)	1,306,800	001.....	62,500
ECZ4.....	1,052	166,150,250	524482 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	12/15/2014...	CME.....	09/11/2014...	1.2916	1.2635	854,750	0	0	0	0	3,688,575	3,688,575	2,104,000	001.....	125,000
JYZ4.....	60	6,840,000	524486 JAPANESE YEN CURR FUTURE.....	VA HEDGE.....	N/A.....	CURRENCY.....	12/15/2014...	CME.....	09/11/2014...	0.9340	0.9120	17,250	0	0	0	0	165,000	165,000	135,000	001.....	125,000
JYZ4.....	505	57,570,000	524488 JAPANESE YEN CURR FUTURE.....	VA HEDGE.....	N/A.....	CURRENCY.....	12/15/2014...	CME.....	09/11/2014...	0.9369	0.9120	145,188	0	0	0	0	1,571,813	1,571,813	1,136,250	001.....	125,000
JYZ4.....	363	41,382,000	524489 JAPANESE YEN CURR FUTURE.....	VA HEDGE.....	N/A.....	CURRENCY.....	12/15/2014...	CME.....	09/11/2014...	0.9370	0.9120	104,363	0	0	0	0	1,132,106	1,132,106	816,750	001.....	125,000
RTAZ4.....	508	55,707,280	524507 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	NYF.....	09/11/2014...	1,159.1500	1,096.6000	762,487	0	0	0	0	3,177,540	3,177,540	2,590,800	001.....	100
RTAZ4.....	500	54,830,000	524509 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	NYF.....	09/11/2014...	1,159.2000	1,096.6000	750,479	0	0	0	0	3,130,000	3,130,000	2,550,000	001.....	100
SPZ4.....	800	393,100,000	524511 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2014...	CME.....	09/11/2014...	1,987.1000	1,965.5000	800,000	0	0	0	0	4,320,000	4,320,000	18,400,000	001.....	250
ESZ4.....	926	91,002,650	524713 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	CME.....	09/12/2014...	1,976.7500	1,965.5000	178,467	0	0	0	0	520,875	520,875	4,259,600	001.....	50
ESZ4.....	2,000	196,550,000	524714 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	CME.....	09/12/2014...	1,988.9000	1,965.5000	385,457	0	0	0	0	2,340,000	2,340,000	9,200,000	001.....	50
FAZ4.....	1,000	136,540,000	524716 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	CME.....	09/12/2014...	1,431.3500	1,365.4000	1,230,000	0	0	0	0	6,595,000	6,595,000	6,700,000	001.....	100
FAZ4.....	1,000	136,540,000	524717 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	CME.....	09/12/2014...	1,431.4000	1,365.4000	1,230,000	0	0	0	0	6,600,000	6,600,000	6,700,000	001.....	100
RTAZ4.....	1,000	109,660,000	524719 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	NYF.....	09/12/2014...	1,167.4000	1,096.6000	1,500,959	0	0	0	0	7,080,000	7,080,000	5,100,000	001.....	100
RTAZ4.....	1,000	109,660,000	524720 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	NYF.....	09/12/2014...	1,167.5500	1,096.6000	1,500,959	0	0	0	0	7,095,000	7,095,000	5,100,000	001.....	100
SPZ4.....	700	343,962,500	524722 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2014...	CME.....	09/12/2014...	1,988.9000	1,965.5000	700,000	0	0	0	0	4,095,000	4,095,000	16,100,000	001.....	250
SPZ4.....	300	147,412,500	524723 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2014...	CME.....	09/12/2014...	1,988.9500	1,965.5000	300,000	0	0	0	0	1,758,750	1,758,750	6,900,000	001.....	250
ESZ4.....	2,216	217,777,400	525701 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	CME.....	09/15/2014...	1,976.5500	1,965.5000	427,087	0	0	0	0	1,224,340	1,224,340	10,193,600	001.....	50
ESZ4.....	784	77,047,600	525702 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	CME.....	09/15/2014...	1,976.7500	1,965.5000	151,099	0	0	0	0	441,000	441,000	3,606,400	001.....	50
MFSZ4.....	712	65,493,320	525704 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	NYF.....	09/15/2014...	1,893.3000	1,839.7000	7,120	0	0	0	0	1,908,160	1,908,160	2,848,000	001.....	50
NQZ4.....	249	20,142,855	525706 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	CME.....	09/15/2014...	4,061.7500	4,044.7500	(46,065)	0	0	0	0	84,660	84,660	821,700	001.....	20
RTAZ4.....	58	6,360,280	525710 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	NYF.....	09/15/2014...	1,141.0000	1,096.6000	87,056	0	0	0	0	257,520	257,520	295,800	001.....	100
RTAZ4.....	19	2,083,540	525711 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	NYF.....	09/15/2014...	1,141.1000	1,096.6000	28,518	0	0	0	0	84,550	84,550	96,900	001.....	100
RTAZ4.....	72	7,895,520	525712 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	NYF.....	09/15/2014...	1,141.2000	1,096.6000	108,069	0	0	0	0	321,120	321,120	367,200	001.....	100
RTAZ4.....	36	3,947,760	525713 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	NYF.....	09/15/2014...	1,141.3000	1,096.6000	54,035	0	0	0	0	160,920	160,920	183,600	001.....	100
RTAZ4.....	15	1,644,900	525714 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	NYF.....	09/15/2014...	1,141.4000	1,096.6000	22,514	0	0	0	0	67,200	67,200	76,500	001.....	100
RTAZ4.....	1,000	109,660,000	525716 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	NYF.....	09/15/2014...	1,154.7500	1,096.6000	1,500,959	0	0	0	0	5,815,000	5,815,000	5,100,000	001.....	100
RTAZ4.....	2,000	219,320,000	525717 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/19/2014...	NYF.....	09/15/2014...	1,154.7500	1,096.6000	3,001,917	0	0	0	0	11,630,000	11,630,000	10,200,000	001.....	100
SPZ4.....	150	73,706,250	525720 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	12/18/2014...	CME.....	09/15/2014...	1,976.6000	1,965.5000	150,000	0	0	0	0	416,250	416,250	3,450,000	001.....	250

QE07.3

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
SPZ4.....	500	245,687,500	525721 S&P 500 FUTURE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/18/2014...	CME.....	09/15/2014...	1,976.7000	1,965.5000	500,000	0	0	0	0	1,400,000	1,400,000	11,500,000	001.....	250
ESZ4.....	819	80,487,225	525883 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/16/2014...	1,976.2500	1,965.5000	157,845	0	0	0	0	440,213	440,213	3,767,400	001.....	50
FAZ4.....	500	68,270,000	525886 S&P MID 400 EMINI.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/16/2014...	1,412.1500	1,365.4000	615,000	0	0	0	0	2,337,500	2,337,500	3,350,000	001.....	100
FAZ4.....	353	48,198,620	525887 S&P MID 400 EMINI.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/16/2014...	1,412.2000	1,365.4000	434,190	0	0	0	0	1,652,040	1,652,040	2,365,100	001.....	100
FAZ4.....	500	68,270,000	525888 S&P MID 400 EMINI.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/16/2014...	1,412.2500	1,365.4000	615,000	0	0	0	0	2,342,500	2,342,500	3,350,000	001.....	100
MESZ4....	228	11,430,780	525890 NYL EMINI MSCI EMERG.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/16/2014...	1,051.2000	1,002.7000	(12,540)	0	0	0	0	552,900	552,900	490,200	001.....	50
MFSZ4....	774	71,196,390	525902 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/16/2014...	1,890.8000	1,839.7000	7,740	0	0	0	0	1,977,570	1,977,570	3,096,000	001.....	50
NQZ4.....	250	20,223,750	525904 NASDAQ 100 E-MINI.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/16/2014...	4,025.5500	4,044.7500	(46,250)	0	0	0	0	(96,000)	(96,000)	825,000	001.....	20
SPZ4.....	1,467	720,847,125	525909 S&P 500 FUTURE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/18/2014...	CME.....	09/16/2014...	1,976.1000	1,965.5000	1,467,000	0	0	0	0	3,887,550	3,887,550	33,741,000	001.....	250
VGZ4.....	1,676	68,242,983	525916 DJ EURO STOXX 50.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	EUX.....	09/16/2014...	3,200.0000	3,223.0000	(994,661)	0	0	0	0	(486,996)	(486,996)	5,119,812	001.....	13
VGZ4.....	1,500	61,076,656	525917 DJ EURO STOXX 50.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	EUX.....	09/16/2014...	3,201.0000	3,223.0000	(890,210)	0	0	0	0	(416,906)	(416,906)	4,582,170	001.....	13
XPZ4.....	351	40,565,848	525920 SPI 200 FUTURE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/18/2014...	SFE.....	09/16/2014...	5,476.0000	5,283.0000	(140,870)	0	0	0	0	1,481,963	1,481,963	1,689,284	001.....	22
Z Z4.....	450	48,164,499	525922 FTSE 100 IDX.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	LIF.....	09/16/2014...	6,748.5000	6,605.5000	96,230	0	0	0	0	1,042,695	1,042,695	2,005,183	001.....	16
Z Z4.....	450	48,164,499	525923 FTSE 100 IDX.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	LIF.....	09/16/2014...	6,749.0000	6,605.5000	96,230	0	0	0	0	1,046,341	1,046,341	2,005,183	001.....	16
MESZ4....	8	401,080	526237 NYL EMINI MSCI EMERG.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/17/2014...	1,054.0000	1,002.7000	(440)	0	0	0	0	20,520	20,520	17,200	001.....	50
MESZ4....	152	7,620,520	526238 NYL EMINI MSCI EMERG.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/17/2014...	1,054.1000	1,002.7000	(8,360)	0	0	0	0	390,640	390,640	326,800	001.....	50
MESZ4....	50	2,506,750	526239 NYL EMINI MSCI EMERG.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/17/2014...	1,054.2000	1,002.7000	(2,750)	0	0	0	0	128,750	128,750	100,000	001.....	50
MESZ4....	40	2,005,400	526240 NYL EMINI MSCI EMERG.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/17/2014...	1,054.3000	1,002.7000	(2,200)	0	0	0	0	103,200	103,200	86,000	001.....	50
RTAZ4....	701	76,871,660	526257 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/17/2014...	1,144.8000	1,096.6000	1,052,172	0	0	0	0	3,378,820	3,378,820	3,575,100	001.....	100
VGZ4.....	7	285,024	526258 DJ EURO STOXX 50.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	EUX.....	09/17/2014...	3,224.0000	3,223.0000	(4,154)	0	0	0	0	88	88	21,383	001.....	13
VGZ4.....	41	1,669,429	526259 DJ EURO STOXX 50.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	EUX.....	09/17/2014...	3,225.0000	3,223.0000	(24,332)	0	0	0	0	1,036	1,036	125,246	001.....	13
VGZ4.....	43	1,750,864	526260 DJ EURO STOXX 50.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	EUX.....	09/17/2014...	3,226.0000	3,223.0000	(25,519)	0	0	0	0	1,630	1,630	131,356	001.....	13
VGZ4.....	41	1,669,429	526261 DJ EURO STOXX 50.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	EUX.....	09/17/2014...	3,227.0000	3,223.0000	(24,332)	0	0	0	0	2,072	2,072	125,246	001.....	13
VGZ4.....	8	325,742	526262 DJ EURO STOXX 50.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	EUX.....	09/17/2014...	3,228.0000	3,223.0000	(4,748)	0	0	0	0	505	505	24,438	001.....	13
Z Z4.....	57	6,100,837	526264 FTSE 100 IDX.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	LIF.....	09/17/2014...	6,784.0000	6,605.5000	12,189	0	0	0	0	164,863	164,863	253,990	001.....	16
ADZ4.....	24	2,087,280	526458 AUD CURRENCY FUT.....	VA HEDGE	N/A.....	CURRENCY.....	12/15/2014...	CME.....	09/19/2014...	0.8874	0.8697	(4,560)	0	0	0	0	42,480	42,480	31,200	001.....	100,000
ADZ4.....	36	3,130,920	526459 AUD CURRENCY FUT.....	VA HEDGE	N/A.....	CURRENCY.....	12/15/2014...	CME.....	09/19/2014...	0.8875	0.8697	(6,840)	0	0	0	0	64,080	64,080	46,800	001.....	100,000
ESZ4.....	71	6,977,525	526460 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/19/2014...	2,003.0000	1,965.5000	13,684	0	0	0	0	133,125	133,125	326,600	001.....	50
ESZ4.....	54	5,306,850	526461 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/19/2014...	2,003.2500	1,965.5000	10,407	0	0	0	0	101,925	101,925	248,400	001.....	50
ESZ4.....	35	3,439,625	526462 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/19/2014...	2,003.5000	1,965.5000	6,746	0	0	0	0	66,500	66,500	161,000	001.....	50
ESZ4.....	62	6,093,050	526463 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/19/2014...	2,003.7500	1,965.5000	11,949	0	0	0	0	118,575	118,575	285,200	001.....	50
ESZ4.....	9	884,475	526464 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/19/2014...	2,004.0000	1,965.5000	1,735	0	0	0	0	17,325	17,325	41,400	001.....	50
ESZ4.....	11	1,081,025	526465 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/19/2014...	2,004.5000	1,965.5000	2,120	0	0	0	0	21,450	21,450	50,600	001.....	50
ESZ4.....	19	1,867,225	526466 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/19/2014...	2,004.5000	1,965.5000	3,662	0	0	0	0	37,050	37,050	87,400	001.....	50
ESZ4.....	96	9,434,400	526467 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/19/2014...	2,004.7500	1,965.5000	18,502	0	0	0	0	188,400	188,400	441,600	001.....	50
ESZ4.....	12	1,179,300	526468 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/19/2014...	2,005.0000	1,965.5000	2,313	0	0	0	0	23,700	23,700	55,200	001.....	50
ESZ4.....	6	589,650	526469 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/19/2014...	2,005.2500	1,965.5000	1,156	0	0	0	0	11,925	11,925	27,600	001.....	50
ESZ4.....	900	88,447,500	527641 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/22/2014...	1,986.2500	1,965.5000	173,456	0	0	0	0	933,750	933,750	4,140,000	001.....	50
RTAZ4....	65	7,127,900	527642 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/22/2014...	1,122.1000	1,096.6000	97,562	0	0	0	0	165,750	165,750	331,500	001.....	100
RTAZ4....	156	17,106,960	527643 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/22/2014...	1,122.2000	1,096.6000	234,150	0	0	0	0	399,360	399,360	795,600	001.....	100
RTAZ4....	41	4,496,060	527644 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/22/2014...	1,122.3000	1,096.6000	61,539	0	0	0	0	105,370	105,370	209,100	001.....	100
RTAZ4....	24	2,631,840	527645 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/22/2014...	1,122.4000	1,096.6000	36,023	0	0	0	0	61,920	61,920	122,400	001.....	100

QE07.4

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
RTAZ4.....	6	657,960	527646 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/22/2014...	1,122.5000	1,096.6000	9,006	0	0	0	0	15,540	15,540	30,600	001.....	100
RTAZ4.....	8	877,280	527647 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/22/2014...	1,122.6000	1,096.6000	12,008	0	0	0	0	20,800	20,800	40,800	001.....	100
VGZ4.....	250	10,179,443	527648 DJ EURO STOXX 50.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	EUX.....	09/22/2014...	3,239.0000	3,223.0000	(148,368)	0	0	0	0	50,534	50,534	763,695	001.....	13
VGZ4.....	50	2,035,889	527649 DJ EURO STOXX 50.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	EUX.....	09/22/2014...	3,240.0000	3,223.0000	(29,674)	0	0	0	0	10,738	10,738	152,739	001.....	13
ESZ4.....	400	39,310,000	527735 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/23/2014...	1,972.2500	1,965.5000	77,091	0	0	0	0	135,000	135,000	1,840,000	001.....	50
ESZ4.....	500	49,137,500	527736 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/23/2014...	1,972.5000	1,965.5000	96,364	0	0	0	0	175,000	175,000	2,300,000	001.....	50
ESZ4.....	150	14,741,250	527737 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/23/2014...	1,987.7500	1,965.5000	28,909	0	0	0	0	166,875	166,875	690,000	001.....	50
RTAZ4.....	3	328,980	527738 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/23/2014...	1,111.3000	1,096.6000	4,503	0	0	0	0	4,410	4,410	15,300	001.....	100
RTAZ4.....	15	1,644,900	527739 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/23/2014...	1,111.4000	1,096.6000	22,514	0	0	0	0	22,200	22,200	76,500	001.....	100
RTAZ4.....	9	986,940	527740 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/23/2014...	1,111.5000	1,096.6000	13,509	0	0	0	0	13,410	13,410	45,900	001.....	100
RTAZ4.....	29	3,180,140	527741 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/23/2014...	1,111.6000	1,096.6000	43,528	0	0	0	0	43,500	43,500	147,900	001.....	100
RTAZ4.....	31	3,399,460	527742 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/23/2014...	1,111.7000	1,096.6000	46,530	0	0	0	0	46,810	46,810	158,100	001.....	100
RTAZ4.....	51	5,592,660	527743 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/23/2014...	1,111.8000	1,096.6000	76,549	0	0	0	0	77,520	77,520	260,100	001.....	100
RTAZ4.....	19	2,083,540	527744 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/23/2014...	1,111.9000	1,096.6000	28,518	0	0	0	0	29,070	29,070	96,900	001.....	100
RTAZ4.....	29	3,180,140	527745 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/23/2014...	1,112.0000	1,096.6000	43,528	0	0	0	0	44,660	44,660	147,900	001.....	100
RTAZ4.....	14	1,535,240	527746 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/23/2014...	1,112.1000	1,096.6000	21,013	0	0	0	0	21,700	21,700	71,400	001.....	100
VGZ4.....	197	8,021,401	527750 DJ EURO STOXX 50.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	EUX.....	09/23/2014...	3,191.0000	3,223.0000	(116,914)	0	0	0	0	(79,642)	(79,642)	601,792	001.....	13
VGZ4.....	43	1,750,864	527751 DJ EURO STOXX 50.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	EUX.....	09/23/2014...	3,192.0000	3,223.0000	(25,519)	0	0	0	0	(16,840)	(16,840)	131,356	001.....	13
VGZ4.....	150	6,107,666	527752 DJ EURO STOXX 50.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	EUX.....	09/23/2014...	3,193.0000	3,223.0000	(89,021)	0	0	0	0	(56,851)	(56,851)	458,217	001.....	13
Z Z4.....	10	1,070,322	527753 FTSE 100 IDX.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	LIF.....	09/23/2014...	6,633.5000	6,605.5000	2,138	0	0	0	0	4,537	4,537	44,560	001.....	16
Z Z4.....	11	1,177,354	527754 FTSE 100 IDX.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	LIF.....	09/23/2014...	6,634.0000	6,605.5000	2,352	0	0	0	0	5,080	5,080	49,016	001.....	16
Z Z4.....	9	963,290	527755 FTSE 100 IDX.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	LIF.....	09/23/2014...	6,634.5000	6,605.5000	1,925	0	0	0	0	4,229	4,229	40,104	001.....	16
Z Z4.....	10	1,070,322	527756 FTSE 100 IDX.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	LIF.....	09/23/2014...	6,635.0000	6,605.5000	2,138	0	0	0	0	4,780	4,780	44,560	001.....	16
Z Z4.....	4	428,129	527757 FTSE 100 IDX.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	LIF.....	09/23/2014...	6,635.5000	6,605.5000	855	0	0	0	0	1,944	1,944	17,824	001.....	16
Z Z4.....	6	642,193	527758 FTSE 100 IDX.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	LIF.....	09/23/2014...	6,636.0000	6,605.5000	1,283	0	0	0	0	2,965	2,965	26,736	001.....	16
Z Z4.....	10	1,070,322	527759 FTSE 100 IDX.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	LIF.....	09/23/2014...	6,637.0000	6,605.5000	2,138	0	0	0	0	5,104	5,104	44,560	001.....	16
Z Z4.....	9	963,290	527760 FTSE 100 IDX.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	LIF.....	09/23/2014...	6,637.5000	6,605.5000	1,925	0	0	0	0	4,667	4,667	40,104	001.....	16
Z Z4.....	11	1,177,354	527761 FTSE 100 IDX.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	LIF.....	09/23/2014...	6,638.0000	6,605.5000	2,352	0	0	0	0	5,793	5,793	49,016	001.....	16
BPZ4.....	33	3,339,394	527920 BP CURRENCY FUT.....	VA HEDGE	N/A.....	CURRENCY.....	12/15/2014...	CME.....	09/24/2014...	1.6326	1.6191	10,106	0	0	0	0	27,844	27,844	44,550	001.....	62,500
BPZ4.....	17	1,720,294	527921 BP CURRENCY FUT.....	VA HEDGE	N/A.....	CURRENCY.....	12/15/2014...	CME.....	09/24/2014...	1.6327	1.6191	5,206	0	0	0	0	14,450	14,450	22,950	001.....	62,500
ECZ4.....	35	5,527,813	527922 EURO FX CURR FUT.....	VA HEDGE	N/A.....	CURRENCY.....	12/15/2014...	CME.....	09/24/2014...	1.2789	1.2635	28,438	0	0	0	0	67,375	67,375	70,000	001.....	125,000
FAZ4.....	60	8,192,400	527924 S&P MID 400 EMINI.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/24/2014...	1,384.9000	1,365.4000	73,800	0	0	0	0	117,000	117,000	402,000	001.....	100
FAZ4.....	13	1,775,020	527925 S&P MID 400 EMINI.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/24/2014...	1,389.0000	1,365.4000	15,990	0	0	0	0	30,680	30,680	87,100	001.....	100
FAZ4.....	27	3,686,580	527926 S&P MID 400 EMINI.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/24/2014...	1,389.1000	1,365.4000	33,210	0	0	0	0	63,990	63,990	180,900	001.....	100
FAZ4.....	21	2,867,340	527927 S&P MID 400 EMINI.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/24/2014...	1,389.2000	1,365.4000	25,830	0	0	0	0	49,980	49,980	140,700	001.....	100
FAZ4.....	8	1,092,320	527928 S&P MID 400 EMINI.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/24/2014...	1,389.3000	1,365.4000	9,840	0	0	0	0	19,120	19,120	53,600	001.....	100
FAZ4.....	8	1,092,320	527929 S&P MID 400 EMINI.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/24/2014...	1,389.4000	1,365.4000	9,840	0	0	0	0	19,200	19,200	53,600	001.....	100
FAZ4.....	7	955,780	527930 S&P MID 400 EMINI.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/24/2014...	1,389.5000	1,365.4000	8,610	0	0	0	0	16,870	16,870	46,900	001.....	100
FAZ4.....	1	136,540	527931 S&P MID 400 EMINI.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/24/2014...	1,389.6000	1,365.4000	1,230	0	0	0	0	2,420	2,420	6,700	001.....	100
FAZ4.....	6	819,240	527932 S&P MID 400 EMINI.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/24/2014...	1,389.7000	1,365.4000	7,380	0	0	0	0	14,580	14,580	40,200	001.....	100
FAZ4.....	5	682,700	527933 S&P MID 400 EMINI.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/24/2014...	1,389.8000	1,365.4000	6,150	0	0	0	0	12,200	12,200	33,500	001.....	100
FAZ4.....	3	409,620	527934 S&P MID 400 EMINI.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/24/2014...	1,389.9000	1,365.4000	3,690	0	0	0	0	7,350	7,350	20,100	001.....	100

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FAZ4.....	1	136,540	527935 S&P MID 400 EMINI.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	CME.....	..09/24/2014...	1,390.0000	1,365.4000	1,230	0	0	0	0	2,460	2,460	6,700	001.....	100
ECZ4.....	11	1,737,313	528125 EURO FX CURR FUT.....	VA HEDGE	N/A.....	CURRENCY.....	..12/15/2014...	CME.....	..09/25/2014...	1.2750	1.2635	8,938	0	0	0	0	15,813	15,813	22,000	001.....	125,000
ECZ4.....	29	4,580,188	528126 EURO FX CURR FUT.....	VA HEDGE	N/A.....	CURRENCY.....	..12/15/2014...	CME.....	..09/25/2014...	1.2751	1.2635	23,563	0	0	0	0	42,050	42,050	58,000	001.....	125,000
ECZ4.....	10	1,579,375	528127 EURO FX CURR FUT.....	VA HEDGE	N/A.....	CURRENCY.....	..12/15/2014...	CME.....	..09/25/2014...	1.2752	1.2635	8,125	0	0	0	0	14,625	14,625	20,000	001.....	125,000
ESZ4.....	613	60,242,575	528128 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	CME.....	..09/25/2014...	1,961.2500	1,965.5000	118,143	0	0	0	0	(130,263)	(130,263)	2,819,800	001.....	50
ESZ4.....	887	87,169,925	528129 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	CME.....	..09/25/2014...	1,962.2500	1,965.5000	170,950	0	0	0	0	(144,138)	(144,138)	4,080,200	001.....	50
JYZ4.....	60	6,840,000	528130 JAPANESE YEN CURR FUTURE.....	VA HEDGE	N/A.....	CURRENCY.....	..12/15/2014...	CME.....	..09/25/2014...	0.9206	0.9120	17,250	0	0	0	0	64,500	64,500	135,000	001.....	125,000
JYZ4.....	20	2,280,000	528131 JAPANESE YEN CURR FUTURE.....	VA HEDGE	N/A.....	CURRENCY.....	..12/15/2014...	CME.....	..09/25/2014...	0.9207	0.9120	5,750	0	0	0	0	21,750	21,750	45,000	001.....	125,000
MFSZ4.....	11	1,011,835	528132 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/25/2014...	1,849.0000	1,839.7000	110	0	0	0	0	5,115	5,115	44,000	001.....	50
MFSZ4.....	13	1,195,805	528133 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/25/2014...	1,849.1000	1,839.7000	130	0	0	0	0	6,110	6,110	52,000	001.....	50
MFSZ4.....	20	1,839,700	528134 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/25/2014...	1,849.2000	1,839.7000	200	0	0	0	0	9,500	9,500	80,000	001.....	50
MFSZ4.....	16	1,471,760	528135 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/25/2014...	1,849.3000	1,839.7000	160	0	0	0	0	7,680	7,680	64,000	001.....	50
MFSZ4.....	24	2,207,640	528136 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/25/2014...	1,849.4000	1,839.7000	240	0	0	0	0	11,640	11,640	96,000	001.....	50
MFSZ4.....	8	735,880	528137 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/25/2014...	1,849.5000	1,839.7000	80	0	0	0	0	3,920	3,920	32,000	001.....	50
MFSZ4.....	12	1,103,820	528138 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/25/2014...	1,849.6000	1,839.7000	120	0	0	0	0	5,940	5,940	48,000	001.....	50
MFSZ4.....	28	2,575,580	528139 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/25/2014...	1,849.7000	1,839.7000	280	0	0	0	0	14,000	14,000	112,000	001.....	50
MFSZ4.....	56	5,151,160	528140 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/25/2014...	1,849.8000	1,839.7000	560	0	0	0	0	28,280	28,280	224,000	001.....	50
MFSZ4.....	12	1,103,820	528141 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/25/2014...	1,849.9000	1,839.7000	120	0	0	0	0	6,120	6,120	48,000	001.....	50
MFSZ4.....	9	827,865	528142 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/25/2014...	1,850.0000	1,839.7000	90	0	0	0	0	4,635	4,635	36,000	001.....	50
MFSZ4.....	25	2,299,625	528143 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/25/2014...	1,850.1000	1,839.7000	250	0	0	0	0	13,000	13,000	100,000	001.....	50
MFSZ4.....	12	1,103,820	528144 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/25/2014...	1,850.2000	1,839.7000	120	0	0	0	0	6,300	6,300	48,000	001.....	50
MFSZ4.....	4	367,940	528145 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/25/2014...	1,850.3000	1,839.7000	40	0	0	0	0	2,120	2,120	16,000	001.....	50
ADZ4.....	17	1,478,490	528268 AUD CURRENCY FUT.....	VA HEDGE	N/A.....	CURRENCY.....	..12/15/2014...	CME.....	..09/26/2014...	0.8715	0.8697	(3,230)	0	0	0	0	3,060	3,060	22,100	001.....	100,000
ADZ4.....	8	695,760	528269 AUD CURRENCY FUT.....	VA HEDGE	N/A.....	CURRENCY.....	..12/15/2014...	CME.....	..09/26/2014...	0.8716	0.8697	(1,520)	0	0	0	0	1,520	1,520	10,400	001.....	100,000
BPZ4.....	29	2,934,619	528270 BP CURRENCY FUT.....	VA HEDGE	N/A.....	CURRENCY.....	..12/15/2014...	CME.....	..09/26/2014...	1.6231	1.6191	8,881	0	0	0	0	7,250	7,250	39,150	001.....	62,500
BPZ4.....	46	4,654,913	528271 BP CURRENCY FUT.....	VA HEDGE	N/A.....	CURRENCY.....	..12/15/2014...	CME.....	..09/26/2014...	1.6232	1.6191	14,088	0	0	0	0	11,788	11,788	62,100	001.....	62,500
BPZ4.....	25	2,529,844	528272 BP CURRENCY FUT.....	VA HEDGE	N/A.....	CURRENCY.....	..12/15/2014...	CME.....	..09/26/2014...	1.6233	1.6191	7,656	0	0	0	0	6,563	6,563	33,750	001.....	62,500
MFSZ4.....	6	551,910	528287 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/26/2014...	1,853.4000	1,839.7000	60	0	0	0	0	4,110	4,110	24,000	001.....	50
MFSZ4.....	14	1,287,790	528288 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/26/2014...	1,853.5000	1,839.7000	140	0	0	0	0	9,660	9,660	56,000	001.....	50
MFSZ4.....	8	735,880	528289 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/26/2014...	1,853.6000	1,839.7000	80	0	0	0	0	5,560	5,560	32,000	001.....	50
MFSZ4.....	7	643,895	528290 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/26/2014...	1,853.7000	1,839.7000	70	0	0	0	0	4,900	4,900	28,000	001.....	50
MFSZ4.....	3	275,955	528291 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/26/2014...	1,853.8000	1,839.7000	30	0	0	0	0	2,115	2,115	12,000	001.....	50
MFSZ4.....	4	367,940	528292 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/26/2014...	1,853.9000	1,839.7000	40	0	0	0	0	2,840	2,840	16,000	001.....	50
MFSZ4.....	2	183,970	528293 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/26/2014...	1,854.0000	1,839.7000	20	0	0	0	0	1,430	1,430	8,000	001.....	50
MFSZ4.....	8	735,880	528294 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/26/2014...	1,854.1000	1,839.7000	80	0	0	0	0	5,760	5,760	32,000	001.....	50
MFSZ4.....	19	1,747,715	528295 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/26/2014...	1,854.2000	1,839.7000	190	0	0	0	0	13,775	13,775	76,000	001.....	50
MFSZ4.....	14	1,287,790	528296 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/26/2014...	1,854.3000	1,839.7000	140	0	0	0	0	10,220	10,220	56,000	001.....	50
MFSZ4.....	7	643,895	528297 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/26/2014...	1,854.4000	1,839.7000	70	0	0	0	0	5,145	5,145	28,000	001.....	50
MFSZ4.....	1	91,985	528298 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/26/2014...	1,854.5000	1,839.7000	10	0	0	0	0	740	740	4,000	001.....	50
MFSZ4.....	3	275,955	528299 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/26/2014...	1,854.6000	1,839.7000	30	0	0	0	0	2,235	2,235	12,000	001.....	50
MFSZ4.....	4	367,940	528300 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/26/2014...	1,854.7000	1,839.7000	40	0	0	0	0	3,000	3,000	16,000	001.....	50
MFSZ4.....	2	183,970	528301 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/26/2014...	1,854.8000	1,839.7000	20	0	0	0	0	1,510	1,510	8,000	001.....	50
MFSZ4.....	4	367,940	528302 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	..12/19/2014...	NYF.....	..09/26/2014...	1,855.0000	1,839.7000	40	0	0	0	0	3,060	3,060	16,000	001.....	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MFSZ4.....	2	183,970	528303 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/26/2014...	1,855.1000	1,839.7000	20	0	0	0	0	1,540	1,540	8,000	001.....	50
MFSZ4.....	2	183,970	528304 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/26/2014...	1,855.2000	1,839.7000	20	0	0	0	0	1,550	1,550	8,000	001.....	50
RTAZ4.....	42	4,605,720	528305 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/26/2014...	1,107.4000	1,096.6000	63,040	0	0	0	0	45,360	45,360	214,200	001.....	100
RTAZ4.....	100	10,966,000	528306 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/26/2014...	1,108.4000	1,096.6000	150,096	0	0	0	0	118,000	118,000	510,000	001.....	100
ESZ4.....	300	29,482,500	528667 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/29/2014...	1,965.5000	1,965.5000	57,819	0	0	0	0	60,000	60,000	1,380,000	001.....	50
MESZ4.....	4	200,540	528668 NYL EMINI MSCI EMERG.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/29/2014...	1,001.3000	1,002.7000	(220)	0	0	0	0	(280)	(280)	8,600	001.....	50
MESZ4.....	37	1,854,995	528669 NYL EMINI MSCI EMERG.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/29/2014...	1,001.4000	1,002.7000	(2,035)	0	0	0	0	(2,405)	(2,405)	79,550	001.....	50
MESZ4.....	132	6,617,820	528670 NYL EMINI MSCI EMERG.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/29/2014...	1,001.5000	1,002.7000	(7,260)	0	0	0	0	(7,920)	(7,920)	283,800	001.....	50
MFSZ4.....	60	3,008,100	528671 NYL EMINI MSCI EMERG.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/29/2014...	1,001.6000	1,002.7000	(3,300)	0	0	0	0	(3,300)	(3,300)	129,000	001.....	50
MESZ4.....	4	200,540	528672 NYL EMINI MSCI EMERG.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/29/2014...	1,001.7000	1,002.7000	(220)	0	0	0	0	(200)	(200)	8,600	001.....	50
MESZ4.....	5	250,675	528673 NYL EMINI MSCI EMERG.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/29/2014...	1,001.9000	1,002.7000	(275)	0	0	0	0	(200)	(200)	10,750	001.....	50
MESZ4.....	8	401,080	528674 NYL EMINI MSCI EMERG.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/29/2014...	1,002.0000	1,002.7000	(440)	0	0	0	0	(280)	(280)	17,200	001.....	50
MFSZ4.....	3	275,955	528675 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/29/2014...	1,839.7000	1,839.7000	30	0	0	0	0	-	-	12,000	001.....	50
MFSZ4.....	100	9,198,500	528676 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/29/2014...	1,839.8000	1,839.7000	1,000	0	0	0	0	500	500	400,000	001.....	50
MFSZ4.....	35	3,219,475	528677 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/29/2014...	1,839.9000	1,839.7000	350	0	0	0	0	350	350	140,000	001.....	50
MFSZ4.....	1	91,985	528678 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/29/2014...	1,840.0000	1,839.7000	10	0	0	0	0	15	15	4,000	001.....	50
MFSZ4.....	7	643,895	528679 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/29/2014...	1,840.1000	1,839.7000	70	0	0	0	0	140	140	28,000	001.....	50
MFSZ4.....	4	367,940	528680 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/29/2014...	1,840.2000	1,839.7000	40	0	0	0	0	100	100	16,000	001.....	50
VGZ4.....	50	2,035,889	528682 DJ EURO STOXX 50.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	EUX.....	09/29/2014...	3,181.0000	3,223.0000	(29,674)	0	0	0	0	(26,530)	(26,530)	152,739	001.....	13
VGZ4.....	120	4,886,132	528683 DJ EURO STOXX 50.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	EUX.....	09/29/2014...	3,182.0000	3,223.0000	(71,217)	0	0	0	0	(62,157)	(62,157)	366,574	001.....	13
VGZ4.....	50	2,035,889	528684 DJ EURO STOXX 50.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	EUX.....	09/29/2014...	3,183.0000	3,223.0000	(29,674)	0	0	0	0	(25,267)	(25,267)	152,739	001.....	13
ESZ4.....	157	15,429,175	528747 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/30/2014...	1,965.2500	1,965.5000	30,258	0	0	0	0	(1,963)	(1,963)	722,200	001.....	50
ESZ4.....	174	17,099,850	528748 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/30/2014...	1,965.5000	1,965.5000	33,535	0	0	0	0	-	-	800,400	001.....	50
ESZ4.....	69	6,780,975	528749 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/30/2014...	1,965.7500	1,965.5000	13,298	0	0	0	0	863	863	317,400	001.....	50
RTAZ4.....	7	767,620	528750 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/30/2014...	1,096.2000	1,096.6000	10,507	0	0	0	0	(280)	(280)	35,700	001.....	100
RTAZ4.....	11	1,206,260	528751 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/30/2014...	1,096.3000	1,096.6000	16,511	0	0	0	0	(330)	(330)	56,100	001.....	100
RTAZ4.....	32	3,509,120	528752 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/30/2014...	1,096.4000	1,096.6000	48,031	0	0	0	0	(640)	(640)	163,200	001.....	100
RTAZ4.....	36	3,947,760	528753 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/30/2014...	1,096.5000	1,096.6000	54,035	0	0	0	0	(360)	(360)	183,600	001.....	100
RTAZ4.....	34	3,728,440	528754 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/30/2014...	1,096.6000	1,096.6000	51,033	0	0	0	0	-	-	173,400	001.....	100
RTAZ4.....	10	1,096,600	528755 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/30/2014...	1,096.7000	1,096.6000	15,010	0	0	0	0	100	100	51,000	001.....	100
RTAZ4.....	44	4,825,040	528756 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/30/2014...	1,096.8000	1,096.6000	66,042	0	0	0	0	880	880	224,400	001.....	100
RTAZ4.....	46	5,044,360	528757 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/30/2014...	1,096.9000	1,096.6000	69,044	0	0	0	0	1,380	1,380	234,600	001.....	100
RTAZ4.....	19	2,083,540	528758 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/30/2014...	1,097.0000	1,096.6000	28,518	0	0	0	0	760	760	96,900	001.....	100
RTAZ4.....	21	2,302,860	528759 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/30/2014...	1,097.1000	1,096.6000	31,520	0	0	0	0	1,050	1,050	107,100	001.....	100
RTAZ4.....	26	2,851,160	528760 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/30/2014...	1,097.2000	1,096.6000	39,025	0	0	0	0	1,560	1,560	132,600	001.....	100
RTAZ4.....	14	1,535,240	528761 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/30/2014...	1,097.3000	1,096.6000	21,013	0	0	0	0	980	980	71,400	001.....	100
RTAZ4.....	165	18,093,900	525978 ICE MINI RUSSELL FUT.....	LIFE HEDGE.....	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/16/2014...	1,141.1500	1,096.6000	257,400	0	0	0	0	735,075	735,075	841,500	003.....	100
ESZ4.....	45	4,422,375	525976 S&P 500 EMINI FUT.....	LIFE HEDGE.....	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/16/2014...	1,976.0500	1,965.5000	9,000	0	0	0	0	23,738	23,738	207,000	003.....	50
ESZ4.....	77	7,567,175	525725 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/15/2014...	1,976.7000	1,965.5000	15,400	0	0	0	0	43,120	43,120	354,200	001.....	50
MFSZ4.....	229	21,064,565	525728 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/15/2014...	1,893.4000	1,839.7000	2,290	0	0	0	0	614,865	614,865	916,000	001.....	50
RTAZ4.....	132	14,475,120	525730 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/15/2014...	1,154.7500	1,096.6000	205,920	0	0	0	0	767,580	767,580	673,200	001.....	100
SPZ4.....	83	40,784,125	525732 S&P 500 FUTURE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/18/2014...	CME.....	09/15/2014...	1,976.6000	1,965.5000	83,000	0	0	0	0	230,325	230,325	1,909,000	001.....	250

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	15	16	17	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
														Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					
RTAZ4.....	2	219,320	526486 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/19/2014...	1,141.9000	1,096.6000	3,120	0	0	0	0	9,060	9,060	10,200	001.....	100
ESZ4.....	23	2,260,325	528310 S&P 500 EMINI FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/26/2014...	1,966.7500	1,965.5000	4,600	0	0	0	0	1,438	1,438	105,800	001.....	50
MFSZ4.....	13	1,195,805	528311 NYL EMINI MSCI EAFE.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/26/2014...	1,854.2000	1,839.7000	130	0	0	0	0	9,425	9,425	52,000	001.....	50
RTAZ4.....	1	109,660	528312 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/26/2014...	1,108.7000	1,096.6000	1,560	0	0	0	0	1,210	1,210	5,100	001.....	100
RTAZ4.....	8	877,280	528313 ICE MINI RUSSELL FUT.....	VA HEDGE	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/26/2014...	1,109.6000	1,096.6000	12,480	0	0	0	0	10,400	10,400	40,800	001.....	100
MESZ4.....	203	10,177,405	524733 NYL EMINI MSCI EMERG.....	SURPLUS..	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/12/2014...	1,068.7000	1,002.7000	(11,165)	0	0	0	0	669,900	669,900	436,450	006.....	50
MESZ4.....	20	1,002,700	526398 NYL EMINI MSCI EMERG.....	SURPLUS..	N/A.....	EQUITY/INDEX..	12/19/2014...	NYF.....	09/18/2014...	1,056.6000	1,002.7000	(1,100)	0	0	0	0	53,900	53,900	43,000	006.....	50
SPZ4.....	47	23,094,625	524735 S&P 500 FUTURE.....	SURPLUS..	N/A.....	EQUITY/INDEX..	12/18/2014...	CME.....	09/12/2014...	1,988.8000	1,965.5000	47,000	0	0	0	0	273,775	273,775	1,081,000	006.....	250
SPZ4.....	7	3,439,625	526399 S&P 500 FUTURE.....	SURPLUS..	N/A.....	EQUITY/INDEX..	12/18/2014...	CME.....	09/18/2014...	2,001.7000	1,965.5000	7,000	0	0	0	0	63,350	63,350	161,000	006.....	250
FAZ4.....	31	4,232,740	524731 S&P MID 400 EMINI.....	SURPLUS..	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/12/2014...	1,431.3500	1,365.4000	38,130	0	0	0	0	204,445	204,445	207,700	006.....	100
FAZ4.....	3	409,620	526397 S&P MID 400 EMINI.....	SURPLUS..	N/A.....	EQUITY/INDEX..	12/19/2014...	CME.....	09/18/2014...	1,423.2000	1,365.4000	3,690	0	0	0	0	17,340	17,340	20,100	006.....	100
TYZ4.....	310	38,638,594	523229 US 10YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/19/2014...	CBT.....	08/28/2014...	125.7813	124.6406	53,665	0	0	0	0	353,592	353,592	9,768,953	001.....	1,000
TYZ4.....	359	44,745,984	523230 US 10YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/19/2014...	CBT.....	08/28/2014...	125.8359	124.6406	62,147	0	0	0	0	429,116	429,116	11,313,078	001.....	1,000
TYZ4.....	9	1,121,766	523231 US 10YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/19/2014...	CBT.....	08/28/2014...	125.8438	124.6406	1,558	0	0	0	0	10,828	10,828	283,615	001.....	1,000
TYZ4.....	1	124,641	523232 US 10YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/19/2014...	CBT.....	08/28/2014...	125.8594	124.6406	173	0	0	0	0	1,219	1,219	31,513	001.....	1,000
TYZ4.....	1	124,641	523233 US 10YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/19/2014...	CBT.....	08/28/2014...	125.8672	124.6406	173	0	0	0	0	1,227	1,227	31,513	001.....	1,000
TYZ4.....	21	2,617,453	523234 US 10YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/19/2014...	CBT.....	08/28/2014...	125.8750	124.6406	3,635	0	0	0	0	25,922	25,922	661,768	001.....	1,000
TYZ4.....	1	124,641	523235 US 10YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/19/2014...	CBT.....	08/28/2014...	125.8906	124.6406	173	0	0	0	0	1,250	1,250	31,513	001.....	1,000
TYZ4.....	3	373,922	523236 US 10YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/19/2014...	CBT.....	08/28/2014...	125.8984	124.6406	519	0	0	0	0	3,773	3,773	94,538	001.....	1,000
TUZ4.....	1	218,844	522083 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/26/2014...	109.4219	109.4219	31	0	0	0	0	-	-	-	001.....	2,000
TUZ4.....	2	437,688	522084 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/26/2014...	109.4297	109.4219	63	0	0	0	0	31	31	-	001.....	2,000
TUZ4.....	1	218,844	522085 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/26/2014...	109.4375	109.4219	31	0	0	0	0	31	31	-	001.....	2,000
TUZ4.....	9	1,969,594	522086 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/26/2014...	109.4375	109.4219	281	0	0	0	0	281	281	-	001.....	2,000
TUZ4.....	677	148,157,219	522087 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/26/2014...	109.4453	109.4219	21,156	0	0	0	0	31,738	31,738	-	001.....	2,000
TUZ4.....	402	87,975,188	522088 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/26/2014...	109.4453	109.4219	12,563	0	0	0	0	18,846	18,846	-	001.....	2,000
TUZ4.....	1,061	232,193,219	522089 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/26/2014...	109.4531	109.4219	33,156	0	0	0	0	66,313	66,313	-	001.....	2,000
TUZ4.....	649	142,029,594	522090 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/26/2014...	109.4531	109.4219	20,281	0	0	0	0	40,563	40,563	-	001.....	2,000
TUZ4.....	3,451	755,229,781	522391 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/27/2014...	109.4453	109.4219	107,844	0	0	0	0	161,783	161,783	-	001.....	2,000
TUZ4.....	67	14,662,531	522392 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/27/2014...	109.4531	109.4219	2,094	0	0	0	0	4,188	4,188	-	001.....	2,000
TUZ4.....	310	67,841,563	522393 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/27/2014...	109.4609	109.4219	9,688	0	0	0	0	24,220	24,220	-	001.....	2,000
TUZ4.....	298	65,215,438	522394 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/27/2014...	109.4688	109.4219	9,313	0	0	0	0	27,938	27,938	-	001.....	2,000
TUZ4.....	412	90,163,625	522395 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/27/2014...	109.4766	109.4219	12,875	0	0	0	0	45,065	45,065	-	001.....	2,000
TUZ4.....	14	3,063,813	523212 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/28/2014...	109.4688	109.4219	438	0	0	0	0	1,313	1,313	-	001.....	2,000
TUZ4.....	119	26,042,406	523213 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/28/2014...	109.4766	109.4219	3,719	0	0	0	0	13,016	13,016	-	001.....	2,000
TUZ4.....	700	153,190,625	523214 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/28/2014...	109.4844	109.4219	21,875	0	0	0	0	87,500	87,500	-	001.....	2,000
TUZ4.....	13	2,844,969	523215 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/28/2014...	109.4844	109.4219	406	0	0	0	0	1,625	1,625	-	001.....	2,000
TUZ4.....	27	5,908,781	523216 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/28/2014...	109.4922	109.4219	844	0	0	0	0	3,797	3,797	-	001.....	2,000
TUZ4.....	4	875,375	523217 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/28/2014...	109.5000	109.4219	125	0	0	0	0	625	625	-	001.....	2,000
TUZ4.....	1	218,844	523461 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/29/2014...	109.4688	109.4219	31	0	0	0	0	94	94	-	001.....	2,000
TUZ4.....	1	218,844	523462 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/29/2014...	109.4766	109.4219	31	0	0	0	0	109	109	-	001.....	2,000
TUZ4.....	3	656,531	523463 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/29/2014...	109.4922	109.4219	94	0	0	0	0	422	422	-	001.....	2,000
TUZ4.....	264	57,774,750	523464 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE..	12/31/2014...	CBT.....	08/29/2014...	109.5000	109.4219	8,250	0	0	0	0	41,250	41,250	-	001.....	2,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TU24.....	193	42,236,844	523465 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/29/2014...	109.5078	109.4219	6,031	0	0	0	0	33,173	33,173	-	001.....	2,000
TU24.....	1,699	371,815,531	523466 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/29/2014...	109.5156	109.4219	53,094	0	0	0	0	318,563	318,563	-	001.....	2,000
TU24.....	611	133,713,531	523467 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/29/2014...	109.5234	109.4219	19,094	0	0	0	0	124,112	124,112	-	001.....	2,000
TU24.....	6	1,313,063	523468 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/29/2014...	109.5313	109.4219	188	0	0	0	0	1,313	1,313	-	001.....	2,000
TU24.....	700	153,190,625	525910 US 2YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	09/16/2014...	109.4297	109.4219	21,875	0	0	0	0	10,941	10,941	-	001.....	2,000
FV24.....	1	118,258	521255 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/25/2014...	118.4766	118.2578	47	0	0	0	0	219	219	198	001.....	1,000
FV24.....	58	6,858,953	521256 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/25/2014...	118.4844	118.2578	2,719	0	0	0	0	13,141	13,141	11,502	001.....	1,000
FV24.....	5	591,289	521257 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/25/2014...	118.5000	118.2578	234	0	0	0	0	1,211	1,211	992	001.....	1,000
FV24.....	273	32,284,383	522052 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/26/2014...	118.5156	118.2578	12,798	0	0	0	0	70,385	70,385	54,139	001.....	1,000
FV24.....	205	24,242,852	522059 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/26/2014...	118.5234	118.2578	9,610	0	0	0	0	54,454	54,454	40,654	001.....	1,000
FV24.....	93	10,997,977	522060 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/26/2014...	118.5313	118.2578	4,360	0	0	0	0	25,430	25,430	18,443	001.....	1,000
FV24.....	370	43,755,391	522061 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/26/2014...	118.5391	118.2578	17,346	0	0	0	0	104,063	104,063	73,376	001.....	1,000
FV24.....	607	71,782,492	522062 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/26/2014...	118.5469	118.2578	28,466	0	0	0	0	175,465	175,465	120,376	001.....	1,000
FV24.....	2,106	249,050,954	522063 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/26/2014...	118.5547	118.2578	98,729	0	0	0	0	625,229	625,229	417,646	001.....	1,000
FV24.....	2,753	325,563,759	522064 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/26/2014...	118.5625	118.2578	129,061	0	0	0	0	838,812	838,812	545,955	001.....	1,000
FV24.....	3,932	464,989,721	522065 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/26/2014...	118.5703	118.2578	184,332	0	0	0	0	1,228,750	1,228,750	779,765	001.....	1,000
FV24.....	117	13,836,164	522066 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/26/2014...	118.5781	118.2578	5,485	0	0	0	0	23,203	23,477	23,203	001.....	1,000
FV24.....	159	18,802,992	522067 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/26/2014...	118.5859	118.2578	7,454	0	0	0	0	52,173	52,173	31,532	001.....	1,000
FV24.....	1	118,258	522367 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/27/2014...	118.5703	118.2578	47	0	0	0	0	313	313	198	001.....	1,000
FV24.....	1	118,258	522368 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/27/2014...	118.5781	118.2578	47	0	0	0	0	320	320	198	001.....	1,000
FV24.....	37	4,375,539	522369 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/27/2014...	118.5859	118.2578	1,735	0	0	0	0	12,141	12,141	7,338	001.....	1,000
FV24.....	26	3,074,703	522370 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/27/2014...	118.5938	118.2578	1,219	0	0	0	0	8,734	8,734	5,156	001.....	1,000
FV24.....	30	3,547,734	522371 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/27/2014...	118.6250	118.2578	1,406	0	0	0	0	11,016	11,016	5,949	001.....	1,000
FV24.....	22	2,601,672	522372 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/27/2014...	118.6484	118.2578	1,031	0	0	0	0	8,594	8,594	4,363	001.....	1,000
FV24.....	218	25,780,203	522373 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/27/2014...	118.6563	118.2578	10,220	0	0	0	0	86,860	86,860	43,232	001.....	1,000
FV24.....	178	21,049,891	522374 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/27/2014...	118.6641	118.2578	8,345	0	0	0	0	72,313	72,313	35,300	001.....	1,000
FV24.....	25	2,956,445	522375 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/27/2014...	118.6719	118.2578	1,172	0	0	0	0	10,352	10,352	4,958	001.....	1,000
FV24.....	70	8,278,047	522376 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/27/2014...	118.6797	118.2578	3,282	0	0	0	0	29,532	29,532	13,882	001.....	1,000
FV24.....	1,122	132,685,266	522377 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/27/2014...	118.6875	118.2578	52,599	0	0	0	0	482,112	482,112	222,507	001.....	1,000
FV24.....	4,188	495,263,721	522378 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/27/2014...	118.6953	118.2578	196,333	0	0	0	0	1,832,250	1,832,250	830,533	001.....	1,000
FV24.....	1,294	153,025,610	522379 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/27/2014...	118.7031	118.2578	60,663	0	0	0	0	576,244	576,244	256,617	001.....	1,000
FV24.....	618	73,083,328	522380 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/27/2014...	118.7109	118.2578	28,972	0	0	0	0	280,034	280,034	122,557	001.....	1,000
FV24.....	145	17,147,383	522381 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/27/2014...	118.7188	118.2578	6,798	0	0	0	0	66,836	66,836	28,755	001.....	1,000
FV24.....	119	14,072,680	522382 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/27/2014...	118.7266	118.2578	5,579	0	0	0	0	55,781	55,781	23,599	001.....	1,000
FV24.....	133	15,728,289	523191 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/28/2014...	118.7031	118.2578	6,235	0	0	0	0	59,228	59,228	26,376	001.....	1,000
FV24.....	2	236,516	523192 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/28/2014...	118.7109	118.2578	94	0	0	0	0	906	906	397	001.....	1,000
FV24.....	9	1,064,320	523193 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/28/2014...	118.7266	118.2578	422	0	0	0	0	4,219	4,219	1,785	001.....	1,000
FV24.....	45	5,321,602	523194 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/28/2014...	118.7344	118.2578	2,110	0	0	0	0	21,446	21,446	8,924	001.....	1,000
FV24.....	2,093	247,513,603	523195 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/28/2014...	118.7422	118.2578	98,120	0	0	0	0	1,013,807	1,013,807	415,068	001.....	1,000
FV24.....	445	52,624,727	523196 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/28/2014...	118.7500	118.2578	20,862	0	0	0	0	88,249	88,249	49,001	001.....	1,000
FV24.....	541	63,977,477	523197 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/28/2014...	118.7578	118.2578	25,362	0	0	0	0	270,500	270,500	107,287	001.....	1,000
FV24.....	808	95,552,313	523198 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/28/2014...	118.7656	118.2578	37,879	0	0	0	0	410,319	410,319	160,237	001.....	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FVZ4.....	136	16,083,063	523199 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/28/2014...	118.7734	118.2578	6,376	0	0	0	0	70,126	70,126	26,971	001.....	1,000
FVZ4.....	2,716	321,188,220	523200 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/28/2014...	118.7813	118.2578	127,326	0	0	0	0	1,421,663	1,421,663	538,617	001.....	1,000
FVZ4.....	1	118,258	523201 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/28/2014...	118.7891	118.2578	47	0	0	0	0	531	531	198	001.....	1,000
FVZ4.....	2,693	318,468,290	523202 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/28/2014...	118.7969	118.2578	126,248	0	0	0	0	1,451,716	1,451,716	534,056	001.....	1,000
FVZ4.....	1,039	122,869,868	523203 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/28/2014...	118.8047	118.2578	48,708	0	0	0	0	568,208	568,208	206,047	001.....	1,000
FVZ4.....	1,452	171,710,344	523204 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/28/2014...	118.8125	118.2578	68,070	0	0	0	0	805,410	805,410	287,950	001.....	1,000
FVZ4.....	420	49,668,281	523205 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/28/2014...	118.8203	118.2578	19,690	0	0	0	0	236,250	236,250	83,291	001.....	1,000
FVZ4.....	394	46,593,578	523206 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/28/2014...	118.8281	118.2578	18,471	0	0	0	0	224,706	224,706	78,135	001.....	1,000
FVZ4.....	125	14,782,227	523445 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/29/2014...	118.7578	118.2578	5,860	0	0	0	0	62,500	62,500	24,789	001.....	1,000
FVZ4.....	66	7,805,016	523446 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/29/2014...	118.7891	118.2578	3,094	0	0	0	0	35,063	35,063	13,089	001.....	1,000
FVZ4.....	68	8,041,531	523447 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/29/2014...	118.7969	118.2578	3,188	0	0	0	0	36,657	36,657	13,485	001.....	1,000
FVZ4.....	465	54,989,883	523448 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/29/2014...	118.8047	118.2578	21,799	0	0	0	0	254,299	254,299	92,215	001.....	1,000
FVZ4.....	466	55,108,141	523449 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/29/2014...	118.8125	118.2578	21,846	0	0	0	0	258,486	258,486	92,414	001.....	1,000
FVZ4.....	258	30,510,516	523450 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/29/2014...	118.8203	118.2578	12,095	0	0	0	0	145,125	145,125	51,165	001.....	1,000
FVZ4.....	379	44,819,711	523451 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/29/2014...	118.8281	118.2578	17,768	0	0	0	0	216,151	216,151	75,160	001.....	1,000
FVZ4.....	167	19,749,055	523452 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	08/29/2014...	118.8359	118.2578	7,829	0	0	0	0	96,548	96,548	33,118	001.....	1,000
FVZ4.....	750	88,693,360	523608 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	09/02/2014...	118.5469	118.2578	35,160	0	0	0	0	216,803	216,803	148,734	001.....	1,000
FVZ4.....	700	82,780,469	526236 US 5YR NOTE FUT.....	VA HEDGE	N/A.....	INTEREST RATE	12/31/2014...	CBT.....	09/17/2014...	118.0469	118.2578	32,816	0	0	0	0	(147,651)	(147,651)	138,819	001.....	1,000
13429999. Total-Short Futures-Hedging Other.....												26,161,515	0	0	0	0	126,082,455	126,082,455	288,353,539	XXX.....	XXX.....
1389999. Total-Short Futures.....												26,161,515	0	0	0	0	126,082,455	126,082,455	288,353,539	XXX.....	XXX.....
1409999. Total-Hedging Other.....												16,035,774	0	0	0	0	99,262,173	99,262,173	288,569,539	XXX.....	XXX.....
1449999. TOTAL.....												16,035,774	0	0	0	0	99,262,173	99,262,173	288,569,539	XXX.....	XXX.....

(a)

Code	Description of Hedged Risk(s)
001	Hedges the equity or interest rate risk of VA Hedge Liabilities
006	Hedges equity market risk on SA Surplus

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
	0	0	0
Total Net Cash Deposits.....	0	0	0

NONE

QE07.10

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
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QE07.11

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	...XXX.....	...XXX.....	XXX.....	0	0	0	16,035,774	0	16,035,774	288,569,539	0
NAIC 1 Designation											
Barclays Bank PLC.....			53,560,000	51,605,295	-	0	51,777,757	-	0	120,885,525	118,930,820
Bank of America, N.A.....			37,830,000	38,049,823	-	219,823	39,779,480	-	1,949,480	33,143,424	33,143,424
BNP PARIBAS.....			61,290,000	48,885,981	-	0	55,245,548	-	0	73,948,911	61,544,892
Credit Agricole Corporate & Investment Bank.....			189,105,000	181,137,614	-	0	191,094,847	-	1,989,847	14,818,537	6,851,151
Credit Suisse International.....			48,910,000	47,825,771	-	0	48,408,683	-	0	50,460,143	49,375,914
Deutsche Bank AG.....			18,360,000	14,345,838	-	0	15,664,153	-	0	34,751,006	30,736,844
Goldman Sachs International.....			(33,520,000)	-	(27,869,856)	5,650,144	-	(28,154,497)	5,365,503	1,636,012,858	1,636,012,858
Goldman Sachs Financial Markets			149,371,225	145,770,202	-	0	145,932,013	-	0	19,363,716	15,762,692
HSBC Bank USA.....			12,050,865	10,340,899	-	0	10,351,318	-	0	12,374,061	10,664,095
ING Capital Markets LLC.....			2,500,000	1,878,062	-	0	1,878,062	-	0	368,239	0
JPMorgan Chase Bank, N.A.....			67,310,000	56,452,543	-	0	62,824,593	-	0	40,498,274	29,640,817
Morgan Stanley Capital Services Inc.....			8,590,000	4,246,064	-	0	5,008,033	-	0	81,327,218	76,983,283
Morgan Stanley & Co. International plc.....			23,490,000	25,823,292	-	2,333,292	25,887,129	-	2,397,129	21,612,614	21,612,614
NATIXIS SA.....			1,140,000	1,186,923	-	0	1,186,923	-	0	1,992,971	1,992,971
Royal Bank of Scotland.....			62,672,628	60,839,617	-	0	60,432,746	-	0	4,802,545	2,969,533
Societe Generale.....			49,011,000	47,644,651	-	0	50,334,559	-	1,323,559	90,531,074	89,164,726
Merrill Lynch Capital Services Inc.....			0	37,610,913	-	37,610,913	44,199,913	-	44,199,913	27,000,000	27,000,000
0299999. Total NAIC 1 Designation.....			751,670,718	773,643,489	(27,869,856)	45,861,095	810,005,757	(28,154,497)	57,272,355	2,263,891,116	2,212,386,634
0999999. Totals.....			751,670,718	773,643,489	(27,869,856)	45,861,095	826,041,531	(28,154,497)	73,308,129	2,552,460,655	2,212,386,634

QE08

Sch. DB-Pt D-Sn 2
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *	
					6 First Month	7 Second Month	8 Third Month		
Open Depositories									
BANK OF AMERICA.....	HARTFORD, CT.....	0.000	0	0	(221,086,946)	(229,400,246)	(196,291,442)	XXX..	
BANK OF AMERICA.....	ATLANTA, GA.....	0.000	0	0	284,430	276,066	114,940	XXX..	
BANK OF AMERICA.....	NEW YORK , NY.....	0.000	0	0	1,092,641	2,903,740	3,690,081	XXX..	
BANK OF AMERICA.....	SAN FRANCISCO,,CA.....	0.000	0	0	5,010	202,999	671,140	XXX..	
CHASE SYRACUSE.....	SYRACUSE, NY.....	0.000	0	0	(8,222,460)	(8,032,795)	(8,893,689)	XXX..	
JP MORGAN CHASE.....	CHICAGO, IL.....	0.000	0	0	15,383,324	22,247,102	17,037,385	XXX..	
JP MORGAN CHASE.....	NEW YORK,NY.....	0.000	0	0	230,891,389	245,235,420	224,028,297	XXX..	
JP MORGAN CHASE.....	SPRINGFIELD,IL.....	0.000	0	0	133,190	134,377	62,849	XXX..	
MELLON BANK.....	PITTSBURGH, PA.....	0.000	0	0	2,495,621	1,565,018	2,849,928	XXX..	
NORTHERN TRUST.....	CHICAGO, IL.....	0.000	0	0	501,148	480,168	521,417	XXX..	
ROYAL BANK OF CANADA.....	ONTARIO, CANADA.....	0.000	0	0	326,791	326,701	326,168	XXX..	
SOVEREIGN BANK.....	NEW YORK , NY.....	0.000	0	0	126,807,436	126,847,563	126,847,563	XXX..	
STATE STREET.....	BOSTON, MA.....	0.000	0	0	1,365,279	4,043,190	1,444,456	XXX..	
WACHOVIA BANK.....	PHILADELPHIA , PA.....	0.000	0	0	1,052,282	1,382,260	287,403	XXX..	
0199998. Deposits in.....14 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....		...XXX.....	...XXX.....	0	0	53,860	137,019	198,878	XXX..
0199999. Total Open Depositories.....		...XXX.....	...XXX.....	0	0	151,082,995	168,348,582	172,895,374	XXX..
0399999. Total Cash on Deposit.....		...XXX.....	...XXX.....	0	0	151,082,995	168,348,582	172,895,374	XXX..
0499999. Cash in Company's Office.....		...XXX.....	...XXX.....	...XXX.....	...XXX.....	388,498	933,882	406,897	XXX..
0599999. Total Cash.....		...XXX.....	...XXX.....	0	0	151,471,493	169,282,464	173,302,271	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE