



AXA EQUITABLE LIFE INSURANCE COMPANY
201 - Statement (Annual, Quarterly and Combined)

QUARTERLY STATEMENT

As of March 31, 2014
of the Condition and Affairs of the

AXA EQUITABLE LIFE INSURANCE COMPANY

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

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, 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

PETER STEPHEN KRAUS

LORIE ANN SLUTSKY

RAMON EUGENE de OLIVEIRA

DANNY LYMAN HALE

MARK PEARSON

DENIS DUVERNE

ANTHONY JOHN HAMILTON

BERTRAM LEE SCOTT

RICHARD CHARLES VAUGHAN

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
Executive Director
and Chief Accounting Officer

KEITH ELLIOTT FLOMAN
Managing Director, Chief Actuary and Appointed
Actuary

KAREN FIELD HAZIN
Lead Director, Secretary and Associate
General Counsel

Subscribed and sworn to before me this
day of May, 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
Notary Public,
State of New York
No. 01PI4965379
Qualified in Bronx County
Term Expires: 4/16/2018

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.....	28,314,760,774	0	28,314,760,774	28,480,036,137
2. Stocks:				
2.1 Preferred stocks.....	414,810,671	0	414,810,671	399,560,776
2.2 Common stocks.....	1,038,274,015	0	1,038,274,015	804,249,177
3. Mortgage loans on real estate:				
3.1 First liens.....	6,119,679,414	0	6,119,679,414	5,972,737,538
3.2 Other than first liens.....	79,808,246	0	79,808,246	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 (\$.....227,452,672), cash equivalents (\$.....39,992,050) and short-term investments (\$.....1,637,880,672).....	1,905,325,394	0	1,905,325,394	1,086,672,659
6. Contract loans (including \$.....0 premium notes).....	3,423,385,082	5,806,096	3,417,578,986	3,425,815,827
7. Derivatives.....	830,529,184	0	830,529,184	552,883,153
8. Other invested assets.....	1,734,983,335	2	1,734,983,333	1,604,298,568
9. Receivables for securities.....	122,040	0	122,040	1,584,495
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	24,026,506
12. Subtotals, cash and invested assets (Lines 1 to 11).....	43,861,678,156	5,806,098	43,855,872,058	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.....	521,836,006	0	521,836,006	520,140,213
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	119,144,340	3,792,836	115,351,504	96,309,250
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	126,478,211	0	126,478,211	125,443,960
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	118,088,385	0	118,088,385	172,330,132
16.2 Funds held by or deposited with reinsured companies.....	3,885,295	0	3,885,295	3,711,206
16.3 Other amounts receivable under reinsurance contracts.....	18,393,458	0	18,393,458	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.....	0	0	0	0
18.2 Net deferred tax asset.....	223,829,810	0	223,829,810	511,377,469
19. Guaranty funds receivable or on deposit.....	26,498,102	0	26,498,102	26,405,917
20. Electronic data processing equipment and software.....	108,119,679	101,525,506	6,594,173	5,596,529
21. Furniture and equipment, including health care delivery assets (\$.....0).....	17,275,520	17,275,520	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	11,578	0	11,578	8,156
23. Receivables from parent, subsidiaries and affiliates.....	152,943,820	0	152,943,820	88,181,673
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	936,515,586	68,900,430	867,615,156	857,241,911
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	46,234,697,946	197,300,390	46,037,397,556	44,854,865,278
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	113,511,047,405	0	113,511,047,405	113,802,920,077
28. Total (Lines 26 and 27).....	159,745,745,351	197,300,390	159,548,444,961	158,657,785,355

DETAILS OF WRITE-INS

1101. Collateral on Derivative Instruments.....	0	0	0	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).....	0	0	0	24,026,506
2501. Aviation reinsurance premiums due and unpaid.....	626,572	0	626,572	626,572
2502. Accrued charges for administrative, separate accounts, claim service and other fees.....	85,627	0	85,627	87,448
2503. Miscellaneous assets.....	37,861,457	0	37,861,457	28,962,050
2598. Summary of remaining write-ins for Line 25 from overflow page.....	897,941,930	68,900,430	829,041,500	827,565,841
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	936,515,586	68,900,430	867,615,156	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 \$.....38,907,419,290 less \$.....0 included in Line 6.3 (including \$.....35,800 Modco Reserve).....	38,907,419,290	39,627,904,338
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	551,088,675	554,791,414
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	796,688,767	812,404,293
4. Contract claims:		
4.1 Life.....	363,845,976	361,929,185
4.2 Accident and health.....	56,392,715	58,406,705
5. Policyholders' dividends \$....8,362,749 and coupons \$.....0 due and unpaid.....	8,362,749	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).....	194,976,707	262,408,159
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	65,601,515	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 \$.....15,426 discount; including \$.....914,158 accident and health premiums.....	6,877,512	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.....	2,474,866	3,380,156
9.3 Other amounts payable on reinsurance, including \$....63,577 assumed and \$....3,788,018 ceded.....	3,851,595	1,251,528
9.4 Interest Maintenance Reserve.....	102,633,625	92,824,492
10. Commissions to agents due or accrued - life and annuity contracts \$....23,768,958, accident and health \$....307,307 and deposit-type contract funds \$.....0.....	24,076,265	13,778,071
11. Commissions and expense allowances payable on reinsurance assumed.....	3,760,170	3,281,637
12. General expenses due or accrued.....	348,278,937	426,517,205
13. Transfers to Separate Accounts due or accrued (net) (including \$....(2,276,797,610) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(2,460,212,428)	(2,613,117,373)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	36,500,128	36,698,527
15.1 Current federal and foreign income taxes, including \$....(800,423,787) on realized capital gains (losses).....	40,150,817	21,536,596
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,002,287	3,100,902
17. Amounts withheld or retained by company as agent or trustee.....	781,757,873	541,475,214
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	150,086,665	147,515,768
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	14,630	15,012
21. Liability for benefits for employees and agents if not included above.....	95,828,807	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.....	613,130,106	534,586,910
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	12,569,728	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.....	27,409,112	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.....	80,351,520	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.....	100,496,391	111,886,228
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	40,917,415,000	41,220,798,339
27. From Separate Accounts statement.....	113,327,716,975	113,611,516,839
28. Total liabilities (Lines 26 and 27).....	154,245,131,975	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.....	1,024,967,100	1,024,962,400
33. Gross paid in and contributed surplus.....	2,606,967,793	2,606,859,518
34. Aggregate write-ins for special surplus funds.....	1,060,116,183	1,060,116,183
35. Unassigned funds (surplus).....	608,761,910	(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 \$....183,330,430 in Separate Accounts Statement).....	5,300,812,986	3,822,970,177
38. Totals of Lines 29, 30 and 37.....	5,303,312,986	3,825,470,177
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	159,548,444,961	158,657,785,355

DETAILS OF WRITE-INS

2501. Unearned premium reserve for aviation reinsurance.....	2,941	2,941
2502. Aviation reinsurance losses.....	15,888,679	15,864,697
2503. Accrued interest on policy claims and other contract funds.....	21,880,468	13,882,547
2598. Summary of remaining write-ins for Line 25 from overflow page.....	62,724,303	82,136,043
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	100,496,391	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.....	2,982,786,696	2,795,180,846	11,934,585,182
2. Considerations for supplementary contracts with life contingencies.....	4,165,544	4,611,252	15,371,001
3. Net investment income.....	579,046,052	538,360,671	2,772,722,610
4. Amortization of Interest Maintenance Reserve (IMR).....	7,429,489	5,177,420	29,777,914
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(25,904,194)	(114,758,203)	(331,671,295)
6. Commissions and expense allowances on reinsurance ceded.....	5,397,586	4,817,177	23,908,593
7. Reserve adjustments on reinsurance ceded.....	(5,177,167)	(2,563,585)	(5,829,774)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	340,078,093	300,802,678	1,318,657,022
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	41,179,579	45,935,686	155,411,806
9. Totals (Lines 1 to 8.3).....	3,929,001,678	3,577,563,942	15,912,933,059
10. Death benefits.....	428,232,904	391,299,503	1,595,593,216
11. Matured endowments (excluding guaranteed annual pure endowments).....	902,007	720,828	6,151,352
12. Annuity benefits.....	259,575,099	414,554,841	1,202,821,993
13. Disability benefits and benefits under accident and health contracts.....	14,524,507	7,550,197	74,209,833
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	3,454,219,304	2,048,974,832	10,507,566,880
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	16,161,439	20,853,184	84,769,609
18. Payments on supplementary contracts with life contingencies.....	15,614,686	16,363,142	64,204,545
19. Increase in aggregate reserves for life and accident and health contracts.....	(724,187,787)	(522,992,267)	(943,649,151)
20. Totals (Lines 10 to 19).....	3,465,042,159	2,377,324,260	12,591,668,277
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	283,713,846	279,666,431	1,148,348,188
22. Commissions and expense allowances on reinsurance assumed.....	2,219,119	289,368	8,100,724
23. General insurance expenses.....	170,517,497	163,276,414	798,025,755
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	22,320,303	33,492,520	71,059,467
25. Increase in loading on deferred and uncollected premiums.....	(321,576)	(2,161,651)	(4,967,301)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(1,086,026,646)	(62,234,877)	(1,555,081,858)
27. Aggregate write-ins for deductions.....	14,943,984	10,541,285	66,004,486
28. Totals (Lines 20 to 27).....	2,872,408,686	2,800,193,750	13,123,157,738
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	1,056,592,992	777,370,192	2,789,775,321
30. Dividends to policyholders.....	69,760,758	65,166,969	265,430,820
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	986,832,234	712,203,223	2,524,344,501
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(167,586,542)	180,091,473	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).....	1,154,418,776	532,111,750	1,985,044,984
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(3,096,294) (excluding taxes of \$.....9,282,335 transferred to the IMR).....	(62,639,159)	(682,464,884)	(2,013,507,454)
35. Net income (Line 33 plus Line 34).....	1,091,779,617	(150,353,134)	(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).....	1,091,779,617	(150,353,134)	(28,462,470)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....220,104,202.....	705,482,894	381,331,005	10,050,766
39. Change in net unrealized foreign exchange capital gain (loss).....	(2,977,227)	(1,714,821)	(6,163,758)
40. Change in net deferred income tax.....	(529,044,925)	(8,331,314)	(87,187,540)
41. Change in nonadmitted assets.....	271,891,672	135,886,413	(2,213,220)
42. Change in liability for reinsurance in unauthorized and certified companies.....	(11,305,593)	0	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.....	(78,543,196)	(91,185,689)	(45,823,653)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	(15,763,246)	(47,230,589)	(403,472,607)
47. Other changes in surplus in Separate Accounts Statement.....	17,831,386	49,752,290	404,561,185
48. Change in surplus notes.....	4,700	4,700	(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.....	108,275	49,750	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.....	0	0	(468,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	28,378,452	531,525	416,806,332
54. Net change in capital and surplus (Lines 37 through 53).....	1,477,842,809	229,840,136	(863,923,637)
55. Capital and surplus as of statement date (Lines 36 + 54).....	5,303,312,986	4,919,233,950	3,825,470,177
DETAILS OF WRITE-INS			
08.301. Aviation reinsurance premiums.....	0	0	2,661,198
08.302. Sundry receipts and adjustments.....	41,179,579	45,935,686	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).....	41,179,579	45,935,686	155,411,806
2701. Aviation reinsurance gains/losses.....	26,086	(22,194)	2,746,920
2702. Increase (decrease) in certain liabilities.....	13,130,681	5,497,693	13,745,010
2703. Sundry disbursements and adjustments.....	1,784,747	5,058,743	49,463,555
2798. Summary of remaining write-ins for Line 27 from overflow page.....	2,470	7,043	49,001
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	14,943,984	10,541,285	66,004,486
5301. Tax benefit associated with compensation plans.....	447,389	531,525	4,905,592
5302. Change in Additional Minimum Liability on Qualified Pension Plan.....	27,931,063	0	478,300,740
5303. Prior Year correction.....	0	0	(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).....	28,378,452	531,525	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.....	2,967,072,053	2,830,761,098	11,975,363,262
2. Net investment income.....	575,205,280	542,305,814	2,775,974,116
3. Miscellaneous income.....	375,223,671	363,874,930	1,484,956,219
4. Total (Lines 1 through 3).....	3,917,501,004	3,736,941,842	16,236,293,597
5. Benefit and loss related payments.....	4,134,054,994	2,893,927,453	13,627,773,567
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(1,281,669,578)	51,220,916	(1,250,607,446)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	553,340,385	498,171,991	1,687,802,242
8. Dividends paid to policyholders.....	65,579,806	67,973,980	264,616,398
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses).....	2,335,779	(149,863,003)	(421,320,914)
10. Total (Lines 5 through 9).....	3,473,641,386	3,361,431,337	13,908,263,847
11. Net cash from operations (Line 4 minus Line 10).....	443,859,618	375,510,505	2,328,029,750
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	648,248,182	1,360,357,395	7,829,934,486
12.2 Stocks.....	15,757,179	13,247,780	69,547,248
12.3 Mortgage loans.....	89,934,272	210,394,711	943,603,993
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	42,814,395	61,093,335	368,067,061
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(84,769)	(1,089)	(1,822)
12.7 Miscellaneous proceeds.....	195,984,027	(561,584,921)	(2,271,514,475)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	992,653,286	1,083,507,211	6,939,636,491
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	459,452,420	1,449,099,440	5,927,176,507
13.2 Stocks.....	24,640,433	69,040,332	134,967,402
13.3 Mortgage loans.....	237,183,266	258,210,692	1,569,604,481
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	32,907,620	47,023,357	452,931,109
13.6 Miscellaneous applications.....	(4,131,567)	86,562,574	101,570,818
13.7 Total investments acquired (Lines 13.1 to 13.6).....	750,052,172	1,909,936,395	8,186,250,317
14. Net increase or (decrease) in contract loans and premium notes.....	(8,823,949)	(60,355,932)	(77,849,762)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	251,425,063	(766,073,252)	(1,168,764,064)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	(500,000,000)
16.2 Capital and paid in surplus, less treasury stock.....	108,275	49,750	968,830
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(19,888,132)	(7,048,848)	(48,445,220)
16.5 Dividends to stockholders.....	0	0	468,000,000
16.6 Other cash provided (applied).....	143,147,911	(544,025,022)	(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).....	123,368,054	(551,024,120)	(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).....	818,652,735	(941,586,867)	(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).....	1,905,325,394	1,131,218,173	1,086,672,659

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

20.0001	Non-cash acquisition of investments.....	5,736,488	11,805,332	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.....	630,563,727	643,961,428	2,511,115,537
3. Ordinary individual annuities.....	1,819,742,570	1,591,382,906	7,287,140,830
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	659,888,012	707,304,451	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.....	18,258,223	18,639,414	78,148,447
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	3,128,452,532	2,961,288,199	12,592,202,057
12. Deposit-type contracts.....	0	0	0
13. Total.....	3,128,452,532	2,961,288,199	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	March 31, 2014	December 31, 2013
NET INCOME			
(1) AXA EQUITABLE LIFE INSURANCE COMPANY state basis (Page 4, Line 35, Columns 1 & 2)	NY	1,091,779,617	(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	1,091,779,617	(28,462,470)
SURPLUS			
(5) AXA EQUITABLE LIFE INSURANCE COMPANY state basis (Page 3, line 37, Columns 1 & 2)	NY	5,303,312,986	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	5,303,312,986	3,825,470,177

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

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 March 31, 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
m.	Annual Aggregate Total	XXX	\$ -	\$ 13,098,852	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
Total	XXX	XXX	\$ 13,098,852	XXX	XXX	XXX

(4) 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 March 31, 2014 are as follows:

a. The aggregate amount of Unrealized Losses:

1. Less than 12 Months	\$ 3,019,436
2. 12 Months or Longer	\$ 226,271,782

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

1. Less than 12 Months	\$ 27,062,349
2. 12 Months or Longer	\$ 523,903,491

The \$229,291,218 of unrealized losses includes \$198,319,471 of valuation allowances already recognized through surplus.

The Company does not currently hold any loan-backed securities with off-balance sheet risk.

The Company does not hold any loan-backed investments that have not been evaluated for impairment in accordance with SSAP #27. The Company does not currently hold any loan-backed securities with off-balance sheet risk.

The Company loan-backed securities are primarily comprised of commercial mortgaged backed securities (CMBS). Portfolio credit risk is mitigated through diversification by property type (office, retail, industrial, etc.), location and maturity.

NOTES TO FINANCIAL STATEMENTS

Significant Exposure as of March 31, 2014.

<u>State</u>	<u>Admitted Value</u>	<u>Fair Value</u>
CA	134,002,142	106,137,183
NY	102,729,712	82,272,164

Collateral interest consists of stabilized first mortgages on commercial real estate, with contractual cash flows.

- (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

No significant change.

Note 11 - Debt

- A. The Company has no debt or Capital note obligations as of March 31, 2014.
- B. (1) No significant change.
- (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	\$13,095,300	\$13,095,300	0
(c)	Activity Stock	0	0	0
(d)	Excess Stock	0	0	0
(e)	Aggregate Total	0	0	0
(f)	Actual or estimated borrowing capacity as determined by the insurer	\$7,977,422,248	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	0	0	0
(f)	Actual or estimated borrowing capacity as determined by the insurer	\$7,932,889,268	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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						
2.	Class B	\$13,095,300	11,325,700	\$1,769,600			

(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	0	0	0

2. Current Year General Account

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

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

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	0	0	0

2. Current Period General Account

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

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 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

2. Prior Year-end

		1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements 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	0	0	0
2.	Funding Agreements	0	0	0
3.	Other	0	0	0
4.	Aggregate Total	0	0	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	
		March 31,		March 31,		March 31,	
		2014	2013	2014	2013	2014	2013
a.	Service cost	\$ 2,613,000	\$ 10,200,000	-			
b.	Interest cost	25,118,000	22,343,000	-	-	-	-
c.	Expected return on plan assets	(37,188,000)	(37,294,000)	-	-	-	-
d.	Amortization of unrecognized transition obligation or transition (asset)/obligation	-	1,079,000	-	-	-	-
e.	Amount of recognized (gain)/loss	27,248,000	40,338,000	-	-	-	-
f.	Amount of prior service (cost)/credit recognized	-	288,000	-	-	-	-
g.	Amount of gain or loss recognized due to a settlement or curtailment	-	4,107,000	-	-	-	-
h.	Total net periodic benefit cost	\$ 17,791,000	\$ 41,061,000	-	-	-	-

B-I No significant change

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

No significant change.

Note 14 – Contingencies

A-D. No significant change.

E. Other Contingencies

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, 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 consolidated 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.

NOTES TO FINANCIAL STATEMENTS

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.

Note 20 - Fair Value

- A. 1) Fair Value Measurements at March 31, 2014

Description	Level 1	Level 2	Level 3	Total
a. Assets at Fair Value :				
Bonds:				
Residential Mortgage-Backed Securities	-	-	-	-
Commercial Mortgage-Backed Securities	-	-	\$ 181,543,394	\$ 181,543,394
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	-	-	\$ 181,543,394	\$ 181,543,394
Preferred Stocks:				
Industrial and Miscellaneous	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Preferred Stocks	-	-	-	-
Common Stocks:				
Industrial and Miscellaneous	\$ 10,110,108	-	\$ 13,095,330	\$ 23,205,438
Parent, Subsidiaries and Affiliates	-	-	1,015,068,576	1,015,068,576
Total Common Stocks	\$ 10,110,108	-	\$ 1,028,163,906	\$ 1,038,274,014
Derivative Assets:				
Swaps	-	\$ 241,171,648	-	\$ 241,171,648
Futures	-	-	-	-
Options	-	448,930,717	-	448,930,717
Floors	-	172,078,518	-	172,078,518
Credit Default Swaps	-	8,959,262	-	8,959,262
Swaptions	-	-	-	-
Total Derivatives*	-	\$ 871,140,145	-	\$ 871,140,145
Separate Account Assets**	105,595,887,150	7,089,116,487	239,646,114	112,924,649,751
Total Assets at Fair Value	\$ 105,605,997,258	\$ 7,960,256,632	\$ 1,449,353,414	\$ 115,015,607,304
b. Liabilities at Fair Value:				
Derivative Liabilities	-	-	-	-
Total Liabilities at Fair Value	-	-	-	-

* Fair value includes \$40,610,961 of due and accrued investments.
** Includes only cash and invested assets.

NOTES TO FINANCIAL STATEMENTS

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 03/31/2014
a. Assets :										
Residential Mortgage-Backed Securities	-	-	-	-	-	-	-	-	-	-
Commercial Mortgage-Backed Securities (a)	\$ 179,301,324	\$ 1,505,534	\$ (4,241,217)	\$ 221,162	\$ 20,001,213	\$ -	\$ -	\$ (15,244,622)	\$ -	\$ 181,543,394
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	-	-	-	-	-	-	-	-	13,095,330
Parent, Subsidiaries and Affiliates - Stocks	775,382,131	-	-	-	239,686,445	-	-	-	-	1,015,068,576
Separate Account Assets	236,855,453	-	-	-	(827,877)	5,604,837	-	(634,495)	(1,351,804)	239,646,114
Derivative Assets	-	-	-	-	-	-	-	-	-	-
Total Assets	\$ 1,204,634,238	\$ 1,505,534	\$ (4,241,217)	\$ 221,162	\$ 258,859,781	\$ 5,604,837	\$ -	\$ (15,879,117)	\$ (1,351,804)	\$ 1,449,353,414
b. Liabilities:										
Derivative Liabilities	-	-	-	-	-	-	-	-	-	-
Total Liabilities	-	-	-	-	-	-	-	-	-	-

a) Amount includes: \$1,505,534 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 (\$4,241,217) Level 3 securities no longer carried at market value.

3-5) No significant change.

B. N/A

C. The following table discloses carrying value and estimated fair value (defined within the fair value hierarchy) as of March 31, 2014 for financial instruments:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$ 29,667,515,080	\$ 28,314,760,774	-	\$ 27,404,865,511	\$ 2,262,649,569	
Preferred Stock	\$ 422,696,419	\$ 414,810,671	\$ 250,122,178	\$ 172,574,241	-	
Common Stock:						
- Industrial and Miscellaneous (unaffiliated)	\$ 23,205,438	\$ 23,205,438	\$ 10,110,108	-	\$ 13,095,330	
- Parent, subsidiaries and Affiliates **	\$ 1,551,619,498	\$ 1,015,068,577	\$ -	-	\$ 1,551,619,498	
Mortgage Loans on Real Estate	\$ 6,312,670,475	\$ 6,199,487,660	-	-	\$ 6,312,670,475	
Other Invested Assets:						
- Joint ventures or partnerships interest unaffiliated	\$ 1,486,828,508	\$ 1,486,828,508	-	-	\$ 1,486,828,508	
- Joint ventures or partnerships interest affiliated	\$ 184,668,134	\$ 184,668,134	-	-	-	\$ 184,668,134
- Other Invested Assets unaffiliated	\$ 63,486,691	\$ 63,486,691	-	-	\$ 63,486,691	
Derivatives *	\$ 871,140,145	\$ 830,529,184	-	\$ 871,140,145	-	
Separate Accounts***	\$ 113,408,437,206	\$ 113,408,437,206	\$ 106,079,674,605	\$ 7,089,116,487	\$ 239,646,114	
Policyholders liabilities: Investment contracts	\$ 2,508,955,781	\$ 2,397,398,213			\$ 2,508,955,781	
Surplus Notes	\$ 1,209,083,300	\$ 1,024,967,100			\$ 1,209,083,300	

* Fair value includes \$40,610,961 of due and accrued investment.

** Income difference between fair value and admitted value represents the investment in AllianceBernstein units, an affiliate, which for statutory admitted carrying value is discounted by 25% as of March 31, 2014. The discount is based on SSAP #97 sliding scale and approved by the SVO.

*** Includes only cash and invested assets.

D.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets- Joint Venture or Partnership Interests				
Affiliated	\$ 184,668,134			There is no fair value amount available for the controlled affiliates

NOTES TO FINANCIAL STATEMENTS

Note 21 - Other Items

A-G, I No significant change

H. Offsetting and Netting of Assets and Liabilities as of March 31, 2014:

	Gross Amounts Recognized	Gross Amounts Offset in the Balance Sheets	Net Amount Presented in the Balance Sheets
ASSETS			
Description			
Equity.....	\$ 1,007,631,271	\$ 583,496,542	\$ 424,134,729
Interest Rate.....	438,762,443	53,132,317	385,630,126
Credit.....	9,003,416	44,154	8,959,262
Currency.....	-	-	-
Total Derivatives, subject to a master netting agreement.....	1,455,397,130	636,673,014	818,724,116
Total Derivatives, not subject to a master netting agreement.....	52,416,029	-	52,416,029
Total Derivatives.....	1,507,813,159	636,673,014	871,140,145
Other financial instruments.....	-	-	-
Other invested assets.....	\$ 1,507,813,159	\$ 636,673,014	\$ 871,140,145
LIABILITIES			
Description			
Equity.....	\$ 583,496,542	\$ 583,496,542	\$ -
Interest Rate.....	53,132,317	53,132,317	-
Credit.....	44,154	44,154	-
Currency.....	-	-	-
Total Derivatives, subject to a master netting agreement.....	636,673,014	636,673,014	-
Total Derivatives, not subject to a master netting agreement.....	-	-	-
Total Derivatives.....	636,673,014	636,673,014	-
Other Financial liabilities	-	-	-
Other Liabilities.....	\$ 636,673,014	\$ 636,673,014	\$ -

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

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

N/A.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

NOTES TO FINANCIAL STATEMENTS

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
Alliance Corporate Finance Group, LLC	New York, NY				Yes
AllianceBernstein Corporation	New York, NY				Yes
AllianceBernstein Global Derivatives Corporation	New York, NY				Yes
AllianceBernstein Holding LP	New York, NY				Yes
AllianceBernstein Investments Inc.	New York, NY				Yes
AllianceBernstein LP	New York, NY				Yes
AXA Advisors, LLC	New York, NY				Yes
AXA Equitable Funds Management Group, LLC	New York, NY				Yes
AXA Distributors, LLC	New York, NY				Yes
AXA Investment Managers Inc.	Greenwich, CT				Yes
ARDIAN US, LLC	New York, NY				Yes
AXA Real Estate Investment Managers US, LLC	New York, NY				Yes
AXA Rosenberg Investment Management, LLC	Orinda, CA				Yes
Sanford C. Bernstein & Co., LLC	New York, NY				Yes
AXA Equitable Life Insurance Company	New York, NY				Yes
W.P. Stewart & Co., Ltd.	New York, NY				Yes
W.P. Stewart Asset Management Ltd.	New York, NY				Yes

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 and Schedule of Special Deposits

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

\$.....(2,855,463)

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 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$ 1,205,839,606	\$ 1,205,652,648
14.22 Preferred Stock.....	\$ 0	\$ 0
14.23 Common Stock.....	\$ 775,382,131	\$ 1,015,068,576
14.24 Short-Term Investments.....	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate.....	\$ 382,213,093	\$ 382,213,093
14.26 All Other.....	\$ 98,145,428	\$ 184,668,134
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ 2,461,580,258	\$ 2,787,602,451
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$ 0	\$ 0

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

Yes ☒ 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
Name of Custodian(s) | 2
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 |
- 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) |
|--------------|------------------|------------------------------|
| | | |
- Q08.1

PART 1 - INVESTMENT

17.3

Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes [X]

No []

17.4

If yes, give full and complete information relating thereto:

1	2	3	4
Old Custodian	New Custodian	Date of Change	Reason
	BNY Mellon Liquidity Direct	2/19/2014	To execute Money Market Fund purchases and sales

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	2	3
Central Registration Depository	Name(s)	Address
902	Adelante Capital Management	555 12th Street, Suite 2100 Oakland, CA 94607
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	Morgan Stanley	3424 Peachtree Road N.E. Suite 800 Atlanta, GA 30326
902	Quadrant Real Estate Advisors	200 Deerfield Pt 12735 Morris Rd Suite 100 Alpharetta, GA 30004

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.....	\$.....	1,900,999,260
1.12	Residential mortgages.....	\$.....	0
1.13	Commercial mortgages.....	\$.....	4,228,635,945
1.14	Total mortgages in good standing.....	\$.....	6,129,635,205
1.2	Long-term mortgages in good standing with restructured terms		
1.21	Total mortgages in good standing with restructured terms.....	\$.....	62,720,000
1.3	Long-term mortgage loans upon which interest is overdue more than three months		
1.31	Farm mortgages.....	\$.....	2,396,913
1.32	Residential mortgages.....	\$.....	0
1.33	Commercial mortgages.....	\$.....	0
1.34	Total mortgages with interest overdue more than three months.....	\$.....	2,396,913
1.4	Long-term mortgage loans in process of foreclosure		
1.41	Farm mortgages.....	\$.....	4,735,542
1.42	Residential mortgages.....	\$.....	0
1.43	Commercial mortgages.....	\$.....	0
1.44	Total mortgages in process of foreclosure.....	\$.....	4,735,542
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....	6,199,487,660
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.....	.....	78.2
2.2	A&H cost containment percent.....	.....	47.3
2.3	A&H expense percent excluding cost containment expenses.....	.....	47.3
3.1	Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....	0
3.3	Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 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
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NONE

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

Current Year to Date - Allocated by States and Territories

States, Etc.			1 Active Status	Direct Business Only					
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
				2 Life Insurance Premiums	3 Annuity Considerations				
1.	Alabama.....	AL.....	L.....	5,686,921	19,111,500	223,697	243,722	25,265,839	0
2.	Alaska.....	AK.....	L.....	436,015	1,157,620	62,141	14,275	1,670,051	0
3.	Arizona.....	AZ.....	L.....	6,065,874	32,151,187	145,101	110,311	38,472,473	0
4.	Arkansas.....	AR.....	L.....	1,893,157	11,484,054	66,434	31,747	13,475,392	0
5.	California.....	CA.....	L.....	67,357,186	192,096,833	1,535,575	4,054,610	265,044,204	0
6.	Colorado.....	CO.....	L.....	7,187,474	42,273,055	147,727	1,007,825	50,616,081	0
7.	Connecticut.....	CT.....	L.....	8,991,156	56,018,103	245,106	45,671	65,300,036	0
8.	Delaware.....	DE.....	L.....	6,172,993	6,395,041	24,317	59,526	12,651,877	0
9.	District of Columbia.....	DC.....	L.....	1,434,961	5,637,104	55,920	176	7,128,161	0
10.	Florida.....	FL.....	L.....	41,423,043	165,240,600	1,177,274	3,512,071	211,352,987	0
11.	Georgia.....	GA.....	L.....	11,546,932	31,437,594	638,936	84,008	43,707,470	0
12.	Hawaii.....	HI.....	L.....	2,372,355	16,393,608	68,648	34,620	18,869,232	0
13.	Idaho.....	ID.....	L.....	995,798	5,160,385	12,407	5,741	6,174,332	0
14.	Illinois.....	IL.....	L.....	23,864,222	105,380,071	651,256	218,909	130,114,458	0
15.	Indiana.....	IN.....	L.....	5,541,543	25,531,394	112,959	374,109	31,560,006	0
16.	Iowa.....	IA.....	L.....	2,464,867	21,866,592	41,642	11,696	24,384,797	0
17.	Kansas.....	KS.....	L.....	3,679,153	15,282,185	56,904	412,690	19,430,932	0
18.	Kentucky.....	KY.....	L.....	2,158,877	10,953,749	30,200	42,920	13,185,746	0
19.	Louisiana.....	LA.....	L.....	3,751,371	19,127,620	194,248	26,787	23,100,025	0
20.	Maine.....	ME.....	L.....	690,476	6,558,019	17,622	3,993,016	11,259,133	0
21.	Maryland.....	MD.....	L.....	11,209,941	44,589,217	271,393	83,762	56,154,313	0
22.	Massachusetts.....	MA.....	L.....	9,291,361	53,521,530	211,787	75,840	63,100,518	0
23.	Michigan.....	MI.....	L.....	19,093,169	106,991,415	429,681	278,786	126,793,051	0
24.	Minnesota.....	MN.....	L.....	31,754,641	46,500,986	87,051	52,694	78,395,371	0
25.	Mississippi.....	MS.....	L.....	2,881,728	4,416,574	122,738	14,538	7,435,579	0
26.	Missouri.....	MO.....	L.....	7,263,975	23,785,406	115,588	35,319	31,200,288	0
27.	Montana.....	MT.....	L.....	644,014	1,360,679	5,638	1,832	2,012,162	0
28.	Nebraska.....	NE.....	L.....	1,619,072	11,511,161	25,076	18,178	13,173,487	0
29.	Nevada.....	NV.....	L.....	3,406,288	14,441,244	10,935	29,559	17,888,026	0
30.	New Hampshire.....	NH.....	L.....	643,975	5,220,811	18,847	2,280,932	8,164,565	0
31.	New Jersey.....	NJ.....	L.....	38,459,266	208,049,503	1,449,634	1,777,883	249,736,286	0
32.	New Mexico.....	NM.....	L.....	1,368,787	8,916,828	44,737	40,686	10,371,038	0
33.	New York.....	NY.....	L.....	104,254,519	287,261,396	4,271,309	60,101,205	455,888,429	0
34.	North Carolina.....	NC.....	L.....	12,726,486	70,441,883	201,216	1,891,326	85,260,911	0
35.	North Dakota.....	ND.....	L.....	1,176,501	5,730,534	13,974	157	6,921,165	0
36.	Ohio.....	OH.....	L.....	12,388,293	98,872,687	166,946	262,398	111,690,324	0
37.	Oklahoma.....	OK.....	L.....	3,743,785	22,667,647	104,112	24,919	26,540,462	0
38.	Oregon.....	OR.....	L.....	2,553,949	14,533,269	39,826	99,967	17,227,012	0
39.	Pennsylvania.....	PA.....	L.....	28,530,806	143,403,293	1,597,835	20,660	173,552,595	0
40.	Rhode Island.....	RI.....	L.....	972,623	8,883,494	17,832	4,241	9,878,189	0
41.	South Carolina.....	SC.....	L.....	3,753,558	30,690,453	173,566	51,140	34,668,716	0
42.	South Dakota.....	SD.....	L.....	1,954,920	4,352,779	33,460	556,905	6,898,064	0
43.	Tennessee.....	TN.....	L.....	8,396,954	28,676,127	317,606	17,985	37,408,672	0
44.	Texas.....	TX.....	L.....	31,503,888	168,405,382	472,039	143,314	200,524,624	0
45.	Utah.....	UT.....	L.....	4,886,300	19,628,485	12,682	2,182	24,529,649	0
46.	Vermont.....	VT.....	L.....	282,087	2,476,361	5,672	42,275	2,806,395	0
47.	Virginia.....	VA.....	L.....	12,983,806	61,003,034	354,315	4,256,823	78,597,978	0
48.	Washington.....	WA.....	L.....	6,548,901	29,713,128	58,647	29,270	36,349,945	0
49.	West Virginia.....	WV.....	L.....	1,611,247	6,723,351	82,671	17,503	8,434,773	0
50.	Wisconsin.....	WI.....	L.....	8,962,330	46,632,498	183,483	813,364	56,591,675	0
51.	Wyoming.....	WY.....	L.....	1,309,568	5,767,400	20,804	666,255	7,764,027	0
52.	American Samoa.....	AS.....	N.....	0	233	0	0	233	0
53.	Guam.....	GU.....	N.....	8,083	0	0	0	8,083	0
54.	Puerto Rico.....	PR.....	L.....	7,309,357	17,165,309	400,360	0	24,875,026	0
55.	US Virgin Islands.....	VI.....	L.....	50,341	300	1,077	0	51,718	0
56.	Northern Mariana Islands.....	MP.....	N.....	2,877	0	0	0	2,877	0
57.	Canada.....	CAN.....	L.....	130,664	700	2,805	38	134,207	0
58.	Aggregate Other Alien.....	OT.....	XXX.....	9,552,096	56,877	304,791	525	9,914,288	0
59.	Subtotal.....	(a).....	53.....	596,944,528	2,391,648,289	17,138,245	87,976,892	3,093,707,953	0
90.	Reporting entity contributions for employee benefit plans.....	XXX.....		0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX.....		30,511,620	5,503	0	0	30,517,123	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.....		2,388,538	0	1,246,728	0	3,635,266	0
94.	Aggregate other amounts not allocable by State.....	XXX.....		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX.....		629,844,686	2,391,653,791	18,384,973	87,976,892	3,127,860,342	0
96.	Plus Reinsurance Assumed.....	XXX.....		58,605,741	2,172,298	1,931,263	0	62,709,302	0
97.	Totals (All Business).....	XXX.....		688,450,427	2,393,826,090	20,316,235	87,976,892	3,190,569,643	0
98.	Less Reinsurance Ceded.....	XXX.....		121,172,177	93,822,362	12,668,597	0	227,663,135	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....		567,278,251	2,300,003,728	7,647,638	87,976,892	2,962,906,508	0
DETAILS OF WRITE-INS									
58001.	Canal Zone.....	XXX.....		18,738	0	0	0	18,738	0
58002.	Mexico.....	XXX.....		250,299	0	214,890	0	465,188	0
58003.	Phillippines.....	XXX.....		5,906	0	0	0	5,906	0
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX.....		9,277,153	56,877	89,901	525	9,424,455	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX.....		9,552,096	56,877	304,791	525	9,914,288	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

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 Milleésimes	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 Zivtni Pojistovna a.s.	100.00			
	AXA Penzijni Fond a.s.	99.98			
	AXA Biztosito Zrt.	100.00			
	AXA Zycie Towarzystwo Ubezpieczen S.A.	90.24			
	AXA Powszechne Towarzystwo Emerytalne S.A.	100.00			
	AXA Towarzystwo Ubezpieczen 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			
	Colisee Re - France	99.90	AA-1320035		

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	AXA Konzern AG	100.00			
	AXA Investment Managers	100.00			
	WinCom Versicherungs-Holding AG	5.20			
	DBV Deutsche Beamtenversicherung Leben AG	100.00			
	DBV Deutsche Beamtenversicherung AG	94.90			
	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.	AXA Assicurazioni S.p.A.	98.24			
	AXA Assicurazioni S.p.A.	98.11			
AXA Japan Holding Co., Ltd	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	AXA Seguros, S.A. de CV	99.94			
	Voltaire Participacoes	100.00			
AXA Luxembourg SA	AXA Luxembourg SA	99.99			
	Finance Solutions S.ar.l. ("Finso")	100.00			
Matignon Finance S.A.	Matignon Finance S.A.	100.00			
	AXA-AFFIN General Insurance Berhad	42.40			
Philippine AXA Life Insurance Corporation	Philippine AXA Life Insurance Corporation	45.00			
	AXA Middle East SAL Lebanon	49.00			
AXA Holding SAL	AXA Holding SAL	100.00			
	AXA Gulf Holding W.L.L.	95.00			
AXA Holding Maroc	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	Seguro Directo Gere Compania de Seguros SA	100.00			
	AXA Portugal Companhia 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. v likvdacii	100.00			
	AXA d.s.s., a.s.	100.00			
	AXA d.d.s., a.s.	100.00			
	AXA General Insurance	94.13			
	AXA Mediterraenan 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			
	ASM Holdings 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			
		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
	AXA America Corporate Solutions, Inc.	100.00	36-3044045		
	Coliseum Reinsurance Company	100.00	36-2994662	36552	DE
	AllianceBernstein 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		
	AllianceBernstein 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		
	AllianceBernstein 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		
	AllianceBernstein LP	32.71	13-4064930		
	AXA Equitable Life and Annuity Company	100.00	13-3198083	62880	CO
	MONY Life Insurance Company of America	100.00	86-0222062	78077	AZ
	AllianceBernstein LP	0.95	13-4064930		
	U.S. Financial Life Insurance Company	100.00	38-2046096	84530	OH
	MONY International Holdings, LLC	100.00	13-3790446		
	MONY Life Insurance Company of the Americas, Ltd.	100.00	98-0152046		
	MONY Financial Services, Inc	100.00	11-3722370		
	Financial Marketing Agency, Inc.	100.00	31-1465146		
	1740 Advisors, Inc.	100.00	13-2645490		

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.....	AA-1320035	0.....	0.....	.....	Colisee Re - France.....	FRA.....	IA.....	AXA.....	Ownership.....	..99.900	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.....
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., Ltd.....	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.....

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-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 Ubezpiezen S.A.....	POL.....	IA.....	AXA Societe Beaujon.....	Ownership.....	...90.240	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Powszechne 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.....
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 Mediterraenan Holding, S.A.U.....	Ownership.....	...99.990	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA MEDLA IT & Local Support Services, S.A.....	ESP.....	NIA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Regional Services, S.A.....	ESP.....	NIA.....	AXA Mediterraenan 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 Mediterraenan Holding, S.A.U.....	Ownership.....	...99.890	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Pensiones, S.A. E.G.F.P.....	ESP.....	IA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Tigris, S.A.....	ESP.....	IA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	.....	0.....	0.....	.....	AXA Vida, S.A.de Seguros y Reaseguros.....	ESP.....	IA.....	AXA Mediterraenan 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.....

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 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.....
0000.....		00000.....	36-3044045	0.....	0001456276	.....	AXA America Corporate Solutions, Inc.....	USA.....	NIA.....	AXA America Holdings, Inc.....	Ownership.....	...100.000	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.....
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.....

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.....	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.....	.....	MONY International Holdings, LLC.....	USA.....	NIA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	98-0152046	0.....	0.....	.....	MONY Life Insurance Company of the Americas, Ltd.....	USA.....	IA.....	MONY International Holdings, LLC.....	Ownership.....	...100.000	AXA.....	0.....
0968.....		78077.....	86-0222062	0.....	0000835357	.....	MONY Life Insurance Company of America.....	USA.....	IA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	13-4064930	0.....	0001109448	.....	AllianceBernstein LP.....	USA.....	NIA.....	MONY Life Insurance Company of America.....	Ownership.....	0.095	AXA.....	0.....
0968.....		84530.....	38-2046096	0.....	0.....	.....	U.S. Financial Life Insurance Company.....	USA.....	IA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	11-3722370	0.....	0.....	.....	MONY Financial Services, Inc.....	USA.....	NIA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	31-1465146	0.....	0.....	.....	Financial Marketing Agency, Inc.....	USA.....	NIA.....	MONY Financial Services, Inc.....	Ownership.....	...100.000	AXA.....	0.....
0000.....		00000.....	13-2645490	0.....	0.....	.....	1740 Advisors, Inc.....	USA.....	NIA.....	MONY Financial Services, Inc.....	Ownership.....	...100.000	AXA.....	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:



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.....	68,900,430	68,900,430	0	0
2505. Corporate-owned life insurance.....	829,041,500	0	829,041,500	827,565,841
2597. Summary of remaining write-ins for Line 25.....	897,941,930	68,900,430	829,041,500	827,565,841

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities.....	62,724,303	82,136,043
2597. Summary of remaining write-ins for Line 25.....	62,724,303	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	0	35,527
2705. Fines & penalties of reg authorities.....	2,470	7,043	13,474
2797. Summary of remaining write-ins for Line 27.....	2,470	7,043	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.....	38,395	0	8,524	225	47,144	0
58005. Other Foreign.....	...XXX.....	9,238,758	56,876	81,377	300	9,377,311	0
58997. Summary of remaining write-ins for line 58.....	...XXX.....	9,277,153	56,877	89,901	525	9,424,455	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.....	209,547,061	1,498,120,467
2.2 Additional investment made after acquisition.....	27,636,205	71,484,014
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	65,354	250,718
5. Unrealized valuation increase (decrease).....	0	19,940,615
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	89,934,272	943,603,994
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	339,116	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.....	0	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).....	6,199,487,660	6,052,512,428
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	6,199,487,660	6,052,512,428
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	6,199,487,660	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.....	32,736,664	246,928,184
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	2,308	12,175
5. Unrealized valuation increase (decrease).....	143,611,759	31,061,336
6. Total gain (loss) on disposals.....	8,748	961,428
7. Deduct amounts received on disposals.....	42,814,395	368,067,061
8. Deduct amortization of premium and depreciation.....	47,439	178,942
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	2,983,837	7,753,515
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,734,983,335	1,604,298,571
12. Deduct total nonadmitted amounts.....	2	2
13. Statement value at end of current period (Line 11 minus Line 12).....	1,734,983,333	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.....	484,092,853	6,062,143,943
3. Accrual of discount.....	11,866,240	73,209,807
4. Unrealized valuation increase (decrease).....	259,695,647	48,201,685
5. Total gain (loss) on disposals.....	22,996,319	(10,401,125)
6. Deduct consideration for bonds and stocks disposed of.....	664,005,362	7,899,481,741
7. Deduct amortization of premium.....	12,772,445	45,485,811
8. Total foreign exchange change in book/adjusted carrying value.....	(2,981,031)	(6,156,431)
9. Deduct current year's other than temporary impairment recognized.....	14,892,854	69,547,472
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	29,767,845,464	29,683,846,097
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	29,767,845,464	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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	17,627,605,890	3,351,615,777	2,793,342,870	56,792,540	18,242,671,337	0	0	17,627,605,890
2. NAIC 2 (a).....	10,461,305,939	265,366,577	191,734,361	(17,632,430)	10,517,305,725	0	0	10,461,305,939
3. NAIC 3 (a).....	893,571,263	7,602,058	69,893,110	(73,172,326)	758,107,885	0	0	893,571,263
4. NAIC 4 (a).....	213,420,493	12,325,891	10,201,985	24,898,772	240,443,170	0	0	213,420,493
5. NAIC 5 (a).....	90,547,835	0	0	(13,430,219)	77,117,616	0	0	90,547,835
6. NAIC 6 (a).....	134,942,062	1,076,055	2,171,295	23,140,940	156,987,762	0	0	134,942,062
7. Total Bonds.....	29,421,393,482	3,637,986,358	3,067,343,621	597,277	29,992,633,495	0	0	29,421,393,482
PREFERRED STOCK								
8. NAIC 1.....	25,000,000	5,580,000	0	0	30,580,000	0	0	25,000,000
9. NAIC 2.....	349,855,795	14,400,000	7,192,500	2,462,395	359,525,690	0	0	349,855,795
10. NAIC 3.....	24,704,981	0	0	0	24,704,981	0	0	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.....	399,560,776	19,980,000	7,192,500	2,462,395	414,810,671	0	0	399,560,776
15. Total Bonds and Preferred Stock.....	29,820,954,258	3,657,966,358	3,074,536,121	3,059,672	30,407,444,166	0	0	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.....	1,637,880,672	XXX.....	1,637,842,681	72,421	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.....	3,138,548,443	11,456,823,761
3. Accrual of discount.....	37,990	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	2,442,063,108	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).....	1,637,880,672	941,357,347
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	1,637,880,672	941,357,347

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.....	(4,131,567)
3.	Unrealized valuation increase (decrease).....	306,446,494
4.	Total gain (loss) on termination recognized.....	92,402,295
5.	Considerations received (paid) on terminations.....	116,811,232
6.	Amortization.....	(259,959)
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).....	830,529,151
10.	Deduct nonadmitted assets.....	0
11.	Statement value at end of current period (Line 9 minus Line 10).....	830,529,151

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.....	50,819,316
3.14	Section 1, Column 18, prior year.....	(165,013,871)
		215,833,187
		215,833,187
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.....	50,819,316
3.24	Section 1, Column 19, prior year.....	(165,013,871)
		215,833,187
		215,833,187
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	(136,660,397)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	(136,660,397)
		(136,660,397)
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.....	830,529,166
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	830,529,166
4.	Part D, Section 1, Column 5.....	835,228,468
5.	Part D, Section 1, Column 6.....	(4,699,303)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(0)
		Fair Value Check
7.	Part A, Section 1, Column 16.....	871,140,110
8.	Part B, Section 1, Column 13.....	(61,652,815)
9.	Total (Line 7 plus Line 8).....	809,487,295
10.	Part D, Section 1, Column 8.....	872,808,622
11.	Part D, Section 1, Column 9.....	(63,321,327)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	643,520,977
14.	Part B, Section 1, Column 20.....	275,623,630
15.	Part D, Section 1, Column 11.....	919,144,607
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

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.....	39,985,494	500,000,000
3. Accrual of discount.....	6,556	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	0	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).....	39,992,050	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	39,992,050	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								
60713259.....	CROSS.....	AR.....	.....	03/13/2014.....	4.450.....	0.....	400,000.....	8,937,000.....
60714108.....	JACKSON.....	AR.....	.....	02/03/2014.....	5.350.....	850,000.....	0	2,150,000.....
60714106.....	GLENN.....	CA.....	.....	03/28/2014.....	4.700.....	2,300,000.....	0	4,195,000.....
60713290.....	KINGS.....	CA.....	.....	01/29/2014.....	5.250.....	2,000,000.....	0	3,435,402.....
60714125.....	LAKE.....	CA.....	.....	02/04/2014.....	5.250.....	1,450,000.....	0	2,481,731.....
60714101.....	NAPA.....	CA.....	.....	03/03/2014.....	5.650.....	5,250,000.....	0	23,000,000.....
60713291.....	SACRAMENTO.....	CA.....	.....	01/23/2014.....	5.150.....	875,000.....	0	1,908,000.....
60713298.....	SAN JOAQUIN.....	CA.....	.....	01/09/2014.....	5.350.....	4,300,000.....	0	7,660,000.....
60713257.....	SAN LUIS OBISPO.....	CA.....	.....	02/25/2014.....	4.800.....	4,675,000.....	0	8,500,000.....
60713310.....	SONOMA.....	CA.....	.....	02/05/2014.....	4.450.....	4,200,000.....	0	8,450,000.....
60714136.....	SONOMA.....	CA.....	.....	03/19/2014.....	4.450.....	2,100,000.....	0	3,300,000.....
60714132.....	YUBA.....	CA.....	.....	03/25/2014.....	5.250.....	1,150,000.....	0	2,900,000.....
60714134.....	HUERFANO.....	CO.....	.....	02/27/2014.....	4.700.....	1,100,000.....	0	5,192,721.....
60714110.....	PALM BEACH.....	FL.....	.....	02/26/2014.....	4.950.....	1,500,000.....	0	5,730,000.....
60714103.....	BINGHAM.....	ID.....	.....	02/14/2014.....	4.850.....	590,000.....	0	855,000.....
60713296.....	CASSIA.....	ID.....	.....	01/02/2014.....	4.150.....	260,000.....	0	743,500.....
60713316.....	MADISON.....	ID.....	.....	02/14/2014.....	4.950.....	4,797,000.....	0	7,750,000.....
60714112.....	RUSH.....	IN.....	.....	03/19/2014.....	4.100.....	520,000.....	0	974,000.....
60713307.....	WHITE.....	IN.....	.....	02/06/2014.....	5.100.....	1,260,000.....	0	2,403,300.....
60714139.....	WHITE.....	IN.....	.....	03/27/2014.....	4.950.....	1,550,000.....	0	4,041,200.....
60714113.....	COTTONWOOD.....	MN.....	.....	02/05/2014.....	5.600.....	417,000.....	0	1,355,000.....
60714124.....	GRANT.....	MN.....	.....	03/12/2014.....	5.800.....	840,000.....	0	1,704,000.....
60714122.....	KANDIYOHI.....	MN.....	.....	02/18/2014.....	5.300.....	470,000.....	0	1,100,000.....
60713299.....	LAC QUI PARLE.....	MN.....	.....	01/23/2014.....	4.800.....	1,225,000.....	0	2,026,000.....
60713297.....	LYON.....	MN.....	.....	01/10/2014.....	5.750.....	786,000.....	0	1,375,000.....
60711211.....	MCLEOD.....	MN.....	.....	02/28/2014.....	5.000.....	0.....	202,050.....	3,320,000.....
60714109.....	POLK.....	MN.....	.....	03/20/2014.....	4.900.....	1,845,000.....	0	3,445,000.....
60714105.....	RENVILLE.....	MN.....	.....	01/14/2014.....	5.150.....	4,500,000.....	0	12,025,000.....
60714150.....	CARROLL.....	MO.....	.....	03/14/2014.....	4.550.....	500,000.....	0	992,809.....
60714121.....	SUNFLOWER.....	MS.....	.....	03/07/2014.....	4.100.....	1,800,000.....	0	2,863,472.....
60713305.....	WASHINGTON.....	MS.....	.....	02/10/2014.....	4.450.....	4,925,000.....	0	10,777,000.....
60713308.....	CHOUTEAU.....	MT.....	.....	01/15/2014.....	5.550.....	400,000.....	0	988,806.....
60714107.....	CHOUTEAU.....	MT.....	.....	02/26/2014.....	5.750.....	800,000.....	0	1,550,000.....
60714135.....	CHOUTEAU.....	MT.....	.....	03/18/2014.....	5.650.....	650,000.....	0	1,630,000.....
60713300.....	CUSTER.....	MT.....	.....	01/02/2014.....	5.000.....	13,000,000.....	0	24,730,000.....
60714100.....	HILL.....	MT.....	.....	01/17/2014.....	5.000.....	500,000.....	0	1,450,000.....
60714123.....	MUSSELSHELL.....	MT.....	.....	03/04/2014.....	4.750.....	375,000.....	0	800,000.....
60713294.....	WIBAUX.....	MT.....	.....	01/09/2014.....	4.550.....	1,500,000.....	0	4,731,250.....
60714104.....	CASS.....	ND.....	.....	02/06/2014.....	4.950.....	1,300,000.....	0	2,316,000.....
60714117.....	DODGE.....	NE.....	.....	01/21/2014.....	4.650.....	1,370,000.....	0	3,519,100.....
60714148.....	MORROW.....	OR.....	.....	03/28/2014.....	4.550.....	540,000.....	0	900,000.....
60714146.....	UMATILLA.....	OR.....	.....	03/10/2014.....	4.550.....	450,000.....	0	820,215.....
60714140.....	JACKSON.....	SD.....	.....	03/20/2014.....	4.800.....	500,000.....	0	954,800.....

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						
60714126.....	LYMAN.....	SD.....	.....	03/12/2014.....	4.830.....	2,750,000.....	0.....	7,576,600.....
60714142.....	PENNINGTON.....	SD.....	.....	03/12/2014.....	4.900.....	1,000,000.....	0.....	3,303,500.....
60713286.....	CASTRO.....	TX.....	.....	01/09/2014.....	4.550.....	22,000,000.....	0.....	39,200,000.....
60714102.....	DALLAM.....	TX.....	.....	01/01/2014.....	4.600.....	346,000.....	0.....	1,610,350.....
60714129.....	OKANOGAN.....	WA.....	.....	02/26/2014.....	5.200.....	1,170,000.....	0.....	1,900,000.....
60713311.....	LINCOLN.....	WY.....	.....	02/07/2014.....	4.450.....	567,000.....	0.....	3,400,000.....
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				XXX.....	XXX.....	107,253,000.....	602,050.....	246,970,756.....
Commercial Mortgages - All Other								
160000965.....	SAN DIEGO.....	CA.....	.....	05/31/2013.....	5.050.....	0.....	9,160,361.....	48,175,000.....
160000956.....	ENGLEWOOD.....	CO.....	.....	02/20/2013.....	5.000.....	2,293,061.....	7,853,680.....	16,383,000.....
160000927.....	BETHESDA.....	MD.....	.....	05/15/2012.....	5.250.....	0.....	6,713,111.....	70,770,000.....
160000986.....	LONG ISLAND CITY.....	NY.....	.....	03/10/2014.....	4.820.....	100,000,000.....	0.....	151,057,000.....
160000950.....	AUSTIN.....	TX.....	.....	08/02/2012.....	5.910.....	0.....	3,299,588.....	13,624,000.....
160000984.....	SAN ANTONIO.....	TX.....	.....	02/25/2014.....	5.400.....	1,000.....	0.....	1,519.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	102,294,061.....	27,026,740.....	300,010,519.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	209,547,061.....	27,628,790.....	546,981,275.....
Mortgages in the Process of Foreclosure								
Farm Mortgages								
19951600.....	SAN JOAQUIN.....	CA.....	.....	02/26/2014.....	7.500.....	0.....	1,013.....	2,545,470.....
10658500.....	GRANT.....	NM.....	.....	03/26/2014.....	6.300.....	0.....	6,402.....	6,745,000.....
2599999. Total - Mortgages in the Process of Foreclosure - Farm Mortgages.....				XXX.....	XXX.....	0.....	7,415.....	9,290,470.....
3299999. Total - Mortgages in the Process of Foreclosure.....				XXX.....	XXX.....	0.....	7,415.....	9,290,470.....
3399999. Total Mortgages.....				XXX.....	XXX.....	209,547,061.....	27,636,205.....	556,271,745.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
10668200.....	JACKSON.....	AR.....	.....	03/20/2007....	02/03/2014....	548,651.....	0.....	0.....	0.....	0.....	0.....	0.....	548,651.....	548,651.....	0.....	0.....	0.....
60711190.....	POINSETT.....	AR.....	.....	02/09/2012....	02/07/2014....	838,500.....	0.....	0.....	0.....	0.....	0.....	0.....	838,500.....	838,500.....	0.....	0.....	0.....
19828000.....	WOODRUFF.....	AR.....	.....	03/31/2000....	02/19/2014....	189,000.....	0.....	0.....	0.....	0.....	0.....	0.....	189,000.....	189,000.....	0.....	0.....	0.....
50056000.....	YUMA.....	AZ.....	.....	09/01/2012....	01/21/2014....	18,860.....	0.....	(110).....	0.....	0.....	(110).....	0.....	18,750.....	18,750.....	0.....	0.....	0.....
11621500.....	GLENN.....	CA.....	.....	03/05/2007....	03/28/2014....	601,000.....	0.....	0.....	0.....	0.....	0.....	0.....	601,000.....	601,000.....	0.....	0.....	0.....
19948200.....	IMPERIAL.....	CA.....	.....	12/09/1998....	01/07/2014....	142,701.....	0.....	0.....	0.....	0.....	0.....	0.....	142,701.....	142,701.....	0.....	0.....	0.....
11624000.....	KERN.....	CA.....	.....	06/14/2007....	01/03/2014....	1,458,000.....	0.....	0.....	0.....	0.....	0.....	0.....	1,458,000.....	1,458,000.....	0.....	0.....	0.....
19961600.....	LAKE.....	CA.....	.....	08/19/1999....	02/04/2014....	1,040,735.....	0.....	0.....	0.....	0.....	0.....	0.....	1,040,735.....	1,040,735.....	0.....	0.....	0.....
11633100.....	MADERA.....	CA.....	.....	02/06/2009....	01/15/2014....	1,114,822.....	0.....	0.....	0.....	0.....	0.....	0.....	1,114,822.....	1,114,822.....	0.....	0.....	0.....
11627500.....	NAPA.....	CA.....	.....	03/13/2008....	03/03/2014....	4,106,643.....	0.....	0.....	0.....	0.....	0.....	0.....	4,106,643.....	4,106,643.....	0.....	0.....	0.....

SCHEDULE B - PART 3

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

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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
19986200.....	SAN JOAQUIN.....	CA.....		12/30/2002....	01/09/2014....	1,545,948	0	0	0	0	0	0	1,545,948	1,545,948	0	0	0
11617400.....	VENTURA.....	CA.....		05/25/2006....	01/02/2014....	1,384,257	0	0	0	0	0	0	1,384,257	1,384,257	0	0	0
60713122.....	YUBA.....	CA.....		03/07/2013....	03/25/2014....	891,095	0	0	0	0	0	0	891,095	891,095	0	0	0
19826400.....	PALM BEACH.....	FL.....		06/25/1999....	02/26/2014....	532,500	0	0	0	0	0	0	505,000	505,000	0	0	0
19888900.....	BUENA VISTA.....	IA.....		04/29/1999....	02/26/2014....	315,000	0	0	0	0	0	0	315,000	315,000	0	0	0
84009200.....	CASSIA.....	ID.....		09/01/2012....	01/02/2014....	79,621	0	(21)	0	0	(21)	0	79,600	79,600	0	0	0
84009202.....	CASSIA.....	ID.....		09/01/2012....	01/02/2014....	6,415	0	(15)	0	0	(15)	0	6,400	6,400	0	0	0
84009203.....	CASSIA.....	ID.....		09/01/2012....	01/02/2014....	45,027	0	(27)	0	0	(27)	0	45,000	45,000	0	0	0
10072000.....	MADISON.....	ID.....		06/29/2010....	02/14/2014....	3,371,095	0	0	0	0	0	0	3,371,095	3,371,095	0	0	0
12804000.....	TWIN FALLS.....	ID.....		09/01/2012....	02/28/2014....	596,650	0	(2,248)	0	0	(2,248)	0	594,402	594,402	0	0	0
19881900.....	LASALLE.....	IL.....		12/03/1998....	01/27/2014....	140,000	0	0	0	0	0	0	140,000	140,000	0	0	0
19891500.....	MOULTRIE.....	IL.....		05/27/1999....	03/20/2014....	45,000	0	0	0	0	0	0	45,000	45,000	0	0	0
10653400.....	BLUE EARTH.....	MN.....		03/29/2005....	02/06/2014....	22,500	0	0	0	0	0	0	22,500	22,500	0	0	0
11008200.....	BLUE EARTH.....	MN.....		06/22/2007....	03/12/2014....	432,000	0	0	0	0	0	0	432,000	432,000	0	0	0
10664600.....	CHIPPEWA.....	MN.....		03/08/2006....	01/02/2014....	32,989	0	0	0	0	0	0	32,989	32,989	0	0	0
10645800.....	COTTONWOOD.....	MN.....		03/15/2004....	02/05/2014....	417,000	0	0	0	0	0	0	410,000	410,000	0	0	0
10114900.....	FARIBAULT.....	MN.....		02/28/2001....	03/24/2014....	16,650	0	0	0	0	0	0	16,650	16,650	0	0	0
11013900.....	FREEBORN.....	MN.....		04/04/2008....	01/30/2014....	315,500	0	0	0	0	0	0	311,000	311,000	0	0	0
10662100.....	LYON.....	MN.....		12/02/2005....	01/06/2014....	105,500	0	0	0	0	0	0	105,500	105,500	0	0	0
10644800.....	MCLEOD.....	MN.....		02/23/2004....	01/07/2014....	567,000	0	0	0	0	0	0	567,000	567,000	0	0	0
60712138.....	MCLEOD.....	MN.....		05/03/2012....	02/28/2014....	202,050	0	0	0	0	0	0	202,050	202,050	0	0	0
11003300.....	POLK.....	MN.....		12/01/2006....	03/20/2014....	502,776	0	0	0	0	0	0	502,776	502,776	0	0	0
19882500.....	POLK.....	MN.....		12/21/1998....	01/23/2014....	40,000	0	0	0	0	0	0	40,000	40,000	0	0	0
10112900.....	REDWOOD.....	MN.....		01/02/2001....	01/02/2014....	81,000	0	0	0	0	0	0	81,000	81,000	0	0	0
10637000.....	RENVILLE.....	MN.....		07/01/2003....	01/17/2014....	51,856	0	0	0	0	0	0	51,856	51,856	0	0	0
19884300.....	RENVILLE.....	MN.....		01/21/1999....	01/13/2014....	112,500	0	0	0	0	0	0	112,500	112,500	0	0	0
19891300.....	RENVILLE.....	MN.....		05/14/1999....	03/18/2014....	68,000	0	0	0	0	0	0	66,500	66,500	0	0	0
60711203.....	RENVILLE.....	MN.....		02/22/2012....	01/14/2014....	2,792,000	0	0	0	0	0	0	2,792,000	2,792,000	0	0	0
19892200.....	YELLOW MEDICINE.....	MN.....		06/04/1999....	01/10/2014....	10,096	0	0	0	0	0	0	10,096	10,096	0	0	0
10660000.....	HOWARD.....	MO.....		09/01/2012....	03/12/2014....	364,735	0	(7,855)	0	0	(7,855)	0	331,939	331,939	0	0	0
12513000.....	MONROE.....	MO.....		09/01/2012....	01/02/2014....	64,848	0	(271)	0	0	(271)	0	64,577	64,577	0	0	0
12514000.....	MONROE.....	MO.....		09/01/2012....	01/06/2014....	15,937	0	(67)	0	0	(67)	0	15,870	15,870	0	0	0
19813900.....	SCOTT.....	MO.....		06/02/1997....	02/03/2014....	168,000	0	0	0	0	0	0	168,000	168,000	0	0	0
10035100.....	CHOUTEAU.....	MT.....		07/02/2010....	02/26/2014....	520,910	0	0	0	0	0	0	520,910	520,910	0	0	0
10212700.....	CUSTER.....	MT.....		06/20/2011....	01/02/2014....	7,435,346	0	0	0	0	0	0	7,435,346	7,435,346	0	0	0
11631300.....	HILL.....	MT.....		08/11/2008....	01/17/2014....	434,000	0	0	0	0	0	0	434,000	434,000	0	0	0
11611000.....	WHEATLAND.....	MT.....		03/10/2005....	02/19/2014....	220,394	0	0	0	0	0	0	220,394	220,394	0	0	0
10630800.....	DODGE.....	NE.....		03/18/2003....	01/21/2014....	208,925	0	0	0	0	0	0	208,925	208,925	0	0	0
10647500.....	HAMILTON.....	NE.....		06/30/2004....	03/24/2014....	178,318	0	0	0	0	0	0	178,318	178,318	0	0	0
19758100.....	NANCE.....	NE.....		08/03/1998....	02/19/2014....	57,168	0	0	0	0	0	0	57,168	57,168	0	0	0
10611400.....	SCOTTS BLUFF.....	NE.....		03/27/2001....	03/25/2014....	83,097	0	0	0	0	0	0	78,531	78,531	0	0	0
12710000.....	MIAMI.....	OH.....		09/01/2012....	01/15/2014....	31,657	0	(790)	0	0	(790)	0	30,867	30,867	0	0	0
160000920.....	PORTLAND.....	OR.....		05/24/2011....	03/28/2014....	15,867,483	0	0	0	0	0	0	15,809,358	15,809,358	0	0	0

QE02.3

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
19950700.....	UMATILLA.....	OR.....		11/12/1998....	03/05/2014....	1,838,405	0	0	0	0	0	0	1,806,320	1,806,320	0	0	0
10644600.....	HUGHES.....	SD.....		01/21/2004....	03/07/2014....	421,877	0	0	0	0	0	0	421,877	421,877	0	0	0
10671100.....	HUGHES.....	SD.....		08/13/2007....	02/26/2014....	1,455,000	0	0	0	0	0	0	1,455,000	1,455,000	0	0	0
19767500.....	JACKSON.....	SD.....		01/13/1999....	03/20/2014....	113,000	0	0	0	0	0	0	113,000	113,000	0	0	0
60712129.....	JACKSON.....	SD.....		03/27/2012....	02/21/2014....	689,357	0	0	0	0	0	0	683,832	683,832	0	0	0
19761800.....	JONES.....	SD.....		12/14/1998....	03/13/2014....	50,237	0	0	0	0	0	0	32,083	32,083	0	0	0
10666100.....	LYMAN.....	SD.....		03/30/2006....	03/12/2014....	1,095,000	0	0	0	0	0	0	1,095,000	1,095,000	0	0	0
19770500.....	DALLAM.....	TX.....		07/01/1999....	01/01/2014....	346,000	0	0	0	0	0	0	346,000	346,000	0	0	0
12698000.....	SHERMAN.....	TX.....		09/01/2012....	01/06/2014....	32,673	0	(320)	0	0	(320)	0	32,352	32,352	0	0	0
81169602.....	TOM GREEN.....	TX.....		09/01/2012....	01/29/2014....	6,089	0	(255)	0	0	(255)	0	5,834	5,834	0	0	0
19954000.....	ADAMS.....	WA.....		02/17/1999....	02/18/2014....	7,601	0	0	0	0	0	0	7,601	7,601	0	0	0
19958300.....	GRANT.....	WA.....		04/15/1999....	03/10/2014....	18,680	0	0	0	0	0	0	18,680	18,680	0	0	0
19990900.....	GRANT.....	WA.....		04/04/2003....	03/25/2014....	77,850	0	0	0	0	0	0	77,850	77,850	0	0	0
19955000.....	KLICKITAT.....	WA.....		02/18/1999....	03/25/2014....	155,375	0	0	0	0	0	0	155,375	155,375	0	0	0
19973600.....	LINCOLN.....	WA.....		04/05/2001....	03/10/2014....	21,894	0	0	0	0	0	0	21,894	21,894	0	0	0
19946600.....	WHITMAN.....	WA.....		09/08/1998....	02/27/2014....	33,600	0	0	0	0	0	0	33,600	33,600	0	0	0
19955700.....	WHITMAN.....	WA.....		03/30/1999....	01/07/2014....	320,400	0	0	0	0	0	0	315,950	315,950	0	0	0
19986300.....	YAKIMA.....	WA.....		11/13/2002....	03/27/2014....	10,000	0	0	0	0	0	0	10,000	10,000	0	0	0
19767600.....	LINCOLN.....	WY.....		02/01/1999....	02/07/2014....	558,354	0	0	0	0	0	0	558,354	558,354	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						57,683,147	0	(11,979)	0	0	(11,979)	0	57,482,821	57,482,821	0	0	0
Mortgages With Partial Repayments																	
10635000.....	DALLAS.....	AL.....		05/21/2003....	03/31/2014....	0	0	0	0	0	0	0	0	28,000	0	0	0
60713193.....	CRAIGHEAD.....	AR.....		06/13/2013....	03/31/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
60712105.....	CROSS.....	AR.....		02/15/2012....	03/31/2014....	0	0	0	0	0	0	0	0	170,000	0	0	0
60713259.....	CROSS.....	AR.....		09/18/2013....	03/31/2014....	0	0	0	0	0	0	0	0	112,500	0	0	0
160000936.....	FAYETTEVILLE.....	AR.....		12/22/2011....	03/31/2014....	0	0	0	0	0	0	0	0	71,243	0	0	0
10677600.....	INDEPENDENCE.....	AR.....		05/05/2009....	03/31/2014....	0	0	0	0	0	0	0	0	63,785	0	0	0
10668000.....	JACKSON.....	AR.....		02/28/2007....	03/31/2014....	0	0	0	0	0	0	0	0	27,325	0	0	0
10674800.....	JACKSON.....	AR.....		03/27/2008....	03/31/2014....	0	0	0	0	0	0	0	0	8,252	0	0	0
19832300.....	JACKSON.....	AR.....		04/09/2002....	03/31/2014....	0	0	0	0	0	0	0	0	27,325	0	0	0
60713295.....	JEFFERSON.....	AR.....		11/20/2013....	03/31/2014....	0	0	0	0	0	0	0	0	78,000	0	0	0
10649200.....	LEE.....	AR.....		09/01/2012....	03/31/2014....	0	0	(747)	0	0	(747)	0	0	21,131	0	0	0
10677700.....	LONOKE.....	AR.....		05/28/2009....	03/31/2014....	0	0	0	0	0	0	0	0	5,265	0	0	0
19818700.....	MISSISSIPPI.....	AR.....		04/09/1998....	03/31/2014....	0	0	0	0	0	0	0	0	2,700	0	0	0
10665800.....	MONROE.....	AR.....		06/13/2006....	03/31/2014....	0	0	0	0	0	0	0	0	15,625	0	0	0
12696000.....	PHILLIPS.....	AR.....		09/01/2012....	03/31/2014....	0	0	(400)	0	0	(400)	0	0	4,245	0	0	0
12697000.....	PHILLIPS.....	AR.....		09/01/2012....	03/31/2014....	0	0	(550)	0	0	(550)	0	0	15,379	0	0	0
60712245.....	PHILLIPS.....	AR.....		12/26/2012....	03/31/2014....	0	0	0	0	0	0	0	0	5,820	0	0	0
60712185.....	POINSETT.....	AR.....		06/21/2012....	03/31/2014....	0	0	0	0	0	0	0	0	22,000	0	0	0
60713180.....	POINSETT.....	AR.....		05/29/2013....	03/31/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
60713265.....	POINSETT.....	AR.....		10/08/2013....	03/31/2014....	0	0	0	0	0	0	0	0	25,000	0	0	0
60712247.....	WOODRUFF.....	AR.....		11/15/2012....	03/31/2014....	0	0	0	0	0	0	0	0	100,000	0	0	0
160000981.....	PEORIA.....	AZ.....		09/16/2013....	03/31/2014....	0	0	0	0	0	0	0	0	61,646	0	0	0

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					
10026300.....	YUMA.....	AZ.....		05/04/2010....	03/31/2014....	0	0	0	0	0	0	0	0	25,158	0	0	0
11620300.....	YUMA.....	AZ.....		09/01/2012....	03/31/2014....	0	0	(10,112)	0	0	(10,112)	0	0	0	0	0	0
19945900.....	YUMA.....	AZ.....		09/15/1998....	03/31/2014....	0	0	0	0	0	0	0	0	20,221	0	0	0
40404000.....	YUMA.....	AZ.....		09/01/2012....	03/31/2014....	0	0	(2,441)	0	0	(2,441)	0	0	23,072	0	0	0
40451000.....	YUMA.....	AZ.....		09/01/2012....	03/31/2014....	0	0	(40)	0	0	(40)	0	0	0	0	0	0
50056000.....	YUMA.....	AZ.....		09/01/2012....	03/31/2014....	0	0	0	0	0	0	0	0	0	0	0	0
19986900.....	ALAMEDA.....	CA.....		12/04/2002....	03/31/2014....	0	0	0	0	0	0	0	0	12,500	0	0	0
160000934.....	BERKELEY.....	CA.....		12/06/2011....	03/31/2014....	0	0	0	0	0	0	0	0	40,094	0	0	0
11632400.....	BUTTE.....	CA.....		12/15/2008....	03/31/2014....	0	0	0	0	0	0	0	0	8,263	0	0	0
11623300.....	FRESNO.....	CA.....		05/29/2007....	03/31/2014....	0	0	0	0	0	0	0	0	54,000	0	0	0
11633600.....	FRESNO.....	CA.....		05/12/2009....	03/31/2014....	0	0	0	0	0	0	0	0	18,470	0	0	0
12773000.....	FRESNO.....	CA.....		09/01/2012....	03/31/2014....	0	0	(752)	0	0	(752)	0	0	0	0	0	0
19946000.....	FRESNO.....	CA.....		09/03/1998....	03/31/2014....	0	0	0	0	0	0	0	0	185,625	0	0	0
40435000.....	FRESNO.....	CA.....		09/01/2012....	03/31/2014....	0	0	(63)	0	0	(63)	0	0	11,018	0	0	0
60711110.....	FRESNO.....	CA.....		10/12/2011....	03/31/2014....	0	0	0	0	0	0	0	0	31,648	0	0	0
12654000.....	GLENN.....	CA.....		09/01/2012....	03/31/2014....	0	0	(212)	0	0	(212)	0	0	0	0	0	0
60713246.....	GLENN.....	CA.....		08/08/2013....	03/31/2014....	0	0	0	0	0	0	0	0	13,000	0	0	0
11628900.....	IMPERIAL.....	CA.....		02/04/2008....	03/31/2014....	0	0	0	0	0	0	0	0	22,748	0	0	0
160000906.....	ISLA VISTA.....	CA.....		09/03/2010....	03/31/2014....	0	0	0	0	0	0	0	0	153,480	0	0	0
40493000.....	KERN.....	CA.....		09/01/2012....	03/31/2014....	0	0	(2,195)	0	0	(2,195)	0	0	30,292	0	0	0
11630200.....	KINGS.....	CA.....		07/28/2008....	03/31/2014....	0	0	0	0	0	0	0	0	100,821	0	0	0
60713290.....	KINGS.....	CA.....		01/29/2014....	03/31/2014....	0	0	0	0	0	0	0	0	3,235	0	0	0
160000904.....	LA JOLLA.....	CA.....		01/26/2010....	03/31/2014....	0	0	0	0	0	0	0	0	152,841	0	0	0
60711176.....	LAKE.....	CA.....		02/14/2012....	03/31/2014....	0	0	0	0	0	0	0	0	85,235	0	0	0
60713183.....	LAKE.....	CA.....		06/12/2013....	03/31/2014....	0	0	0	0	0	0	0	0	38,493	0	0	0
160000701.....	LAKE ELSINORE.....	CA.....		09/06/2006....	03/31/2014....	0	0	0	0	0	0	0	0	101,821	0	0	0
160000915.....	LOS ANGELES.....	CA.....		02/25/2011....	03/31/2014....	0	0	0	0	0	0	0	0	214,727	0	0	0
160000980.....	LOS ANGELES.....	CA.....		09/11/2013....	03/31/2014....	0	0	0	0	0	0	0	0	206,939	0	0	0
11635300.....	MENDOCINO.....	CA.....		09/01/2012....	03/31/2014....	0	0	(8,193)	0	0	(8,193)	0	0	0	0	0	0
19980400.....	MENDOCINO.....	CA.....		03/21/2002....	03/31/2014....	0	0	0	0	0	0	0	0	18,258	0	0	0
60712163.....	MENDOCINO.....	CA.....		06/01/2012....	03/31/2014....	0	0	0	0	0	0	0	0	60,507	0	0	0
11614300.....	MERCED.....	CA.....		10/27/2005....	03/31/2014....	0	0	0	0	0	0	0	0	12,000	0	0	0
11634400.....	MODOC.....	CA.....		07/01/2009....	03/31/2014....	0	0	0	0	0	0	0	0	14,298	0	0	0
60712209.....	MODOC.....	CA.....		09/20/2012....	03/31/2014....	0	0	0	0	0	0	0	0	51,452	0	0	0
10166500.....	MONTEREY.....	CA.....		03/31/2011....	03/31/2014....	0	0	0	0	0	0	0	0	22,027	0	0	0
11634700.....	MONTEREY.....	CA.....		06/30/2009....	03/31/2014....	0	0	0	0	0	0	0	0	140,925	0	0	0
12678000.....	MONTEREY.....	CA.....		09/01/2012....	03/31/2014....	0	0	(2,014)	0	0	(2,014)	0	0	0	0	0	0
60711166.....	MONTEREY.....	CA.....		03/05/2012....	03/31/2014....	0	0	0	0	0	0	0	0	36,223	0	0	0
60711167.....	MONTEREY.....	CA.....		01/13/2012....	03/31/2014....	0	0	0	0	0	0	0	0	5,652	0	0	0
60712119.....	MONTEREY.....	CA.....		05/03/2012....	03/31/2014....	0	0	0	0	0	0	0	0	45,631	0	0	0
60712208.....	MONTEREY.....	CA.....		09/07/2012....	03/31/2014....	0	0	0	0	0	0	0	0	49,254	0	0	0
160000976.....	MURRIETA.....	CA.....		08/06/2013....	03/31/2014....	0	0	0	0	0	0	0	0	81,406	0	0	0
11614100.....	NAPA.....	CA.....		11/07/2005....	03/31/2014....	0	0	0	0	0	0	0	0	439,301	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
11635600.....	NAPA.....	CA.....		10/15/2009...	03/31/2014...	0	0	0	0	0	0	0	0	75,244	0	0	0
12787000.....	NAPA.....	CA.....		09/01/2012...	03/31/2014...	0	0	(4,642)	0	0	(4,642)	0	0	0	0	0	0
19973100.....	NAPA.....	CA.....		02/07/2002...	03/31/2014...	0	0	0	0	0	0	0	0	28,376	0	0	0
19987800.....	NAPA.....	CA.....		12/26/2002...	03/31/2014...	0	0	0	0	0	0	0	0	47,478	0	0	0
60712199.....	NAPA.....	CA.....		08/06/2012...	03/31/2014...	0	0	0	0	0	0	0	0	8,140	0	0	0
60712223.....	NAPA.....	CA.....		09/04/2012...	03/31/2014...	0	0	0	0	0	0	0	0	228,177	0	0	0
60713186.....	NAPA.....	CA.....		07/17/2013...	03/31/2014...	0	0	0	0	0	0	0	0	19,010	0	0	0
60713187.....	NAPA.....	CA.....		07/17/2013...	03/31/2014...	0	0	0	0	0	0	0	0	7,759	0	0	0
60713197.....	NAPA.....	CA.....		06/11/2013...	03/31/2014...	0	0	0	0	0	0	0	0	24,310	0	0	0
160000738.....	RANCHO CUCAMONGA.....	CA.....		12/21/2007...	03/31/2014...	0	0	0	0	0	0	0	0	335,264	0	0	0
160000957.....	ROSEVILLE.....	CA.....		12/14/2012...	03/31/2014...	0	0	0	0	0	0	0	0	88,123	0	0	0
160000698.....	SACRAMENTO.....	CA.....		03/15/2006...	03/31/2014...	0	0	0	0	0	0	0	0	115,042	0	0	0
19942300.....	SACRAMENTO.....	CA.....		05/26/1998...	03/31/2014...	0	0	0	0	0	0	0	0	18,000	0	0	0
19992200.....	SACRAMENTO.....	CA.....		05/13/2003...	03/31/2014...	0	0	0	0	0	0	0	0	13,033	0	0	0
60711206.....	SACRAMENTO.....	CA.....		03/05/2012...	03/31/2014...	0	0	0	0	0	0	0	0	103,390	0	0	0
11613200.....	SAN BENITO.....	CA.....		09/01/2012...	03/31/2014...	0	0	(25,987)	0	0	(25,987)	0	0	68,047	0	0	0
11615500.....	SAN BENITO.....	CA.....		04/04/2006...	03/31/2014...	0	0	0	0	0	0	0	0	1,264,867	0	0	0
11612300.....	SAN JOAQUIN.....	CA.....		09/01/2012...	03/31/2014...	0	0	(5,649)	0	0	(5,649)	0	0	19,031	0	0	0
11615000.....	SAN JOAQUIN.....	CA.....		03/23/2006...	03/31/2014...	0	0	0	0	0	0	0	0	65,600	0	0	0
12639000.....	SAN JOAQUIN.....	CA.....		09/01/2012...	03/31/2014...	0	0	(375)	0	0	(375)	0	0	0	0	0	0
19943800.....	SAN JOAQUIN.....	CA.....		07/09/1998...	03/31/2014...	0	0	0	0	0	0	0	0	102,500	0	0	0
19965200.....	SAN JOAQUIN.....	CA.....		02/10/2000...	03/31/2014...	0	0	0	0	0	0	0	0	25,000	0	0	0
40402000.....	SAN JOAQUIN.....	CA.....		09/01/2012...	03/31/2014...	0	0	(3,201)	0	0	(3,201)	0	0	0	0	0	0
40434000.....	SAN JOAQUIN.....	CA.....		09/01/2012...	03/31/2014...	0	0	(960)	0	0	(960)	0	0	0	0	0	0
40452000.....	SAN JOAQUIN.....	CA.....		09/01/2012...	03/31/2014...	0	0	(4,522)	0	0	(4,522)	0	0	0	0	0	0
60711178.....	SAN JOAQUIN.....	CA.....		12/15/2011...	03/31/2014...	0	0	0	0	0	0	0	0	84,705	0	0	0
60712104.....	SAN JOAQUIN.....	CA.....		03/28/2012...	03/31/2014...	0	0	0	0	0	0	0	0	43,739	0	0	0
60712177.....	SAN JOAQUIN.....	CA.....		06/05/2012...	03/31/2014...	0	0	0	0	0	0	0	0	17,860	0	0	0
11613100.....	SANTA BARBARA.....	CA.....		08/25/2005...	03/31/2014...	0	0	0	0	0	0	0	0	110,905	0	0	0
11623700.....	SANTA BARBARA.....	CA.....		07/25/2007...	03/31/2014...	0	0	0	0	0	0	0	0	76,402	0	0	0
11624700.....	SANTA BARBARA.....	CA.....		08/16/2007...	03/31/2014...	0	0	0	0	0	0	0	0	42,647	0	0	0
19974400.....	SANTA BARBARA.....	CA.....		07/17/2001...	03/31/2014...	0	0	0	0	0	0	0	0	(99,361)	0	0	0
12730000.....	SOLANO.....	CA.....		09/01/2012...	03/31/2014...	0	0	(13,523)	0	0	(13,523)	0	0	0	0	0	0
12730002.....	SOLANO.....	CA.....		09/01/2012...	03/31/2014...	0	0	(2,408)	0	0	(2,408)	0	0	0	0	0	0
12781000.....	SOLANO.....	CA.....		09/01/2012...	03/31/2014...	0	0	(2,955)	0	0	(2,955)	0	0	19,348	0	0	0
40427000.....	SOLANO.....	CA.....		09/01/2012...	03/31/2014...	0	0	(196)	0	0	(196)	0	0	0	0	0	0
60711107.....	SONOMA.....	CA.....		12/19/2011...	03/31/2014...	0	0	0	0	0	0	0	0	225,328	0	0	0
60713188.....	SONOMA.....	CA.....		06/03/2013...	03/31/2014...	0	0	0	0	0	0	0	0	23,906	0	0	0
10157400.....	STANISLAUS.....	CA.....		09/01/2012...	03/31/2014...	0	0	(2,786)	0	0	(2,786)	0	0	0	0	0	0
60713102.....	STANISLAUS.....	CA.....		03/07/2013...	03/31/2014...	0	0	0	0	0	0	0	0	22,710	0	0	0
11611100.....	SUTTER.....	CA.....		03/10/2005...	03/31/2014...	0	0	0	0	0	0	0	0	14,000	0	0	0
11611600.....	SUTTER.....	CA.....		09/01/2012...	03/31/2014...	0	0	(1,774)	0	0	(1,774)	0	0	0	0	0	0
11619500.....	SUTTER.....	CA.....		12/04/2006...	03/31/2014...	0	0	0	0	0	0	0	0	6,280	0	0	0

SCHEDULE B - PART 3

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

QE02.6

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
19993300.....	SUTTER.....	CA.....		08/12/2003....	03/31/2014....	0	0	0	0	0	0	0	0	8,000	0	0	0
11610500.....	TULARE.....	CA.....		01/10/2005....	03/31/2014....	0	0	0	0	0	0	0	0	31,000	0	0	0
11633200.....	TULARE.....	CA.....		03/19/2009....	03/31/2014....	0	0	0	0	0	0	0	0	25,991	0	0	0
11633400.....	TULARE.....	CA.....		05/05/2009....	03/31/2014....	0	0	0	0	0	0	0	0	150,000	0	0	0
12750000.....	TULARE.....	CA.....		09/01/2012....	03/31/2014....	0	0	0	0	0	0	0	0	55,193	0	0	0
12777000.....	TULARE.....	CA.....		09/01/2012....	03/31/2014....	0	0	(39)	0	0	(39)	0	0	6,050	0	0	0
160000727.....	UNION CITY.....	CA.....		08/31/2007....	03/31/2014....	0	0	0	0	0	0	0	0	148,031	0	0	0
160000670.....	UPLAND.....	CA.....		12/22/2004....	03/31/2014....	0	0	0	0	0	0	0	0	131,098	0	0	0
11617000.....	VENTURA.....	CA.....		04/19/2006....	03/31/2014....	0	0	0	0	0	0	0	0	4,798	0	0	0
19998700.....	VENTURA.....	CA.....		08/12/2004....	03/31/2014....	0	0	0	0	0	0	0	0	97,818	0	0	0
10060200.....	YUBA.....	CA.....		05/28/2010....	03/31/2014....	0	0	0	0	0	0	0	0	23,897	0	0	0
11612800.....	YUBA.....	CA.....		06/28/2005....	03/31/2014....	0	0	0	0	0	0	0	0	24,000	0	0	0
10623400.....	ALAMOSA.....	CO.....		08/20/2002....	03/31/2014....	0	0	0	0	0	0	0	0	86,502	0	0	0
19760500.....	BACA.....	CO.....		09/08/1998....	03/31/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
160000719.....	DENVER.....	CO.....		03/01/2007....	03/31/2014....	0	0	0	0	0	0	0	0	81,849	0	0	0
22102200.....	KIT CARSON.....	CO.....		06/14/2000....	03/31/2014....	0	0	0	0	0	0	0	0	7,300	0	0	0
160000711.....	LAKEWOOD.....	CO.....		10/31/2006....	03/31/2014....	0	0	0	0	0	0	0	0	243,807	0	0	0
10670100.....	PHILLIPS.....	CO.....		07/03/2007....	03/31/2014....	0	0	0	0	0	0	0	0	131,074	0	0	0
19777400.....	RIO BLANCO.....	CO.....		10/26/1999....	03/31/2014....	0	0	0	0	0	0	0	0	5,750	0	0	0
60711100.....	ROUTT.....	CO.....		08/03/2011....	03/31/2014....	0	0	0	0	0	0	0	0	39,054	0	0	0
60713204.....	SAGUACHE.....	CO.....		08/06/2013....	03/31/2014....	0	0	0	0	0	0	0	0	175,000	0	0	0
10619700.....	WASHINGTON.....	CO.....		01/31/2002....	03/31/2014....	0	0	0	0	0	0	0	0	4,250	0	0	0
10635800.....	WASHINGTON.....	CO.....		05/14/2003....	03/31/2014....	0	0	0	0	0	0	0	0	11,772	0	0	0
160000725.....	WINDSOR.....	CT.....		07/03/2007....	03/31/2014....	0	0	0	0	0	0	0	0	87,306	0	0	0
160000689.....	DAVIE.....	FL.....		10/21/2005....	03/31/2014....	0	0	0	0	0	0	0	0	39,346	0	0	0
10678400.....	MANATEE.....	FL.....		09/01/2012....	03/31/2014....	0	0	(3,674)	0	0	(3,674)	0	0	0	0	0	0
19817900.....	OSCEOLA.....	FL.....		02/12/1998....	03/31/2014....	0	0	0	0	0	0	0	0	44,000	0	0	0
19826400.....	PALM BEACH.....	FL.....		06/25/1999....	03/31/2014....	0	0	0	0	0	0	0	0	27,500	0	0	0
160000682.....	PLANTATION.....	FL.....		10/21/2005....	03/31/2014....	0	0	0	0	0	0	0	0	46,506	0	0	0
160000688.....	POMPANO BEACH.....	FL.....		10/21/2005....	03/31/2014....	0	0	0	0	0	0	0	0	69,190	0	0	0
60712290.....	ST. LUCIE.....	FL.....		01/31/2013....	03/31/2014....	0	0	0	0	0	0	0	0	585,500	0	0	0
160000910.....	WESTON.....	FL.....		12/15/2010....	03/31/2014....	0	0	0	0	0	0	0	0	196,611	0	0	0
160000911.....	WESTON.....	FL.....		12/15/2010....	03/31/2014....	0	0	0	0	0	0	0	0	8,307	0	0	0
50133000.....	BLECKLEY.....	GA.....		09/01/2012....	03/31/2014....	0	0	(246)	0	0	(246)	0	0	23,831	0	0	0
12602000.....	CALHOUN.....	GA.....		09/01/2012....	03/31/2014....	0	0	(2,314)	0	0	(2,314)	0	0	0	0	0	0
12720000.....	EARLY.....	GA.....		09/01/2012....	03/31/2014....	0	0	(1,410)	0	0	(1,410)	0	0	0	0	0	0
60711127.....	EFFINGHAM.....	GA.....		09/27/2011....	03/31/2014....	0	0	0	0	0	0	0	0	55,735	0	0	0
60711208.....	LAURENS.....	GA.....		03/08/2012....	03/31/2014....	0	0	0	0	0	0	0	0	60,000	0	0	0
60711209.....	LAURENS.....	GA.....		03/08/2012....	03/31/2014....	0	0	0	0	0	0	0	0	44,000	0	0	0
12681000.....	MILLER.....	GA.....		09/01/2012....	03/31/2014....	0	0	(1,136)	0	0	(1,136)	0	0	0	0	0	0
60712192.....	MILLER.....	GA.....		07/24/2012....	03/31/2014....	0	0	0	0	0	0	0	0	42,000	0	0	0
10672500.....	RANDOLPH.....	GA.....		09/01/2012....	03/31/2014....	0	0	(5,637)	0	0	(5,637)	0	0	0	0	0	0
40507000.....	SCHLEY.....	GA.....		09/01/2012....	03/31/2014....	0	0	(813)	0	0	(813)	0	0	0	0	0	0

SCHEDULE B - PART 3

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

QE02.7

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
19833000.....	SEMINOLE.....	GA.....		09/30/2002....	03/31/2014....	0	0	0	0	0	0	0	0	18,000	0	0	0
12735000.....	SUMTER.....	GA.....		09/01/2012....	03/31/2014....	0	0	(638)	0	0	(638)	0	0	9,936	0	0	0
40508000.....	SUMTER.....	GA.....		09/01/2012....	03/31/2014....	0	0	(2,638)	0	0	(2,638)	0	0	0	0	0	0
60711170.....	BENTON.....	IA.....		01/13/2012....	03/31/2014....	0	0	0	0	0	0	0	0	101,700	0	0	0
11006900.....	CRAWFORD.....	IA.....		05/14/2007....	03/31/2014....	0	0	0	0	0	0	0	0	20,803	0	0	0
11009700.....	DELAWARE.....	IA.....		11/01/2007....	03/31/2014....	0	0	0	0	0	0	0	0	54,395	0	0	0
10648200.....	HAMILTON.....	IA.....		07/12/2004....	03/31/2014....	0	0	0	0	0	0	0	0	4,000	0	0	0
10006400.....	HANCOCK.....	IA.....		12/11/2009....	03/31/2014....	0	0	0	0	0	0	0	0	11,600	0	0	0
60713174.....	JACKSON.....	IA.....		06/04/2013....	03/31/2014....	0	0	0	0	0	0	0	0	50,000	0	0	0
10644400.....	JASPER.....	IA.....		01/14/2004....	03/31/2014....	0	0	0	0	0	0	0	0	5,500	0	0	0
60712246.....	KOSSUTH.....	IA.....		11/19/2012....	03/31/2014....	0	0	0	0	0	0	0	0	5,000	0	0	0
10125900.....	LYON.....	IA.....		03/19/2002....	03/31/2014....	0	0	0	0	0	0	0	0	3,000	0	0	0
10658100.....	LYON.....	IA.....		07/27/2005....	03/31/2014....	0	0	0	0	0	0	0	0	5,250	0	0	0
11005600.....	LYON.....	IA.....		03/12/2007....	03/31/2014....	0	0	0	0	0	0	0	0	9,065	0	0	0
60713253.....	OSCEOLA.....	IA.....		09/30/2013....	03/31/2014....	0	0	0	0	0	0	0	0	6,000	0	0	0
11008700.....	PLYMOUTH.....	IA.....		07/19/2007....	03/31/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
60712272.....	POTTAWATTAMIE.....	IA.....		12/28/2012....	03/31/2014....	0	0	0	0	0	0	0	0	11,000	0	0	0
60712303.....	SIoux.....	IA.....		02/06/2013....	03/31/2014....	0	0	0	0	0	0	0	0	49,000	0	0	0
60713127.....	SIoux.....	IA.....		04/08/2013....	03/31/2014....	0	0	0	0	0	0	0	0	12,000	0	0	0
10112600.....	WINNEBAGO.....	IA.....		01/26/2001....	03/31/2014....	0	0	0	0	0	0	0	0	1,500	0	0	0
60712131.....	WOODBURY.....	IA.....		06/13/2012....	03/31/2014....	0	0	0	0	0	0	0	0	191,952	0	0	0
19999800.....	BINGHAM.....	ID.....		12/30/2004....	03/31/2014....	0	0	0	0	0	0	0	0	17,637	0	0	0
11613500.....	BONNEVILLE.....	ID.....		12/01/2005....	03/31/2014....	0	0	0	0	0	0	0	0	25,000	0	0	0
11617700.....	BONNEVILLE.....	ID.....		07/05/2006....	03/31/2014....	0	0	0	0	0	0	0	0	27,065	0	0	0
60713131.....	CARIBOU.....	ID.....		04/24/2013....	03/31/2014....	0	0	0	0	0	0	0	0	93,640	0	0	0
84009200.....	CASSIA.....	ID.....		09/01/2012....	03/31/2014....	0	0	0	0	0	0	0	0	0	0	0	0
84009202.....	CASSIA.....	ID.....		09/01/2012....	03/31/2014....	0	0	0	0	0	0	0	0	0	0	0	0
84009203.....	CASSIA.....	ID.....		09/01/2012....	03/31/2014....	0	0	0	0	0	0	0	0	0	0	0	0
11634500.....	FRANKLIN.....	ID.....		07/15/2009....	03/31/2014....	0	0	0	0	0	0	0	0	598,175	0	0	0
10089100.....	GOODING.....	ID.....		09/01/2012....	03/31/2014....	0	0	(23,872)	0	0	(23,872)	0	0	211,717	0	0	0
11631700.....	JEFFERSON.....	ID.....		10/30/2008....	03/31/2014....	0	0	0	0	0	0	0	0	17,632	0	0	0
19994600.....	JEFFERSON.....	ID.....		04/09/2004....	03/31/2014....	0	0	0	0	0	0	0	0	9,575	0	0	0
11633700.....	JEROME.....	ID.....		06/29/2009....	03/31/2014....	0	0	0	0	0	0	0	0	15,485	0	0	0
19941400.....	JEROME.....	ID.....		06/09/1998....	03/31/2014....	0	0	0	0	0	0	0	0	21,522	0	0	0
40504000.....	JEROME.....	ID.....		09/01/2012....	03/31/2014....	0	0	(365)	0	0	(365)	0	0	0	0	0	0
10100200.....	MADISON.....	ID.....		10/29/2010....	03/31/2014....	0	0	0	0	0	0	0	0	55,976	0	0	0
160000721.....	MOSCOW.....	ID.....		06/27/2007....	03/31/2014....	0	0	0	0	0	0	0	0	98,870	0	0	0
10199300.....	POWER.....	ID.....		03/15/2011....	03/31/2014....	0	0	0	0	0	0	0	0	25,313	0	0	0
11629500.....	TWIN FALLS.....	ID.....		05/13/2008....	03/31/2014....	0	0	0	0	0	0	0	0	39,289	0	0	0
12804000.....	TWIN FALLS.....	ID.....		09/01/2012....	03/31/2014....	0	0	0	0	0	0	0	0	0	0	0	0
41257700.....	WASHINGTON.....	ID.....		09/01/2012....	03/31/2014....	0	0	(499)	0	0	(499)	0	0	0	0	0	0
12768000.....	BOONE.....	IL.....		09/01/2012....	03/31/2014....	0	0	(2,779)	0	0	(2,779)	0	0	0	0	0	0
60713278.....	CHAMPAIGN.....	IL.....		10/18/2013....	03/31/2014....	0	0	0	0	0	0	0	0	19,443	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
160000708.....	CHICAGO.....	IL.....		06/30/2006....	03/31/2014....	0	0	0	0	0	0	0	0	84,042	0	0	0
160000916.....	CHICAGO.....	IL.....		05/25/2011....	03/31/2014....	0	0	0	0	0	0	0	0	283,833	0	0	0
160000952.....	CHICAGO.....	IL.....		08/01/2012....	03/31/2014....	0	0	0	0	0	0	0	0	123,219	0	0	0
160000973.....	CHICAGO.....	IL.....		07/11/2013....	03/31/2014....	0	0	0	0	0	0	0	0	67,620	0	0	0
160000985.....	CHICAGO.....	IL.....		12/13/2013....	03/31/2014....	0	0	0	0	0	0	0	0	214,944	0	0	0
10658400.....	CLINTON.....	IL.....		09/01/2012....	03/31/2014....	0	0	(3,681)	0	0	(3,681)	0	0	10,792	0	0	0
11015600.....	CLINTON.....	IL.....		09/01/2012....	03/31/2014....	0	0	0	0	0	0	0	0	5,312	0	0	0
19860700.....	DEKALB.....	IL.....		03/17/1998....	03/31/2014....	0	0	0	0	0	0	0	0	22,000	0	0	0
60712239.....	GREENE.....	IL.....		10/17/2012....	03/31/2014....	0	0	0	0	0	0	0	0	13,771	0	0	0
19887500.....	GRUNDY.....	IL.....		03/15/1999....	03/31/2014....	0	0	0	0	0	0	0	0	6,017	0	0	0
10662900.....	HENRY.....	IL.....		12/27/2005....	03/31/2014....	0	0	0	0	0	0	0	0	49,200	0	0	0
60713229.....	IROQUOIS.....	IL.....		07/30/2013....	03/31/2014....	0	0	0	0	0	0	0	0	25,000	0	0	0
12754000.....	LEE.....	IL.....		09/01/2012....	03/31/2014....	0	0	(3,608)	0	0	(3,608)	0	0	30,757	0	0	0
12755000.....	LEE.....	IL.....		09/01/2012....	03/31/2014....	0	0	(1,665)	0	0	(1,665)	0	0	14,195	0	0	0
12808000.....	LIVINGSTON.....	IL.....		09/01/2012....	03/31/2014....	0	0	(526)	0	0	(526)	0	0	0	0	0	0
40416000.....	LIVINGSTON.....	IL.....		09/01/2012....	03/31/2014....	0	0	(834)	0	0	(834)	0	0	17,587	0	0	0
60712244.....	LOGAN.....	IL.....		10/11/2012....	03/31/2014....	0	0	0	0	0	0	0	0	14,746	0	0	0
60712266.....	LOGAN.....	IL.....		11/13/2012....	03/31/2014....	0	0	0	0	0	0	0	0	4,263	0	0	0
60713237.....	LOGAN.....	IL.....		08/08/2013....	03/31/2014....	0	0	0	0	0	0	0	0	15,000	0	0	0
10047400.....	MACOUPIN.....	IL.....		09/01/2012....	03/31/2014....	0	0	(2,482)	0	0	(2,482)	0	0	0	0	0	0
11017800.....	MACOUPIN.....	IL.....		09/01/2012....	03/31/2014....	0	0	(16,173)	0	0	(16,173)	0	0	53,616	0	0	0
19799400.....	MACOUPIN.....	IL.....		09/04/1997....	03/31/2014....	0	0	0	0	0	0	0	0	1,750	0	0	0
40498000.....	MCDONOUGH.....	IL.....		09/01/2012....	03/31/2014....	0	0	(736)	0	0	(736)	0	0	0	0	0	0
10654600.....	MERCER.....	IL.....		04/21/2005....	03/31/2014....	0	0	0	0	0	0	0	0	2,852	0	0	0
10654800.....	MERCER.....	IL.....		09/01/2012....	03/31/2014....	0	0	(1,792)	0	0	(1,792)	0	0	8,543	0	0	0
11000800.....	MERCER.....	IL.....		05/03/2006....	03/31/2014....	0	0	0	0	0	0	0	0	9,772	0	0	0
11001100.....	MERCER.....	IL.....		05/16/2006....	03/31/2014....	0	0	0	0	0	0	0	0	6,580	0	0	0
60712167.....	OGLE.....	IL.....		06/07/2012....	03/31/2014....	0	0	0	0	0	0	0	0	5,722	0	0	0
10661700.....	ROCK ISLAND.....	IL.....		09/01/2012....	03/31/2014....	0	0	(1,070)	0	0	(1,070)	0	0	4,665	0	0	0
160000944.....	SKOKIE.....	IL.....		03/28/2012....	03/31/2014....	0	0	0	0	0	0	0	0	133,048	0	0	0
11010900.....	STEPHENSON.....	IL.....		11/01/2007....	03/31/2014....	0	0	0	0	0	0	0	0	65,000	0	0	0
11011000.....	STEPHENSON.....	IL.....		11/01/2007....	03/31/2014....	0	0	0	0	0	0	0	0	54,739	0	0	0
12705000.....	TAZEWELL.....	IL.....		09/01/2012....	03/31/2014....	0	0	(1,431)	0	0	(1,431)	0	0	24,526	0	0	0
160000912.....	URBANA.....	IL.....		12/17/2010....	03/31/2014....	0	0	0	0	0	0	0	0	68,306	0	0	0
10667500.....	VERMILION.....	IL.....		09/01/2012....	03/31/2014....	0	0	(5,637)	0	0	(5,637)	0	0	0	0	0	0
11017700.....	VERMILION.....	IL.....		09/01/2012....	03/31/2014....	0	0	(3,381)	0	0	(3,381)	0	0	6,307	0	0	0
12756000.....	WHITESIDE.....	IL.....		09/01/2012....	03/31/2014....	0	0	(971)	0	0	(971)	0	0	8,281	0	0	0
40486000.....	WILL.....	IL.....		09/01/2012....	03/31/2014....	0	0	(483)	0	0	(483)	0	0	8,223	0	0	0
60711175.....	WINNEBAGO.....	IL.....		12/28/2011....	03/31/2014....	0	0	0	0	0	0	0	0	28,309	0	0	0
12701000.....	WOODFORD.....	IL.....		09/01/2012....	03/31/2014....	0	0	(756)	0	0	(756)	0	0	23,201	0	0	0
12802000.....	BLACKFORD.....	IN.....		09/01/2012....	03/31/2014....	0	0	(945)	0	0	(945)	0	0	0	0	0	0
60712285.....	DAVISS.....	IN.....		12/13/2012....	03/31/2014....	0	0	0	0	0	0	0	0	11,786	0	0	0
10131200.....	HENRY.....	IN.....		07/01/2002....	03/31/2014....	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

QE02.9

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
10646200.....	JASPER.....	IN.....		05/07/2004....	03/31/2014....	0	0	0	0	0	0	0	0	5,000	0	0	0
12810000.....	WELLS.....	IN.....		09/01/2012....	03/31/2014....	0	0	(521)	0	0	(521)	0	0	0	0	0	0
12758000.....	WHITE.....	IN.....		09/01/2012....	03/31/2014....	0	0	(1,297)	0	0	(1,297)	0	0	0	0	0	0
10639600.....	FINNEY.....	KS.....		08/20/2003....	03/31/2014....	0	0	0	0	0	0	0	0	5,000	0	0	0
10678700.....	FINNEY.....	KS.....		09/01/2009....	03/31/2014....	0	0	0	0	0	0	0	0	95,500	0	0	0
10641200.....	FRANKLIN.....	KS.....		10/06/2003....	03/31/2014....	0	0	0	0	0	0	0	0	45,074	0	0	0
10670400.....	JEWELL.....	KS.....		07/31/2007....	03/31/2014....	0	0	0	0	0	0	0	0	5,533	0	0	0
10639100.....	SHERMAN.....	KS.....		08/18/2003....	03/31/2014....	0	0	0	0	0	0	0	0	28,756	0	0	0
10613400.....	STANTON.....	KS.....		06/13/2001....	03/31/2014....	0	0	0	0	0	0	0	0	4,000	0	0	0
60712217.....	STEVENS.....	KS.....		09/12/2012....	03/31/2014....	0	0	0	0	0	0	0	0	19,813	0	0	0
12806000.....	FRANKLIN.....	LA.....		09/01/2012....	03/31/2014....	0	0	(1,736)	0	0	(1,736)	0	0	0	0	0	0
10634600.....	RICHLAND.....	LA.....		06/17/2003....	03/31/2014....	0	0	0	0	0	0	0	0	21,167	0	0	0
10645900.....	RICHLAND.....	LA.....		05/14/2004....	03/31/2014....	0	0	0	0	0	0	0	0	13,415	0	0	0
160000930.....	BOSTON.....	MA.....		08/31/2012....	03/31/2014....	0	0	0	0	0	0	0	0	389,620	0	0	0
160000919.....	BALTIMORE.....	MD.....		03/30/2011....	03/31/2014....	0	0	0	0	0	0	0	0	224,807	0	0	0
160000692.....	ACME.....	MI.....		12/29/2005....	03/31/2014....	0	0	0	0	0	0	0	0	370,897	0	0	0
10113100.....	BERRIEN.....	MI.....		03/06/2001....	03/31/2014....	0	0	0	0	0	0	0	0	16,000	0	0	0
60711187.....	HURON.....	MI.....		02/22/2012....	03/31/2014....	0	0	0	0	0	0	0	0	21,000	0	0	0
10239200.....	BLUE EARTH.....	MN.....		06/15/2011....	03/31/2014....	0	0	0	0	0	0	0	0	12,500	0	0	0
10660400.....	BLUE EARTH.....	MN.....		09/23/2005....	03/31/2014....	0	0	0	0	0	0	0	0	90,000	0	0	0
11014000.....	BLUE EARTH.....	MN.....		03/14/2008....	03/31/2014....	0	0	0	0	0	0	0	0	13,500	0	0	0
11017000.....	BLUE EARTH.....	MN.....		11/06/2008....	03/31/2014....	0	0	0	0	0	0	0	0	3,750	0	0	0
11018700.....	BLUE EARTH.....	MN.....		06/30/2009....	03/31/2014....	0	0	0	0	0	0	0	0	5,500	0	0	0
19868400.....	BLUE EARTH.....	MN.....		06/18/1998....	03/31/2014....	0	0	0	0	0	0	0	0	5,500	0	0	0
19879800.....	BLUE EARTH.....	MN.....		11/17/1998....	03/31/2014....	0	0	0	0	0	0	0	0	60,500	0	0	0
19883300.....	BLUE EARTH.....	MN.....		01/05/1999....	03/31/2014....	0	0	0	0	0	0	0	0	2,550	0	0	0
60712135.....	BLUE EARTH.....	MN.....		03/15/2012....	03/31/2014....	0	0	0	0	0	0	0	0	15,000	0	0	0
60712186.....	BLUE EARTH.....	MN.....		07/27/2012....	03/31/2014....	0	0	0	0	0	0	0	0	5,000	0	0	0
60712233.....	BLUE EARTH.....	MN.....		10/03/2012....	03/31/2014....	0	0	0	0	0	0	0	0	17,500	0	0	0
11010700.....	BROWN.....	MN.....		09/18/2007....	03/31/2014....	0	0	0	0	0	0	0	0	19,000	0	0	0
19875400.....	BROWN.....	MN.....		11/03/1998....	03/31/2014....	0	0	0	0	0	0	0	0	4,200	0	0	0
19877400.....	BROWN.....	MN.....		09/10/1998....	03/31/2014....	0	0	0	0	0	0	0	0	5,000	0	0	0
10112800.....	CARVER.....	MN.....		01/04/2001....	03/31/2014....	0	0	0	0	0	0	0	0	6,729	0	0	0
60712114.....	CARVER.....	MN.....		03/15/2012....	03/31/2014....	0	0	0	0	0	0	0	0	7,335	0	0	0
10118100.....	CHIPPEWA.....	MN.....		06/14/2001....	03/31/2014....	0	0	0	0	0	0	0	0	21,150	0	0	0
11007100.....	CHIPPEWA.....	MN.....		05/24/2007....	03/31/2014....	0	0	0	0	0	0	0	0	4,500	0	0	0
60712123.....	CHIPPEWA.....	MN.....		05/14/2012....	03/31/2014....	0	0	0	0	0	0	0	0	17,250	0	0	0
60712202.....	CHIPPEWA.....	MN.....		08/07/2012....	03/31/2014....	0	0	0	0	0	0	0	0	47,182	0	0	0
60712302.....	CHIPPEWA.....	MN.....		01/31/2013....	03/31/2014....	0	0	0	0	0	0	0	0	42,500	0	0	0
60713154.....	CHIPPEWA.....	MN.....		04/26/2013....	03/31/2014....	0	0	0	0	0	0	0	0	1,955	0	0	0
10083700.....	COTTONWOOD.....	MN.....		07/14/2010....	03/31/2014....	0	0	0	0	0	0	0	0	6,400	0	0	0
10130100.....	COTTONWOOD.....	MN.....		05/24/2002....	03/31/2014....	0	0	0	0	0	0	0	0	10,000	0	0	0
10219800.....	COTTONWOOD.....	MN.....		03/23/2011....	03/31/2014....	0	0	0	0	0	0	0	0	15,000	0	0	0

QE02.10

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
10258300.....	COTTONWOOD.....	MN.....		07/21/2011....	03/31/2014....	0	0	0	0	0	0	0	0	2,300	0	0	0
10645800.....	COTTONWOOD.....	MN.....		03/15/2004....	03/31/2014....	0	0	0	0	0	0	0	0	7,000	0	0	0
10655200.....	COTTONWOOD.....	MN.....		06/16/2005....	03/31/2014....	0	0	0	0	0	0	0	0	39,400	0	0	0
10664100.....	COTTONWOOD.....	MN.....		02/01/2006....	03/31/2014....	0	0	0	0	0	0	0	0	3,500	0	0	0
11015100.....	COTTONWOOD.....	MN.....		07/18/2008....	03/31/2014....	0	0	0	0	0	0	0	0	47,500	0	0	0
11016800.....	COTTONWOOD.....	MN.....		11/07/2008....	03/31/2014....	0	0	0	0	0	0	0	0	7,000	0	0	0
19894500.....	COTTONWOOD.....	MN.....		10/25/1999....	03/31/2014....	0	0	0	0	0	0	0	0	7,500	0	0	0
60711136.....	COTTONWOOD.....	MN.....		11/30/2011....	03/31/2014....	0	0	0	0	0	0	0	0	15,000	0	0	0
60712240.....	COTTONWOOD.....	MN.....		10/23/2012....	03/31/2014....	0	0	0	0	0	0	0	0	26,750	0	0	0
60712241.....	COTTONWOOD.....	MN.....		10/23/2012....	03/31/2014....	0	0	0	0	0	0	0	0	25,500	0	0	0
60712267.....	COTTONWOOD.....	MN.....		12/14/2012....	03/31/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
19865600.....	DAKOTA.....	MN.....		10/30/1998....	03/31/2014....	0	0	0	0	0	0	0	0	7,500	0	0	0
10659200.....	DODGE.....	MN.....		08/30/2005....	03/31/2014....	0	0	0	0	0	0	0	0	5,800	0	0	0
11003100.....	DODGE.....	MN.....		11/01/2006....	03/31/2014....	0	0	0	0	0	0	0	0	1,500	0	0	0
11009300.....	DODGE.....	MN.....		07/31/2007....	03/31/2014....	0	0	0	0	0	0	0	0	17,500	0	0	0
10073100.....	FARIBAULT.....	MN.....		07/07/2010....	03/31/2014....	0	0	0	0	0	0	0	0	9,000	0	0	0
10124800.....	FARIBAULT.....	MN.....		01/11/2002....	03/31/2014....	0	0	0	0	0	0	0	0	4,700	0	0	0
10646100.....	FARIBAULT.....	MN.....		06/01/2004....	03/31/2014....	0	0	0	0	0	0	0	0	5,600	0	0	0
10654700.....	FARIBAULT.....	MN.....		06/02/2005....	03/31/2014....	0	0	0	0	0	0	0	0	29,700	0	0	0
10658600.....	FARIBAULT.....	MN.....		09/01/2012....	03/31/2014....	0	0	(780)	0	0	(780)	0	0	0	0	0	0
11011600.....	FARIBAULT.....	MN.....		12/13/2007....	03/31/2014....	0	0	0	0	0	0	0	0	36,000	0	0	0
11015400.....	FARIBAULT.....	MN.....		08/06/2008....	03/31/2014....	0	0	0	0	0	0	0	0	6,250	0	0	0
19789400.....	FARIBAULT.....	MN.....		01/21/1997....	03/31/2014....	0	0	0	0	0	0	0	0	4,600	0	0	0
19863100.....	FARIBAULT.....	MN.....		05/12/1998....	03/31/2014....	0	0	0	0	0	0	0	0	15,400	0	0	0
19877600.....	FARIBAULT.....	MN.....		10/09/1998....	03/31/2014....	0	0	0	0	0	0	0	0	13,308	0	0	0
19890900.....	FARIBAULT.....	MN.....		07/06/1999....	03/31/2014....	0	0	0	0	0	0	0	0	1,875	0	0	0
60712124.....	FARIBAULT.....	MN.....		06/21/2012....	03/31/2014....	0	0	0	0	0	0	0	0	12,500	0	0	0
60712156.....	FARIBAULT.....	MN.....		05/24/2012....	03/31/2014....	0	0	0	0	0	0	0	0	9,500	0	0	0
60712157.....	FARIBAULT.....	MN.....		05/23/2012....	03/31/2014....	0	0	0	0	0	0	0	0	5,500	0	0	0
60713247.....	FARIBAULT.....	MN.....		09/20/2013....	03/31/2014....	0	0	0	0	0	0	0	0	9,500	0	0	0
10122600.....	FREEBORN.....	MN.....		02/01/2002....	03/31/2014....	0	0	0	0	0	0	0	0	12,500	0	0	0
10652600.....	FREEBORN.....	MN.....		02/16/2005....	03/31/2014....	0	0	0	0	0	0	0	0	81,500	0	0	0
11011300.....	FREEBORN.....	MN.....		11/08/2007....	03/31/2014....	0	0	0	0	0	0	0	0	3,800	0	0	0
11013900.....	FREEBORN.....	MN.....		04/04/2008....	03/31/2014....	0	0	0	0	0	0	0	0	4,500	0	0	0
60712158.....	FREEBORN.....	MN.....		04/17/2012....	03/31/2014....	0	0	0	0	0	0	0	0	15,000	0	0	0
60713264.....	FREEBORN.....	MN.....		10/17/2013....	03/31/2014....	0	0	0	0	0	0	0	0	26,500	0	0	0
10643300.....	GOODHUE.....	MN.....		12/29/2003....	03/31/2014....	0	0	0	0	0	0	0	0	3,300	0	0	0
60713142.....	GRANT.....	MN.....		05/16/2013....	03/31/2014....	0	0	0	0	0	0	0	0	7,079	0	0	0
11000600.....	JACKSON.....	MN.....		05/11/2006....	03/31/2014....	0	0	0	0	0	0	0	0	3,000	0	0	0
19857300.....	JACKSON.....	MN.....		02/20/1998....	03/31/2014....	0	0	0	0	0	0	0	0	1,300	0	0	0
19857500.....	JACKSON.....	MN.....		02/20/1998....	03/31/2014....	0	0	0	0	0	0	0	0	1,700	0	0	0
60711144.....	JACKSON.....	MN.....		12/05/2011....	03/31/2014....	0	0	0	0	0	0	0	0	31,600	0	0	0
10116900.....	KANDIYOHI.....	MN.....		05/09/2001....	03/31/2014....	0	0	0	0	0	0	0	0	2,600	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
19871600.....	KANDIYOHI.....	MN.....		08/10/1998....	03/31/2014....	0	0	0	0	0	0	0	0	3,000	0	0	0
60712108.....	KANDIYOHI.....	MN.....		03/21/2012....	03/31/2014....	0	0	0	0	0	0	0	0	46,435	0	0	0
60712109.....	KANDIYOHI.....	MN.....		03/21/2012....	03/31/2014....	0	0	0	0	0	0	0	0	46,401	0	0	0
60712312.....	KANDIYOHI.....	MN.....		01/31/2013....	03/31/2014....	0	0	0	0	0	0	0	0	82,691	0	0	0
60712313.....	KANDIYOHI.....	MN.....		03/05/2013....	03/31/2014....	0	0	0	0	0	0	0	0	3,500	0	0	0
60713167.....	KANDIYOHI.....	MN.....		05/16/2013....	03/31/2014....	0	0	0	0	0	0	0	0	12,074	0	0	0
60713184.....	KANDIYOHI.....	MN.....		05/24/2013....	03/31/2014....	0	0	0	0	0	0	0	0	6,183	0	0	0
60713272.....	KANDIYOHI.....	MN.....		09/25/2013....	03/31/2014....	0	0	0	0	0	0	0	0	28,250	0	0	0
11002500.....	LAC QUI PARLE.....	MN.....		09/22/2006....	03/31/2014....	0	0	0	0	0	0	0	0	4,700	0	0	0
10117100.....	LYON.....	MN.....		06/06/2001....	03/31/2014....	0	0	0	0	0	0	0	0	10,631	0	0	0
19873000.....	LYON.....	MN.....		07/02/1998....	03/31/2014....	0	0	0	0	0	0	0	0	3,000	0	0	0
19898300.....	LYON.....	MN.....		06/19/2000....	03/31/2014....	0	0	0	0	0	0	0	0	9,920	0	0	0
10655800.....	MARSHALL.....	MN.....		06/23/2005....	03/31/2014....	0	0	0	0	0	0	0	0	6,250	0	0	0
10662700.....	MARSHALL.....	MN.....		12/15/2005....	03/31/2014....	0	0	0	0	0	0	0	0	23,000	0	0	0
10164500.....	MARTIN.....	MN.....		01/31/2011....	03/31/2014....	0	0	0	0	0	0	0	0	5,000	0	0	0
10631000.....	MARTIN.....	MN.....		03/10/2003....	03/31/2014....	0	0	0	0	0	0	0	0	3,000	0	0	0
19894200.....	MARTIN.....	MN.....		09/14/1999....	03/31/2014....	0	0	0	0	0	0	0	0	4,950	0	0	0
60711106.....	MARTIN.....	MN.....		09/08/2011....	03/31/2014....	0	0	0	0	0	0	0	0	17,000	0	0	0
60712242.....	MARTIN.....	MN.....		11/09/2012....	03/31/2014....	0	0	0	0	0	0	0	0	16,500	0	0	0
160000983.....	MINNEAPOLIS.....	MN.....		11/05/2013....	03/31/2014....	0	0	0	0	0	0	0	0	123,069	0	0	0
10663300.....	NOBLES.....	MN.....		01/04/2006....	03/31/2014....	0	0	0	0	0	0	0	0	23,500	0	0	0
11001700.....	OLMSTED.....	MN.....		06/14/2006....	03/31/2014....	0	0	0	0	0	0	0	0	1,800	0	0	0
10627400.....	REDWOOD.....	MN.....		12/10/2002....	03/31/2014....	0	0	0	0	0	0	0	0	3,700	0	0	0
10629900.....	REDWOOD.....	MN.....		02/07/2003....	03/31/2014....	0	0	0	0	0	0	0	0	1,125	0	0	0
11001200.....	REDWOOD.....	MN.....		05/10/2006....	03/31/2014....	0	0	0	0	0	0	0	0	5,000	0	0	0
60712159.....	REDWOOD.....	MN.....		06/14/2012....	03/31/2014....	0	0	0	0	0	0	0	0	24,000	0	0	0
60713157.....	REDWOOD.....	MN.....		03/27/2013....	03/31/2014....	0	0	0	0	0	0	0	0	4,000	0	0	0
60713161.....	REDWOOD.....	MN.....		06/05/2013....	03/31/2014....	0	0	0	0	0	0	0	0	30,000	0	0	0
10652000.....	RENVILLE.....	MN.....		01/19/2005....	03/31/2014....	0	0	0	0	0	0	0	0	1,500	0	0	0
11002300.....	RENVILLE.....	MN.....		09/28/2006....	03/31/2014....	0	0	0	0	0	0	0	0	2,500	0	0	0
11014200.....	RENVILLE.....	MN.....		04/18/2008....	03/31/2014....	0	0	0	0	0	0	0	0	5,000	0	0	0
19794400.....	RENVILLE.....	MN.....		04/16/1997....	03/31/2014....	0	0	0	0	0	0	0	0	3,000	0	0	0
19890400.....	RENVILLE.....	MN.....		04/26/1999....	03/31/2014....	0	0	0	0	0	0	0	0	3,000	0	0	0
19891300.....	RENVILLE.....	MN.....		05/14/1999....	03/31/2014....	0	0	0	0	0	0	0	0	1,500	0	0	0
60711139.....	RENVILLE.....	MN.....		11/18/2011....	03/31/2014....	0	0	0	0	0	0	0	0	79,000	0	0	0
60712310.....	RENVILLE.....	MN.....		04/05/2013....	03/31/2014....	0	0	0	0	0	0	0	0	11,250	0	0	0
10655600.....	RICE.....	MN.....		05/25/2005....	03/31/2014....	0	0	0	0	0	0	0	0	13,800	0	0	0
19894400.....	SIBLEY.....	MN.....		10/29/1999....	03/31/2014....	0	0	0	0	0	0	0	0	15,188	0	0	0
60713128.....	STEVENS.....	MN.....		04/29/2013....	03/31/2014....	0	0	0	0	0	0	0	0	24,513	0	0	0
11012100.....	SWIFT.....	MN.....		01/08/2008....	03/31/2014....	0	0	0	0	0	0	0	0	8,500	0	0	0
11014100.....	SWIFT.....	MN.....		04/24/2008....	03/31/2014....	0	0	0	0	0	0	0	0	38,000	0	0	0
19851700.....	SWIFT.....	MN.....		11/04/1997....	03/31/2014....	0	0	0	0	0	0	0	0	2,000	0	0	0
19894600.....	SWIFT.....	MN.....		10/08/1999....	03/31/2014....	0	0	0	0	0	0	0	0	2,813	0	0	0

QE02.12

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					
60712305.....	TRAVERSE.....	MN.....		02/05/2013....	03/31/2014....	0	0	0	0	0	0	0	0	60,500	0	0	0
60713163.....	WASECA.....	MN.....		05/06/2013....	03/31/2014....	0	0	0	0	0	0	0	0	8,250	0	0	0
10630100.....	WATONWAN.....	MN.....		01/29/2003....	03/31/2014....	0	0	0	0	0	0	0	0	5,400	0	0	0
10126800.....	YELLOW MEDICINE.....	MN.....		03/27/2002....	03/31/2014....	0	0	0	0	0	0	0	0	4,200	0	0	0
10127700.....	YELLOW MEDICINE.....	MN.....		04/24/2002....	03/31/2014....	0	0	0	0	0	0	0	0	6,000	0	0	0
10642700.....	YELLOW MEDICINE.....	MN.....		12/11/2003....	03/31/2014....	0	0	0	0	0	0	0	0	3,700	0	0	0
10649600.....	YELLOW MEDICINE.....	MN.....		09/22/2004....	03/31/2014....	0	0	0	0	0	0	0	0	5,500	0	0	0
11013700.....	YELLOW MEDICINE.....	MN.....		02/29/2008....	03/31/2014....	0	0	0	0	0	0	0	0	53,000	0	0	0
19852200.....	YELLOW MEDICINE.....	MN.....		01/28/1998....	03/31/2014....	0	0	0	0	0	0	0	0	3,200	0	0	0
19864100.....	YELLOW MEDICINE.....	MN.....		06/03/1998....	03/31/2014....	0	0	0	0	0	0	0	0	29,900	0	0	0
60711181.....	YELLOW MEDICINE.....	MN.....		01/30/2012....	03/31/2014....	0	0	0	0	0	0	0	0	8,000	0	0	0
60712139.....	YELLOW MEDICINE.....	MN.....		04/25/2012....	03/31/2014....	0	0	0	0	0	0	0	0	21,000	0	0	0
60712259.....	YELLOW MEDICINE.....	MN.....		11/28/2012....	03/31/2014....	0	0	0	0	0	0	0	0	33,800	0	0	0
60713249.....	YELLOW MEDICINE.....	MN.....		10/07/2013....	03/31/2014....	0	0	0	0	0	0	0	0	4,250	0	0	0
10631700.....	ADAIR.....	MO.....		05/05/2003....	03/31/2014....	0	0	0	0	0	0	0	0	16,851	0	0	0
60711200.....	AUDRAIN.....	MO.....		01/17/2012....	03/31/2014....	0	0	0	0	0	0	0	0	27,333	0	0	0
10612500.....	BATES.....	MO.....		04/18/2001....	03/31/2014....	0	0	0	0	0	0	0	0	5,250	0	0	0
40141000.....	BATES.....	MO.....		09/01/2012....	03/31/2014....	0	0	(1,175)	0	0	(1,175)	0	0	0	0	0	0
60713207.....	BATES.....	MO.....		07/08/2013....	03/31/2014....	0	0	0	0	0	0	0	0	47,817	0	0	0
12559000.....	CALLAWAY.....	MO.....		09/01/2012....	03/31/2014....	0	0	(1,067)	0	0	(1,067)	0	0	0	0	0	0
60712160.....	CALLAWAY.....	MO.....		06/18/2012....	03/31/2014....	0	0	0	0	0	0	0	0	141,000	0	0	0
60712301.....	CARROLL.....	MO.....		01/29/2013....	03/31/2014....	0	0	0	0	0	0	0	0	19,236	0	0	0
60713120.....	CARROLL.....	MO.....		02/20/2013....	03/31/2014....	0	0	0	0	0	0	0	0	21,541	0	0	0
60713156.....	CARROLL.....	MO.....		03/28/2013....	03/31/2014....	0	0	0	0	0	0	0	0	5,317	0	0	0
60713166.....	CARROLL.....	MO.....		05/20/2013....	03/31/2014....	0	0	0	0	0	0	0	0	20,953	0	0	0
60712161.....	CEDAR.....	MO.....		06/18/2012....	03/31/2014....	0	0	0	0	0	0	0	0	23,988	0	0	0
10660000.....	HOWARD.....	MO.....		09/01/2012....	03/31/2014....	0	0	0	0	0	0	0	0	24,941	0	0	0
40482000.....	KNOX.....	MO.....		09/01/2012....	03/31/2014....	0	0	0	0	0	0	0	0	6,000	0	0	0
60712127.....	LINN.....	MO.....		06/26/2012....	03/31/2014....	0	0	0	0	0	0	0	0	18,544	0	0	0
10619100.....	MONROE.....	MO.....		01/14/2002....	03/31/2014....	0	0	0	0	0	0	0	0	4,719	0	0	0
10660900.....	MONROE.....	MO.....		09/01/2012....	03/31/2014....	0	0	(1,253)	0	0	(1,253)	0	0	0	0	0	0
12513000.....	MONROE.....	MO.....		09/01/2012....	03/31/2014....	0	0	0	0	0	0	0	0	0	0	0	0
12514000.....	MONROE.....	MO.....		09/01/2012....	03/31/2014....	0	0	0	0	0	0	0	0	0	0	0	0
40406000.....	MONROE.....	MO.....		09/01/2012....	03/31/2014....	0	0	(816)	0	0	(816)	0	0	0	0	0	0
60712125.....	MONROE.....	MO.....		03/09/2012....	03/31/2014....	0	0	0	0	0	0	0	0	10,874	0	0	0
84009902.....	MONROE.....	MO.....		09/01/2012....	03/31/2014....	0	0	(1,612)	0	0	(1,612)	0	0	0	0	0	0
11012200.....	MONTGOMERY.....	MO.....		09/01/2012....	03/31/2014....	0	0	(3,846)	0	0	(3,846)	0	0	0	0	0	0
19821700.....	NEW MADRID.....	MO.....		07/29/1998....	03/31/2014....	0	0	0	0	0	0	0	0	2,500	0	0	0
60711164.....	NEW MADRID.....	MO.....		12/30/2011....	03/31/2014....	0	0	0	0	0	0	0	0	45,000	0	0	0
12744000.....	PEMISCOT.....	MO.....		09/01/2012....	03/31/2014....	0	0	(11)	0	0	(11)	0	0	0	0	0	0
60711160.....	PEMISCOT.....	MO.....		12/30/2011....	03/31/2014....	0	0	0	0	0	0	0	0	2,500	0	0	0
60711197.....	PULASKI.....	MO.....		04/24/2012....	03/31/2014....	0	0	0	0	0	0	0	0	37,500	0	0	0
10622800.....	PUTNAM.....	MO.....		05/07/2002....	03/31/2014....	0	0	0	0	0	0	0	0	5,043	0	0	0

QE02.13

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
10661600.....	PUTNAM.....	MO.....		11/18/2005....	03/31/2014....	0	0	0	0	0	0	0	0	8,713	0	0	0
11003000.....	RALLS.....	MO.....		09/01/2012....	03/31/2014....	0	0	(531)	0	0	(531)	0	0	15,000	0	0	0
19773402.....	RALLS.....	MO.....		05/20/2004....	03/31/2014....	0	0	0	0	0	0	0	0	2,777	0	0	0
11007200.....	RAY.....	MO.....		09/01/2012....	03/31/2014....	0	0	(5,987)	0	0	(5,987)	0	0	0	0	0	0
12560000.....	SCOTLAND.....	MO.....		09/01/2012....	03/31/2014....	0	0	(2,686)	0	0	(2,686)	0	0	0	0	0	0
10247700.....	SHELBY.....	MO.....		09/01/2012....	03/31/2014....	0	0	(1,870)	0	0	(1,870)	0	0	4,913	0	0	0
12694000.....	SHELBY.....	MO.....		09/01/2012....	03/31/2014....	0	0	(224)	0	0	(224)	0	0	0	0	0	0
12526000.....	STODDARD.....	MO.....		09/01/2012....	03/31/2014....	0	0	(634)	0	0	(634)	0	0	12,432	0	0	0
40342000.....	STODDARD.....	MO.....		09/01/2012....	03/31/2014....	0	0	(202)	0	0	(202)	0	0	3,970	0	0	0
19747100.....	VERNON.....	MO.....		12/18/1997....	03/31/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
19767100.....	VERNON.....	MO.....		12/22/1998....	03/31/2014....	0	0	0	0	0	0	0	0	5,842	0	0	0
60712117.....	COAHOMA.....	MS.....		04/26/2012....	03/31/2014....	0	0	0	0	0	0	0	0	60,000	0	0	0
10629600.....	HUMPHREYS.....	MS.....		01/30/2003....	03/31/2014....	0	0	0	0	0	0	0	0	84,000	0	0	0
60712297.....	LEFLORE.....	MS.....		02/28/2013....	03/31/2014....	0	0	0	0	0	0	0	0	78,750	0	0	0
60712298.....	LEFLORE.....	MS.....		02/28/2013....	03/31/2014....	0	0	0	0	0	0	0	0	185,625	0	0	0
10678000.....	SUNFLOWER.....	MS.....		06/08/2009....	03/31/2014....	0	0	0	0	0	0	0	0	19,673	0	0	0
19831600.....	SUNFLOWER.....	MS.....		02/05/2002....	03/31/2014....	0	0	0	0	0	0	0	0	7,000	0	0	0
60712296.....	SUNFLOWER.....	MS.....		02/28/2013....	03/31/2014....	0	0	0	0	0	0	0	0	142,000	0	0	0
10662400.....	YAZOO.....	MS.....		11/02/2005....	03/31/2014....	0	0	0	0	0	0	0	0	4,000	0	0	0
10669100.....	YAZOO.....	MS.....		04/12/2007....	03/31/2014....	0	0	0	0	0	0	0	0	26,954	0	0	0
60711128.....	YAZOO.....	MS.....		11/16/2011....	03/31/2014....	0	0	0	0	0	0	0	0	72,500	0	0	0
19991100.....	CHOUTEAU.....	MT.....		04/21/2003....	03/31/2014....	0	0	0	0	0	0	0	0	12,500	0	0	0
60711172.....	CHOUTEAU.....	MT.....		01/06/2012....	03/31/2014....	0	0	0	0	0	0	0	0	8,500	0	0	0
60712120.....	CHOUTEAU.....	MT.....		03/20/2012....	03/31/2014....	0	0	0	0	0	0	0	0	12,000	0	0	0
60712311.....	CHOUTEAU.....	MT.....		02/28/2013....	03/31/2014....	0	0	0	0	0	0	0	0	76,590	0	0	0
60713125.....	CHOUTEAU.....	MT.....		07/11/2013....	03/31/2014....	0	0	0	0	0	0	0	0	22,200	0	0	0
60713223.....	CHOUTEAU.....	MT.....		07/26/2013....	03/31/2014....	0	0	0	0	0	0	0	0	8,625	0	0	0
19978300.....	FERGUS.....	MT.....		12/18/2001....	03/31/2014....	0	0	0	0	0	0	0	0	10,000	0	0	0
19994400.....	FERGUS.....	MT.....		08/04/2003....	03/31/2014....	0	0	0	0	0	0	0	0	10,000	0	0	0
60712116.....	GALLATIN.....	MT.....		03/28/2012....	03/31/2014....	0	0	0	0	0	0	0	0	8,389	0	0	0
11631900.....	GARFIELD.....	MT.....		09/09/2008....	03/31/2014....	0	0	0	0	0	0	0	0	53,950	0	0	0
19999700.....	GOLDEN VALLEY.....	MT.....		10/20/2004....	03/31/2014....	0	0	0	0	0	0	0	0	56,000	0	0	0
10035900.....	JUDITH BASIN.....	MT.....		09/01/2012....	03/31/2014....	0	0	(4,628)	0	0	(4,628)	0	0	0	0	0	0
19919500.....	JUDITH BASIN.....	MT.....		05/23/1996....	03/31/2014....	0	0	0	0	0	0	0	0	7,000	0	0	0
19919700.....	JUDITH BASIN.....	MT.....		05/23/1996....	03/31/2014....	0	0	0	0	0	0	0	0	5,500	0	0	0
11618500.....	MEAGHER.....	MT.....		09/07/2006....	03/31/2014....	0	0	0	0	0	0	0	0	12,500	0	0	0
10009500.....	MUSSELSHELL.....	MT.....		12/22/2009....	03/31/2014....	0	0	0	0	0	0	0	0	4,723	0	0	0
60713151.....	MUSSELSHELL.....	MT.....		05/06/2013....	03/31/2014....	0	0	0	0	0	0	0	0	8,188	0	0	0
60713164.....	MUSSELSHELL.....	MT.....		06/25/2013....	03/31/2014....	0	0	0	0	0	0	0	0	59,625	0	0	0
60713171.....	MUSSELSHELL.....	MT.....		06/17/2013....	03/31/2014....	0	0	0	0	0	0	0	0	31,500	0	0	0
10159200.....	POWDER RIVER.....	MT.....		09/01/2012....	03/31/2014....	0	0	(11,185)	0	0	(11,185)	0	0	0	0	0	0
10266000.....	POWDER RIVER.....	MT.....		06/03/2011....	03/31/2014....	0	0	0	0	0	0	0	0	30,000	0	0	0
10072800.....	POWELL.....	MT.....		07/30/2010....	03/31/2014....	0	0	0	0	0	0	0	0	9,542	0	0	0

SCHEDULE B - PART 3

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

QE02.14

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					
60713108.....	ROSEBUD.....	MT.....		01/01/2013....	03/31/2014....	0	0	0	0	0	0	0	0	9,999	0	0	0
10100100.....	TETON.....	MT.....		09/14/2010....	03/31/2014....	0	0	0	0	0	0	0	0	2,286	0	0	0
19989300.....	TREASURE.....	MT.....		03/24/2003....	03/31/2014....	0	0	0	0	0	0	0	0	7,000	0	0	0
11629700.....	WHEATLAND.....	MT.....		05/01/2008....	03/31/2014....	0	0	0	0	0	0	0	0	6,205	0	0	0
19973500.....	WHEATLAND.....	MT.....		04/17/2001....	03/31/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
60713105.....	WHEATLAND.....	MT.....		02/06/2013....	03/31/2014....	0	0	0	0	0	0	0	0	8,500	0	0	0
160000964.....	CHARLOTTE.....	NC.....		04/03/2013....	03/31/2014....	0	0	0	0	0	0	0	0	485,221	0	0	0
60713165.....	CASS.....	ND.....		05/14/2013....	03/31/2014....	0	0	0	0	0	0	0	0	7,865	0	0	0
60713168.....	LAMOURE.....	ND.....		05/22/2013....	03/31/2014....	0	0	0	0	0	0	0	0	12,160	0	0	0
10675900.....	STARK.....	ND.....		09/30/2008....	03/31/2014....	0	0	0	0	0	0	0	0	7,627	0	0	0
60713177.....	TRAILL.....	ND.....		06/20/2013....	03/31/2014....	0	0	0	0	0	0	0	0	12,857	0	0	0
60713147.....	ANTELOPE.....	NE.....		04/24/2013....	03/31/2014....	0	0	0	0	0	0	0	0	13,737	0	0	0
10620600.....	CLAY.....	NE.....		03/27/2002....	03/31/2014....	0	0	0	0	0	0	0	0	20,334	0	0	0
19778700.....	CLAY.....	NE.....		02/22/2000....	03/31/2014....	0	0	0	0	0	0	0	0	4,500	0	0	0
19749100.....	DAWSON.....	NE.....		04/02/1998....	03/31/2014....	0	0	0	0	0	0	0	0	23,488	0	0	0
10635300.....	GAGE.....	NE.....		05/05/2003....	03/31/2014....	0	0	0	0	0	0	0	0	17,551	0	0	0
10675100.....	HALL.....	NE.....		07/01/2008....	03/31/2014....	0	0	0	0	0	0	0	0	11,000	0	0	0
10666500.....	HAMILTON.....	NE.....		06/06/2006....	03/31/2014....	0	0	0	0	0	0	0	0	8,817	0	0	0
19751900.....	HAMILTON.....	NE.....		04/09/1998....	03/31/2014....	0	0	0	0	0	0	0	0	3,000	0	0	0
19762700.....	HAMILTON.....	NE.....		11/30/1998....	03/31/2014....	0	0	0	0	0	0	0	0	19,580	0	0	0
19779800.....	HAMILTON.....	NE.....		01/27/2000....	03/31/2014....	0	0	0	0	0	0	0	0	26,000	0	0	0
10615000.....	HOWARD.....	NE.....		07/02/2001....	03/31/2014....	0	0	0	0	0	0	0	0	6,199	0	0	0
10671700.....	KEITH.....	NE.....		09/21/2007....	03/31/2014....	0	0	0	0	0	0	0	0	57,001	0	0	0
10675300.....	KEITH.....	NE.....		07/22/2008....	03/31/2014....	0	0	0	0	0	0	0	0	8,451	0	0	0
10642400.....	MADISON.....	NE.....		12/18/2003....	03/31/2014....	0	0	0	0	0	0	0	0	12,000	0	0	0
19744800.....	MERRICK.....	NE.....		09/24/1997....	03/31/2014....	0	0	0	0	0	0	0	0	22,708	0	0	0
19759100.....	POLK.....	NE.....		08/10/1998....	03/31/2014....	0	0	0	0	0	0	0	0	10,000	0	0	0
60712145.....	RICHARDSON.....	NE.....		05/02/2012....	03/31/2014....	0	0	0	0	0	0	0	0	8,720	0	0	0
60713189.....	RICHARDSON.....	NE.....		05/13/2013....	03/31/2014....	0	0	0	0	0	0	0	0	3,724	0	0	0
10611400.....	SCOTTS BLUFF.....	NE.....		03/27/2001....	03/31/2014....	0	0	0	0	0	0	0	0	4,566	0	0	0
10664700.....	SHERIDAN.....	NE.....		02/01/2006....	03/31/2014....	0	0	0	0	0	0	0	0	496,788	0	0	0
22100600.....	YORK.....	NE.....		03/07/2000....	03/31/2014....	0	0	0	0	0	0	0	0	7,478	0	0	0
160000922.....	JERSEY CITY.....	NJ.....		06/03/2011....	03/31/2014....	0	0	0	0	0	0	0	0	450,975	0	0	0
10676800.....	PASSAIC.....	NJ.....		04/29/2009....	03/31/2014....	0	0	0	0	0	0	0	0	304,111	0	0	0
160000966.....	TEANECK.....	NJ.....		04/09/2013....	03/31/2014....	0	0	0	0	0	0	0	0	195,760	0	0	0
10678600.....	CATRON.....	NM.....		08/17/2009....	03/31/2014....	0	0	0	0	0	0	0	0	12,000	0	0	0
10670900.....	CHAVES.....	NM.....		08/06/2007....	03/31/2014....	0	0	0	0	0	0	0	0	30,000	0	0	0
19569300.....	CHAVES.....	NM.....		11/19/1992....	03/31/2014....	0	0	0	0	0	0	0	0	6,500	0	0	0
60712273.....	CHAVES.....	NM.....		02/01/2013....	03/31/2014....	0	0	0	0	0	0	0	0	71,842	0	0	0
60711132.....	COLFAX.....	NM.....		11/10/2011....	03/31/2014....	0	0	0	0	0	0	0	0	56,221	0	0	0
40410000.....	CURRY.....	NM.....		09/01/2012....	03/31/2014....	0	0	(7,566)	0	0	(7,566)	0	0	93,189	0	0	0
10061400.....	DONA ANA.....	NM.....		12/22/2010....	03/31/2014....	0	0	0	0	0	0	0	0	22,312	0	0	0
10623800.....	DONA ANA.....	NM.....		10/22/2002....	03/31/2014....	0	0	0	0	0	0	0	0	150,000	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
10647000.....	DONA ANA.....	NM.....		07/27/2004....	03/31/2014....	0	0	0	0	0	0	0	0	36,916	0	0	0
60711125.....	DONA ANA.....	NM.....		10/03/2011....	03/31/2014....	0	0	0	0	0	0	0	0	180,000	0	0	0
60712149.....	DONA ANA.....	NM.....		06/06/2012....	03/31/2014....	0	0	0	0	0	0	0	0	135,000	0	0	0
60712220.....	DONA ANA.....	NM.....		08/23/2012....	03/31/2014....	0	0	0	0	0	0	0	0	11,200	0	0	0
60712221.....	DONA ANA.....	NM.....		08/23/2012....	03/31/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
60712151.....	LUNA.....	NM.....		08/02/2012....	03/31/2014....	0	0	0	0	0	0	0	0	35,000	0	0	0
40503000.....	UNION.....	NM.....		09/01/2012....	03/31/2014....	0	0	(247)	0	0	(247)	0	0	0	0	0	0
160000617.....	NEW YORK.....	NY.....		03/13/2001....	03/31/2014....	0	0	0	0	0	0	0	0	19,806	0	0	0
160000686.....	NEW YORK.....	NY.....		08/30/2005....	03/31/2014....	0	0	0	0	0	0	0	0	506,853	0	0	0
160000704.....	NEW YORK.....	NY.....		07/26/2006....	03/31/2014....	0	0	0	0	0	0	0	0	173,004	0	0	0
160000741.....	NEW YORK.....	NY.....		06/24/2008....	03/31/2014....	0	0	0	0	0	0	0	0	238,853	0	0	0
160000924.....	NEW YORK.....	NY.....		06/28/2011....	03/31/2014....	0	0	0	0	0	0	0	0	87,814	0	0	0
160000970.....	NEW YORK.....	NY.....		05/31/2013....	03/31/2014....	0	0	0	0	0	0	0	0	141,665	0	0	0
160000907.....	REGO PARK.....	NY.....		10/14/2010....	03/31/2014....	0	0	0	0	0	0	0	0	85,321	0	0	0
10131600.....	FAYETTE.....	OH.....		08/21/2002....	03/31/2014....	0	0	0	0	0	0	0	0	16,250	0	0	0
19889000.....	GREENE.....	OH.....		04/29/1999....	03/31/2014....	0	0	0	0	0	0	0	0	192,500	0	0	0
00114200.....	LICKING.....	OH.....		10/07/2009....	03/31/2014....	0	0	0	0	0	0	0	0	2,128	0	0	0
60711180.....	LICKING.....	OH.....		03/12/2012....	03/31/2014....	0	0	0	0	0	0	0	0	197,773	0	0	0
12710000.....	MIAMI.....	OH.....		09/01/2012....	03/31/2014....	0	0	0	0	0	0	0	0	0	0	0	0
12683000.....	PICKAWAY.....	OH.....		09/01/2012....	03/31/2014....	0	0	(1,425)	0	0	(1,425)	0	0	27,995	0	0	0
12791000.....	PICKAWAY.....	OH.....		09/01/2012....	03/31/2014....	0	0	(2,142)	0	0	(2,142)	0	0	14,195	0	0	0
60711179.....	WAYNE.....	OH.....		02/15/2012....	03/31/2014....	0	0	0	0	0	0	0	0	27,925	0	0	0
60713225.....	ADAIR.....	OK.....		07/30/2013....	03/31/2014....	0	0	0	0	0	0	0	0	40,000	0	0	0
10628500.....	ALFALFA.....	OK.....		01/23/2003....	03/31/2014....	0	0	0	0	0	0	0	0	5,386	0	0	0
19691400.....	CADDO.....	OK.....		06/28/1993....	03/31/2014....	0	0	0	0	0	0	0	0	1,500	0	0	0
19777800.....	CANADIAN.....	OK.....		11/16/1999....	03/31/2014....	0	0	0	0	0	0	0	0	3,750	0	0	0
10655000.....	GRADY.....	OK.....		05/18/2005....	03/31/2014....	0	0	0	0	0	0	0	0	78,041	0	0	0
10643100.....	HUGHES.....	OK.....		02/02/2004....	03/31/2014....	0	0	0	0	0	0	0	0	6,000	0	0	0
10617000.....	WOODS.....	OK.....		11/01/2001....	03/31/2014....	0	0	0	0	0	0	0	0	2,250	0	0	0
11622500.....	BENTON.....	OR.....		09/01/2012....	03/31/2014....	0	0	(653)	0	0	(653)	0	0	0	0	0	0
160000718.....	FAIRVIEW.....	OR.....		04/03/2007....	03/31/2014....	0	0	0	0	0	0	0	0	44,863	0	0	0
19966600.....	GILLIAM.....	OR.....		03/30/2000....	03/31/2014....	0	0	0	0	0	0	0	0	6,486	0	0	0
11615600.....	KLAMATH.....	OR.....		10/03/2006....	03/31/2014....	0	0	0	0	0	0	0	0	34,871	0	0	0
10059700.....	LINN.....	OR.....		09/01/2012....	03/31/2014....	0	0	(8,054)	0	0	(8,054)	0	0	0	0	0	0
40442000.....	LINN.....	OR.....		09/01/2012....	03/31/2014....	0	0	(18)	0	0	(18)	0	0	0	0	0	0
11616600.....	MARION.....	OR.....		09/01/2012....	03/31/2014....	0	0	(785)	0	0	(785)	0	0	0	0	0	0
11625700.....	MARION.....	OR.....		09/06/2007....	03/31/2014....	0	0	0	0	0	0	0	0	15,679	0	0	0
41258300.....	MARION.....	OR.....		09/01/2012....	03/31/2014....	0	0	(101)	0	0	(101)	0	0	9,185	0	0	0
00115700.....	MORROW.....	OR.....		12/29/2009....	03/31/2014....	0	0	0	0	0	0	0	0	1,000,000	0	0	0
45012500.....	MORROW.....	OR.....		09/01/2012....	03/31/2014....	0	0	(325)	0	0	(325)	0	0	0	0	0	0
60713132.....	MORROW.....	OR.....		04/18/2013....	03/31/2014....	0	0	0	0	0	0	0	0	200,000	0	0	0
60712136.....	POLK.....	OR.....		04/10/2012....	03/31/2014....	0	0	0	0	0	0	0	0	43,213	0	0	0

QE02.16

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
60712268.....	POLK.....	OR.....		11/13/2012....	03/31/2014....	0	0	0	0	0	0	0	0	25,234	0	0	0
160000920.....	PORTLAND.....	OR.....		05/24/2011....	03/31/2014....	0	0	0	0	0	0	0	0	58,125	0	0	0
10014600.....	UMATILLA.....	OR.....		09/01/2012....	03/31/2014....	0	0	(8,047)	0	0	(8,047)	0	0	0	0	0	0
10066300.....	UMATILLA.....	OR.....		10/08/2010....	03/31/2014....	0	0	0	0	0	0	0	0	51,418	0	0	0
11617500.....	UMATILLA.....	OR.....		07/17/2006....	03/31/2014....	0	0	0	0	0	0	0	0	76,752	0	0	0
11617600.....	UMATILLA.....	OR.....		07/17/2006....	03/31/2014....	0	0	0	0	0	0	0	0	9,068	0	0	0
19950700.....	UMATILLA.....	OR.....		11/12/1998....	03/31/2014....	0	0	0	0	0	0	0	0	32,086	0	0	0
60711112.....	UMATILLA.....	OR.....		09/15/2011....	03/31/2014....	0	0	0	0	0	0	0	0	27,104	0	0	0
60711115.....	UMATILLA.....	OR.....		09/15/2011....	03/31/2014....	0	0	0	0	0	0	0	0	8,748	0	0	0
60711116.....	UMATILLA.....	OR.....		09/15/2011....	03/31/2014....	0	0	0	0	0	0	0	0	17,065	0	0	0
60711183.....	UMATILLA.....	OR.....		01/17/2012....	03/31/2014....	0	0	0	0	0	0	0	0	7,794	0	0	0
60711184.....	UMATILLA.....	OR.....		01/17/2012....	03/31/2014....	0	0	0	0	0	0	0	0	7,794	0	0	0
60712144.....	UMATILLA.....	OR.....		05/31/2012....	03/31/2014....	0	0	0	0	0	0	0	0	138,189	0	0	0
60713221.....	UMATILLA.....	OR.....		07/31/2013....	03/31/2014....	0	0	0	0	0	0	0	0	41,540	0	0	0
10006500.....	UNION.....	OR.....		09/01/2012....	03/31/2014....	0	0	(5,785)	0	0	(5,785)	0	0	0	0	0	0
11615700.....	UNION.....	OR.....		03/06/2006....	03/31/2014....	0	0	0	0	0	0	0	0	36,678	0	0	0
11628300.....	UNION.....	OR.....		01/15/2008....	03/31/2014....	0	0	0	0	0	0	0	0	6,763	0	0	0
11636000.....	UNION.....	OR.....		11/30/2009....	03/31/2014....	0	0	0	0	0	0	0	0	20,932	0	0	0
60711174.....	UNION.....	OR.....		12/05/2011....	03/31/2014....	0	0	0	0	0	0	0	0	41,228	0	0	0
12766000.....	WASCO.....	OR.....		09/01/2012....	03/31/2014....	0	0	(2,848)	0	0	(2,848)	0	0	42,289	0	0	0
40496000.....	WHEELER.....	OR.....		09/01/2012....	03/31/2014....	0	0	0	0	0	0	0	0	13,140	0	0	0
160000722.....	LANGHORNE.....	PA.....		05/01/2007....	03/31/2014....	0	0	0	0	0	0	0	0	113,195	0	0	0
160000937.....	PHILADELPHIA.....	PA.....		03/30/2012....	03/31/2014....	0	0	0	0	0	0	0	0	119,254	0	0	0
160000938.....	PHILADELPHIA.....	PA.....		03/30/2012....	03/31/2014....	0	0	0	0	0	0	0	0	73,990	0	0	0
160000968.....	PHILADELPHIA.....	PA.....		05/03/2013....	03/31/2014....	0	0	0	0	0	0	0	0	216,423	0	0	0
60713262.....	BUTTE.....	SD.....		09/25/2013....	03/31/2014....	0	0	0	0	0	0	0	0	6,500	0	0	0
60712248.....	CHARLES MIX.....	SD.....		10/16/2012....	03/31/2014....	0	0	0	0	0	0	0	0	6,021	0	0	0
10668700.....	HAAKON.....	SD.....		03/08/2007....	03/31/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
10613100.....	HUGHES.....	SD.....		05/16/2001....	03/31/2014....	0	0	0	0	0	0	0	0	10,500	0	0	0
10648300.....	HUGHES.....	SD.....		06/24/2004....	03/31/2014....	0	0	0	0	0	0	0	0	12,000	0	0	0
10649400.....	HYDE.....	SD.....		11/12/2004....	03/31/2014....	0	0	0	0	0	0	0	0	946,000	0	0	0
60711119.....	HYDE.....	SD.....		11/16/2011....	03/31/2014....	0	0	0	0	0	0	0	0	85,210	0	0	0
10618300.....	JACKSON.....	SD.....		01/16/2002....	03/31/2014....	0	0	0	0	0	0	0	0	8,250	0	0	0
60712129.....	JACKSON.....	SD.....		03/27/2012....	03/31/2014....	0	0	0	0	0	0	0	0	5,525	0	0	0
10617800.....	JONES.....	SD.....		12/19/2001....	03/31/2014....	0	0	0	0	0	0	0	0	7,500	0	0	0
19761800.....	JONES.....	SD.....		12/14/1998....	03/31/2014....	0	0	0	0	0	0	0	0	18,154	0	0	0
10643400.....	LYMAN.....	SD.....		11/19/2003....	03/31/2014....	0	0	0	0	0	0	0	0	7,000	0	0	0
10661000.....	LYMAN.....	SD.....		10/12/2005....	03/31/2014....	0	0	0	0	0	0	0	0	19,000	0	0	0
60712228.....	LYMAN.....	SD.....		08/20/2012....	03/31/2014....	0	0	0	0	0	0	0	0	26,205	0	0	0
60713153.....	LYMAN.....	SD.....		05/01/2013....	03/31/2014....	0	0	0	0	0	0	0	0	16,000	0	0	0
19778500.....	MEADE.....	SD.....		12/21/1999....	03/31/2014....	0	0	0	0	0	0	0	0	15,000	0	0	0
60712112.....	MEADE.....	SD.....		03/01/2012....	03/31/2014....	0	0	0	0	0	0	0	0	17,234	0	0	0
10666400.....	PENNINGTON.....	SD.....		05/08/2006....	03/31/2014....	0	0	0	0	0	0	0	0	8,499	0	0	0

SCHEDULE B - PART 3

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

QE02.17

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					
60713209.....	PENNINGTON.....	SD.....		06/17/2013....	03/31/2014....	0	0	0	0	0	0	0	0	4,826	0	0	0
10659900.....	STANLEY.....	SD.....		01/03/2006....	03/31/2014....	0	0	0	0	0	0	0	0	550,000	0	0	0
19871900.....	UNION.....	SD.....		09/11/1998....	03/31/2014....	0	0	0	0	0	0	0	0	4,000	0	0	0
10630000.....	DYER.....	TN.....		01/14/2003....	03/31/2014....	0	0	0	0	0	0	0	0	30,000	0	0	0
60712141.....	DYER.....	TN.....		04/27/2012....	03/31/2014....	0	0	0	0	0	0	0	0	18,233	0	0	0
60712142.....	DYER.....	TN.....		04/27/2012....	03/31/2014....	0	0	0	0	0	0	0	0	63,365	0	0	0
19830100.....	HAYWOOD.....	TN.....		05/30/2001....	03/31/2014....	0	0	0	0	0	0	0	0	25,000	0	0	0
60713235.....	HAYWOOD.....	TN.....		09/03/2013....	03/31/2014....	0	0	0	0	0	0	0	0	180,000	0	0	0
10019800.....	LAUDERDALE.....	TN.....		02/12/2010....	03/31/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
19832600.....	LAUDERDALE.....	TN.....		05/08/2002....	03/31/2014....	0	0	0	0	0	0	0	0	15,000	0	0	0
60713286.....	CASTRO.....	TX.....		01/09/2014....	03/31/2014....	0	0	0	0	0	0	0	0	171,213	0	0	0
16000909.....	COLLEGE STATION.....	TX.....		10/26/2010....	03/31/2014....	0	0	0	0	0	0	0	0	132,017	0	0	0
19701900.....	COLLINGSWORTH.....	TX.....		01/19/1994....	03/31/2014....	0	0	0	0	0	0	0	0	6,000	0	0	0
10663900.....	COOKE.....	TX.....		12/28/2005....	03/31/2014....	0	0	0	0	0	0	0	0	7,000	0	0	0
60712200.....	COOKE.....	TX.....		09/26/2012....	03/31/2014....	0	0	0	0	0	0	0	0	100,000	0	0	0
10658900.....	DALLAM.....	TX.....		09/01/2012....	03/31/2014....	0	0	(8,038)	0	0	(8,038)	0	0	45,000	0	0	0
60712146.....	DALLAM.....	TX.....		06/18/2012....	03/31/2014....	0	0	0	0	0	0	0	0	680,555	0	0	0
60712211.....	DALLAM.....	TX.....		08/29/2012....	03/31/2014....	0	0	0	0	0	0	0	0	320,000	0	0	0
12805000.....	DAWSON.....	TX.....		09/01/2012....	03/31/2014....	0	0	(662)	0	0	(662)	0	0	0	0	0	0
40432000.....	DAWSON.....	TX.....		09/01/2012....	03/31/2014....	0	0	(768)	0	0	(768)	0	0	0	0	0	0
10673100.....	DEAF SMITH.....	TX.....		09/01/2012....	03/31/2014....	0	0	(2,796)	0	0	(2,796)	0	0	0	0	0	0
61187802.....	DEAF SMITH.....	TX.....		09/01/2012....	03/31/2014....	0	0	(1,915)	0	0	(1,915)	0	0	0	0	0	0
10004800.....	HIDALGO.....	TX.....		12/15/2009....	03/31/2014....	0	0	0	0	0	0	0	0	7,500	0	0	0
10673500.....	HIDALGO.....	TX.....		11/28/2007....	03/31/2014....	0	0	0	0	0	0	0	0	29,979	0	0	0
10676900.....	HIDALGO.....	TX.....		01/20/2009....	03/31/2014....	0	0	0	0	0	0	0	0	5,250	0	0	0
19700400.....	HIDALGO.....	TX.....		02/15/1994....	03/31/2014....	0	0	0	0	0	0	0	0	2,430	0	0	0
16000949.....	HOUSTON.....	TX.....		05/30/2012....	03/31/2014....	0	0	0	0	0	0	0	0	467,132	0	0	0
60713136.....	JONES.....	TX.....		04/03/2013....	03/31/2014....	0	0	0	0	0	0	0	0	20,000	0	0	0
16000933.....	LEWISVILLE.....	TX.....		09/15/2011....	03/31/2014....	0	0	0	0	0	0	0	0	101,547	0	0	0
19547200.....	ROBERTS.....	TX.....		07/13/1990....	03/31/2014....	0	0	0	0	0	0	0	0	6,000	0	0	0
40475000.....	ROBERTSON.....	TX.....		09/01/2012....	03/31/2014....	0	0	(2,069)	0	0	(2,069)	0	0	0	0	0	0
10669300.....	SAN PATRICIO.....	TX.....		07/20/2007....	03/31/2014....	0	0	0	0	0	0	0	0	7,957	0	0	0
12698000.....	SHERMAN.....	TX.....		09/01/2012....	03/31/2014....	0	0	0	0	0	0	0	0	0	0	0	0
81169602.....	TOM GREEN.....	TX.....		09/01/2012....	03/31/2014....	0	0	0	0	0	0	0	0	0	0	0	0
60713101.....	WILLIAMSON.....	TX.....		03/18/2013....	03/31/2014....	0	0	0	0	0	0	0	0	51,145	0	0	0
11620500.....	RICH.....	UT.....		09/01/2012....	03/31/2014....	0	0	11	0	0	11	0	0	0	0	0	0
160000801.....	ARLINGTON.....	VA.....		11/15/2007....	03/31/2014....	0	0	0	0	0	0	0	0	347,886	0	0	0
160000728.....	RICHMOND.....	VA.....		10/11/2007....	03/31/2014....	0	0	0	0	0	0	0	0	82,506	0	0	0
11612700.....	ADAMS.....	WA.....		06/24/2005....	03/31/2014....	0	0	0	0	0	0	0	0	25,600	0	0	0
11614000.....	ADAMS.....	WA.....		09/01/2012....	03/31/2014....	0	0	(1,151)	0	0	(1,151)	0	0	0	0	0	0
11626100.....	ADAMS.....	WA.....		09/26/2007....	03/31/2014....	0	0	0	0	0	0	0	0	50,789	0	0	0
11630900.....	ADAMS.....	WA.....		07/31/2008....	03/31/2014....	0	0	0	0	0	0	0	0	6,000	0	0	0
12655000.....	ADAMS.....	WA.....		09/01/2012....	03/31/2014....	0	0	(2,811)	0	0	(2,811)	0	0	0	0	0	0

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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
12655002.....	ADAMS.....	WA.....		09/01/2012....	03/31/2014....	0	0	(1,015)	0	0	(1,015)	0	0	0	0	0	0
19942400.....	ADAMS.....	WA.....		05/11/1998....	03/31/2014....	0	0	0	0	0	0	0	0	12,680	0	0	0
40471000.....	ADAMS.....	WA.....		09/01/2012....	03/31/2014....	0	0	(2,236)	0	0	(2,236)	0	0	45,326	0	0	0
60711120.....	ADAMS.....	WA.....		11/21/2011....	03/31/2014....	0	0	0	0	0	0	0	0	11,979	0	0	0
60712103.....	ADAMS.....	WA.....		02/27/2012....	03/31/2014....	0	0	0	0	0	0	0	0	42,637	0	0	0
60712204.....	ADAMS.....	WA.....		08/09/2012....	03/31/2014....	0	0	0	0	0	0	0	0	8,617	0	0	0
60712243.....	ADAMS.....	WA.....		09/25/2012....	03/31/2014....	0	0	0	0	0	0	0	0	29,129	0	0	0
19995300.....	BENTON.....	WA.....		09/25/2003....	03/31/2014....	0	0	0	0	0	0	0	0	11,054	0	0	0
19995400.....	BENTON.....	WA.....		09/25/2003....	03/31/2014....	0	0	0	0	0	0	0	0	11,616	0	0	0
19995500.....	BENTON.....	WA.....		09/25/2003....	03/31/2014....	0	0	0	0	0	0	0	0	14,205	0	0	0
60711182.....	BENTON.....	WA.....		01/13/2012....	03/31/2014....	0	0	0	0	0	0	0	0	50,491	0	0	0
60712173.....	BENTON.....	WA.....		08/13/2012....	03/31/2014....	0	0	0	0	0	0	0	0	181,991	0	0	0
60712282.....	BENTON.....	WA.....		11/29/2012....	03/31/2014....	0	0	0	0	0	0	0	0	40,228	0	0	0
60713117A.....	BENTON.....	WA.....		03/29/2013....	03/31/2014....	0	0	0	0	0	0	0	0	261,845	0	0	0
11622000.....	FRANKLIN.....	WA.....		09/01/2012....	03/31/2014....	0	0	(1,563)	0	0	(1,563)	0	0	0	0	0	0
11635700.....	FRANKLIN.....	WA.....		08/31/2009....	03/31/2014....	0	0	0	0	0	0	0	0	52,700	0	0	0
12634000.....	FRANKLIN.....	WA.....		09/01/2012....	03/31/2014....	0	0	(1,109)	0	0	(1,109)	0	0	48,018	0	0	0
12763000.....	FRANKLIN.....	WA.....		09/01/2012....	03/31/2014....	0	0	(645)	0	0	(645)	0	0	8,957	0	0	0
60712188.....	FRANKLIN.....	WA.....		07/30/2012....	03/31/2014....	0	0	0	0	0	0	0	0	27,990	0	0	0
60712253.....	FRANKLIN.....	WA.....		12/20/2012....	03/31/2014....	0	0	0	0	0	0	0	0	6,040	0	0	0
10076200.....	GRANT.....	WA.....		09/01/2012....	03/31/2014....	0	0	(9,609)	0	0	(9,609)	0	0	50,000	0	0	0
11612500.....	GRANT.....	WA.....		06/23/2005....	03/31/2014....	0	0	0	0	0	0	0	0	27,195	0	0	0
11616500.....	GRANT.....	WA.....		09/01/2012....	03/31/2014....	0	0	(5,629)	0	0	(5,629)	0	0	0	0	0	0
11617200.....	GRANT.....	WA.....		05/09/2006....	03/31/2014....	0	0	0	0	0	0	0	0	5,847	0	0	0
11617300.....	GRANT.....	WA.....		07/10/2006....	03/31/2014....	0	0	0	0	0	0	0	0	4,658	0	0	0
11620700.....	GRANT.....	WA.....		09/01/2012....	03/31/2014....	0	0	(10,859)	0	0	(10,859)	0	0	36,981	0	0	0
11622600.....	GRANT.....	WA.....		11/15/2007....	03/31/2014....	0	0	0	0	0	0	0	0	304,430	0	0	0
11632900.....	GRANT.....	WA.....		01/22/2009....	03/31/2014....	0	0	0	0	0	0	0	0	33,367	0	0	0
12753000.....	GRANT.....	WA.....		09/01/2012....	03/31/2014....	0	0	(1,884)	0	0	(1,884)	0	0	23,060	0	0	0
19941200.....	GRANT.....	WA.....		05/07/1998....	03/31/2014....	0	0	0	0	0	0	0	0	12,859	0	0	0
60711121.....	GRANT.....	WA.....		11/21/2011....	03/31/2014....	0	0	0	0	0	0	0	0	15,524	0	0	0
60711123.....	GRANT.....	WA.....		11/21/2011....	03/31/2014....	0	0	0	0	0	0	0	0	12,006	0	0	0
60711130.....	GRANT.....	WA.....		10/13/2011....	03/31/2014....	0	0	0	0	0	0	0	0	9,118	0	0	0
60712128.....	GRANT.....	WA.....		03/13/2012....	03/31/2014....	0	0	0	0	0	0	0	0	12,898	0	0	0
60712153.....	GRANT.....	WA.....		07/05/2012....	03/31/2014....	0	0	0	0	0	0	0	0	14,655	0	0	0
60713190.....	GRANT.....	WA.....		07/24/2013....	03/31/2014....	0	0	0	0	0	0	0	0	20,370	0	0	0
60713268.....	LEWIS.....	WA.....		10/11/2013....	03/31/2014....	0	0	0	0	0	0	0	0	19,816	0	0	0
10008500.....	LINCOLN.....	WA.....		12/09/2009....	03/31/2014....	0	0	0	0	0	0	0	0	19,266	0	0	0
60712236.....	OKANOGAN.....	WA.....		08/29/2012....	03/31/2014....	0	0	0	0	0	0	0	0	20,841	0	0	0
60712281.....	OKANOGAN.....	WA.....		11/29/2012....	03/31/2014....	0	0	0	0	0	0	0	0	104,575	0	0	0
60713218.....	OKANOGAN.....	WA.....		07/09/2013....	03/31/2014....	0	0	0	0	0	0	0	0	12,693	0	0	0
60713219.....	OKANOGAN.....	WA.....		07/09/2013....	03/31/2014....	0	0	0	0	0	0	0	0	28,600	0	0	0
60713135.....	STEVENS.....	WA.....		02/20/2013....	03/31/2014....	0	0	0	0	0	0	0	0	7,292	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
60713148.....	WALLA WALLA	WA .....	.....	04/08/2013....	03/31/2014....	0	0	0	0	0	0	0	0	34,500	0	0	0
10037000.....	WHITMAN	WA .....	.....	05/24/2010....	03/31/2014....	0	0	0	0	0	0	0	0	9,747	0	0	0
11610100.....	WHITMAN	WA .....	.....	12/14/2004....	03/31/2014....	0	0	0	0	0	0	0	0	4,281	0	0	0
11614800.....	WHITMAN	WA .....	.....	01/12/2006....	03/31/2014....	0	0	0	0	0	0	0	0	7,761	0	0	0
11618000.....	WHITMAN	WA .....	.....	07/06/2006....	03/31/2014....	0	0	0	0	0	0	0	0	5,271	0	0	0
11619600.....	WHITMAN	WA .....	.....	12/11/2006....	03/31/2014....	0	0	0	0	0	0	0	0	4,166	0	0	0
19955700.....	WHITMAN	WA .....	.....	03/30/1999....	03/31/2014....	0	0	0	0	0	0	0	0	4,450	0	0	0
19975000.....	WHITMAN	WA .....	.....	06/25/2001....	03/31/2014....	0	0	0	0	0	0	0	0	6,330	0	0	0
19994000.....	WHITMAN	WA .....	.....	07/28/2003....	03/31/2014....	0	0	0	0	0	0	0	0	6,037	0	0	0
60713160.....	YAKIMA	WA .....	.....	04/25/2013....	03/31/2014....	0	0	0	0	0	0	0	0	20,608	0	0	0
60713227.....	YAKIMA	WA .....	.....	07/17/2013....	03/31/2014....	0	0	0	0	0	0	0	0	3,017	0	0	0
60712110.....	IOWA	WI .....	.....	03/08/2012....	03/31/2014....	0	0	0	0	0	0	0	0	10,874	0	0	0
10661300.....	LAFAYETTE	WI .....	.....	12/01/2005....	03/31/2014....	0	0	0	0	0	0	0	0	6,405	0	0	0
10667000.....	LAFAYETTE	WI .....	.....	08/10/2006....	03/31/2014....	0	0	0	0	0	0	0	0	8,061	0	0	0
11011100.....	LAFAYETTE	WI .....	.....	10/16/2007....	03/31/2014....	0	0	0	0	0	0	0	0	125,000	0	0	0
12746000.....	LAFAYETTE	WI .....	.....	09/01/2012....	03/31/2014....	0	0	(1,963)	0	0	(1,963)	0	0	15,950	0	0	0
60712113.....	LAFAYETTE	WI .....	.....	03/29/2012....	03/31/2014....	0	0	0	0	0	0	0	0	5,219	0	0	0
60712164.....	LAFAYETTE	WI .....	.....	05/24/2012....	03/31/2014....	0	0	0	0	0	0	0	0	4,270	0	0	0
60712234.....	LAFAYETTE	WI .....	.....	10/10/2012....	03/31/2014....	0	0	0	0	0	0	0	0	20,572	0	0	0
60713301.....	LAFAYETTE	WI .....	.....	11/26/2013....	03/31/2014....	0	0	0	0	0	0	0	0	1,345	0	0	0
60713109.....	PORTAGE	WI .....	.....	03/19/2013....	03/31/2014....	0	0	0	0	0	0	0	0	28,655	0	0	0
12760000.....	WAUSHARA	WI .....	.....	09/01/2012....	03/31/2014....	0	0	(1,428)	0	0	(1,428)	0	0	8,730	0	0	0
60712294.....	WAUSHARA	WI .....	.....	01/11/2013....	03/31/2014....	0	0	0	0	0	0	0	0	19,052	0	0	0
10128700.....	WINNEBAGO	WI .....	.....	04/25/2002....	03/31/2014....	0	0	0	0	0	0	0	0	41,000	0	0	0
60712101.....	BIG HORN	WY .....	.....	02/29/2012....	03/31/2014....	0	0	0	0	0	0	0	0	17,541	0	0	0
10646600.....	LARAMIE	WY .....	.....	06/16/2004....	03/31/2014....	0	0	0	0	0	0	0	0	53,500	0	0	0
60713143.....	NATRONA	WY .....	.....	04/03/2013....	03/31/2014....	0	0	0	0	0	0	0	0	3,682	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						0	0	(327,124)	0	0	(327,124)	0	0	32,451,451	0	0	0
0599999. Total Mortgages.....						57,683,147	0	(339,103)	0	0	(339,103)	0	57,482,821	89,934,272	0	0	0

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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	
CUSIP Identification	Name or Description		3	4	Name of Vendor or General Partner	NAIC Design- nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
			City	State										
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
000000	00	0	AISLING CAPITAL II, L.P.....	WILMINGTON.....	DE.....	AISLING CAPITAL.....		01/01/2006.....	3	0	229,384	0	625,149	0.0
000000	00	0	AISLING CAPITAL III, L.P.....	WILMINGTON.....	DE.....	AISLING CAPITAL L.L.C.....		09/18/2008.....	3	0	614,211	0	2,997,159	0.0
000000	00	0	ALTARIS HEALTH PARTNERS II, L.P.....	WILMINGTON.....	DE.....	ALTARIS CAPITAL PARTNERS, L.L.C.....		05/02/2007.....	3	0	3,057,816	0	1,357,061	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	76,981	0	4,946,775	0.0
000000	00	0	APOLLO INVESTMENT FUND VII, L.P.....	WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VII, L.P.....		09/20/2007.....	3	0	177,721	0	5,650,272	0.0
000000	00	0	APOLLO INVESTMENT FUND VIII, LP.....	WILMINGTON.....	DE.....	APOLLO CAPITAL MANAGEMENT VIII, LLC.....		02/05/2014.....	3	170,956	214,300	0	14,441,394	0.0
000000	00	0	ASF VI.....		SCOTLAND.....	ASF VI GP LIMITED.....		12/27/2013.....	3	0	12,796,144	0	86,917,034	0.1
000000	00	0	AXA CO-INVESTMENT FUND IV-B.....		FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY EUROPE.....		03/26/2013.....	3	0	4,497,831	0	19,557,086	1.0
000000	00	0	AXA EARLY SECONDARY FUND V.....		UNITED KINGDOM.....	AXA PRIVATE EQUITY UK LIMITED.....		03/08/2013.....	3	0	(1,345,200)	0	35,092,029	0.1
000000	00	0	AXA EXPANSION FUND III.....		FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.....		03/11/2013.....	3	0	69,562	0	9,299,367	0.0
000000	00	0	AXA LBO FUND V.....	PARIS.....	FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.....		02/09/2012.....	3	0	2,722,338	0	29,793,020	0.0
000000	00	0	AXA SECONDARY FUND V L.P.....	SCOTLAND.....	SCOTLAND.....	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED.....		02/10/2011.....	3	0	841,643	0	29,074,353	0.1
000000	00	0	BRIDGEPOINT EUROPE IV, L.P.....	LONDON.....	ENGLAND.....	BRIDGEPOINT CAPITAL LTD.....		05/14/2008.....	3	0	1,691,566	0	2,290,598	0.0
			BROOKFIELD STRATEGIC REAL ESTATE PARTNERS US REGIONAL FUND B L.P.....											
000000	00	0		WILMINGTON.....	DE.....	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS GP LLC.....		07/02/2013.....	3	0	253,449	0	5,312,866	0.1
000000	00	0	CARLYLE PARTNERS V, L.P.....	WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....		05/15/2007.....	3	0	(20,026)	0	5,309,907	0.0
000000	00	0	DLJ INVESTMENT PARTNERS III, L.P.....	NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS, INC.....		05/16/2006.....	2	0	482,443	0	9,287,887	0.0
000000	00	0	DLJ MERCHANT BANKING PARTNERS III, C.V.....	NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS.....		01/22/2000.....	3	0	11,039	0	705,428	0.0
000000	00	0	DLJ MERCHANT BANKING PARTNERS IV, C.V.....	NEW YORK.....	NY.....	DLJ MERCHANT BANKING IV, LP.....		05/16/2006.....	3	0	8,454	0	280,024	0.0
000000	00	0	EN CAP ENERGY CAPITAL FUND VII, L.P.....	HOUSTON.....	TX.....	ENCAP EQUITY FUND VII GP, LP.....		09/19/2007.....	3	0	134,983	0	2,718,096	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	30,177	0	2,036,456	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	(1,622)	0	77,233	1.0
000000	00	0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.....	NEW YORK.....	NY.....	DLJ FUND PARTNERS, L.P.....		05/22/2007.....	3	0	(144,049)	0	13,588,678	1.0
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	222,427	0	1,057,368	0.0
000000	00	0	ICV PARTNERS II, L.P.....	WILMINGTON.....	DE.....	ICV ASSOCIATES II, LLC.....		02/16/2005.....	3	0	27,084	0	466,549	0.0
000000	00	0	INDIGO IV.....	LONDON.....	ENGLAND.....	INDIGO IV.....		09/30/2013.....	1	0	(81,498)	0	81,498	0.0
000000	00	0	IRONWOOD MEZZANINE FUND III, L.P.....	WILMINGTON.....	DE.....	IRONWOOD CAPITAL LIMITED.....		09/12/2012.....	3	0	445,386	0	5,933,845	0.0
000000	00	0	JBC FUND IV, L.P.....	CHICAGO.....	IL.....	THE JOHN BUCK COMPANY, LLC.....		08/01/2012.....	3	0	1,192,373	0	5,278,978	0.1
000000	00	0	KELSO INVESTMENT ASSOCIATES VIII, L.P.....	WILMINGTON.....	DE.....	KELSO GP VIII, L.P.....		07/20/2007.....	3	0	353,075	0	4,881,833	0.0
000000	00	0	LS POWER EQUITY PARTNERS II, L.P.....	WILMINGTON.....	DE.....	LS POWER EQUITY ADVISORS II, L.L.C.....		05/07/2007.....	3	0	646,724	0	2,533,649	0.0
000000	00	0	MADISON INTERNATIONAL REAL ESTATE LIQUIDITY FUND V, LP.....	WILMINGTON.....	DE.....	MADISON INTERNATIONAL HOLDINGS V LLC.....		10/18/2013.....	3	0	3,472,680	0	6,118,936	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	197,615	0	2,402,541	0.0
000000	00	0	MHR INSTITUTIONAL PARTNERS III, L.P.....	DELAWARE.....	MD.....	MHR INSTITUTIONAL ADVISORS III LLC.....		09/07/2006.....	3	0	360,000	0	7,374,395	0.0
000000	00	0	NAPIER PARK RAILCAR LEASE FUND, LLC.....	WILMINGTON.....	DE.....	NAPIER PARK GLOBAL CAPITAL LLC.....		05/23/2013.....	2	0	(350,212)	0	7,114,248	0.1
000000	00	0	NATURAL GAS PARTNERS IX, L.P.....	WILMINGTON.....	DE.....	NGP FUND IX.....		10/01/2007.....	2	0	17,533	0	1,347,107	0.0
000000	00	0	NATURAL GAS PARTNERS VIII, L.P.....	NEW YORK.....	NY.....	NATURAL GAS PARTNERS, L.P.....		11/16/2005.....	2	0	(13,917)	0	209,497	0.0
000000	00	0	NORMANDY REAL ESTATE FUND III, LP.....	WILMINGTON.....	DE.....	NORMANDY REAL ESTATE FUND III GP, LLC.....		10/22/2013.....	3	0	(755,892)	0	6,839,073	0.0
000000	00	0	OAK HILL CAPITAL PARTNERS III, L.P.....	CAYMAN ISLAND.....	CAYMAN ISLAND.....	OHCP GENPAR III, L.P.....		02/12/2008.....	3	0	(10,640)	0	5,286,816	0.0
000000	00	0	PROVIDENCE EQUITY PARTNERS VI, L.P.....	WILMINGTON.....	DE.....	PROVIDENCE EQUITY GP VI, LP.....		11/09/2006.....	3	0	(70,186)	0	2,725,434	0.0
000000	00	0	RIVERSIDE CAPITAL APPRECIATION FUND V, L.P.....	WILMINGTON.....	DE.....	RIVERSIDE PARTNERS L.L.C.....		05/14/2008.....	3	0	11,097	0	3,789,829	0.0
000000	00	0	STERLING INVESTMENT PARTNERS II, L.P.....	WESTPORT.....	CT.....	STERLING INVESTMENT ADVISORS MGMT.....		09/14/2005.....	3	0	(55,513)	0	40,852	0.0
000000	00	0	TRIMARAN FUND II, L.L.C.....	WILMINGTON.....	DE.....	TRIMARAN INVESTORS.....		04/14/2000.....	1	0	(102,458)	0	773,804	0.0
000000	00	0	VECTOR CAPITAL IV, L.P.....	WILMINGTON.....	DE.....	VECTOR CAPITAL PARTNERS IV, L.L.C.....		05/30/2007.....	3	0	831,367	0	7,981,836	0.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....										170,956	32,736,190	0	353,595,960	XXX.....

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 Designation	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	4									
		City	State									
Any Other Class of Asset - Unaffiliated												
000000 00 0	INVESTMENT IN ART OBJECTS.....	NEW YORK.....	NY.....	VARIOUS.....		01/01/1984....	0	0	475	0	0	100.0
4299999. Total - Any Other Class of Asset - Unaffiliated.....								0	475	0	0	XXX.....
4499999. Subtotal - Unaffiliated.....								170,956	32,736,665	0	353,595,960	XXX.....
4699999. Totals.....								170,956	32,736,665	0	353,595,960	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's (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 II, L.P.....	WILMINGTON.....	DE.....	AISLING CAPITAL.....	01/01/2006	03/31/2014	7,259,779	(379,674)	0	0	0	(379,674)	0	0	116,357	0	0	0	294,697
000000 00 0	AISLING CAPITAL III, L.P.....	WILMINGTON.....	DE.....	AISLING CAPITAL L.L.C.....	09/18/2008	03/31/2014	6,167,173	(875,398)	0	0	0	(875,398)	0	0	103,577	0	0	0	896,891
000000 00 0	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS L.P.....	WILMINGTON.....	DE.....	ALLIANCEBERNSTEIN REAL ESTATE MGMT G.P.....	11/18/2010	03/31/2014	25,216,412	(1,614,170)	0	0	0	(1,614,170)	0	0	3,156,198	0	0	0	3,326,632
000000 00 0	AMERICAN SECURITIES PARTNERS V, L.P.....	WILMINGTON.....	DE.....	AMERICAN SECURITIES ASSOCIATES V, L.L.C....	09/18/2008	03/31/2014	23,637,403	(1,526,516)	0	0	0	(1,526,516)	0	0	1,428,082	0	0	0	4,358,483
000000 00 0	APAX EUROPE V-A, L.P.....	WILMINGTON.....	DE.....	APAX EUROPE V GP CO. LTD.....	04/09/2001	03/31/2014	1,247,917	28,583	0	0	0	28,583	0	0	86,065	0	0	0	93,025
000000 00 0	APOLLO INVESTMENT FUND VI, L.P.....	WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VI, L.P.....	09/14/2005	03/31/2014	16,897,486	(141,354)	0	0	0	(141,354)	0	0	278,847	0	0	0	949,930
000000 00 0	APOLLO INVESTMENT FUND VII, L.P.....	WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VII, L.P.....	09/20/2007	03/31/2014	15,191,034	(95,085)	0	0	0	(95,085)	0	0	389,113	0	0	0	2,025,657
000000 00 0	AVALONBAY VALUE ADDED FUND, L.P.....	WILMINGTON.....	DE.....	AVALONBAY CAPITAL MANAGEMENT, INC.....	10/14/2004	03/31/2014	5,266,190	204,714	0	0	0	204,714	0	0	2,339,234	0	0	0	24,403
000000 00 0	AXA SECONDARY FUND V L.P.....	SCOTLAND.....	SCOTLAND..	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED	02/10/2011	03/31/2014	52,271,787	3,859,053	0	0	0	3,859,053	0	0	1,491,976	0	0	0	(187,500)
000000 00 0	B IV CAPITAL PARTNERS L.P.....	BOSTON.....	MA.....	DDJ CAPITAL MANAGEMENT LLC.....	01/13/2003	03/31/2014	556,865	(92,929)	0	0	0	(92,929)	0	0	183,997	0	0	0	0
000000 00 0	BANC FUND VI L.P.....	CHICAGO.....	IL.....	THE BANC FUNDS COMPANY LLC.....	07/17/2002	03/31/2014	5,576,945	565,208	0	0	0	565,208	0	0	1,875,000	0	0	0	0
000000 00 0	BROOKFIELD US REAL ESTATE OPPORTUNITY FUND II, L.P.....	WILMINGTON.....	DE.....	BROOKFIELD ASSET MANAGEMENT INC.....	12/06/2007	03/31/2014	2,156,837	(534,638)	0	0	0	(534,638)	0	0	1,622,197	0	0	0	1,595,557
000000 00 0	CARLYLE PARTNERS IV, L.P.....	WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....	11/11/2004	03/31/2014	13,635,925	(2,297,538)	0	0	0	(2,297,538)	0	0	1,225,501	0	0	0	3,481,113
000000 00 0	CARLYLE PARTNERS V, L.P.....	WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....	05/15/2007	03/31/2014	25,220,901	756,827	0	0	0	756,827	0	0	57,169	0	0	0	392,168
000000 00 0	CERBERUS INSTITUTIONAL PARTNERS, L.P. (SERIES 4)	WILMINGTON.....	DE.....	CERBERUS INSTITUTIONAL ASSOCIATES L.L.C.....	12/19/2006	03/31/2014	15,530,387	310,090	0	0	0	310,090	0	0	465,019	0	0	0	0
000000 00 0	CLAYTON & DUBILIER V, L.P.....	GREENWICH.....	CT.....	RICHARD A. EISNER & COMPANY.....	03/08/1995	03/31/2014	1,387,415	(251,693)	0	0	0	(251,693)	0	0	1,135,720	0	0	0	351,642
000000 00 0	CLAYTON, DUBLIER & RICE FUND VIII, L.P.....	CAYMAN ISLANDS	CAYMAN ISLAND	CLAYTON, DUBILIER & RICE, INC.....	02/12/2008	03/31/2014	21,517,463	1,984,794	0	0	0	1,984,794	0	0	562,041	0	0	0	1,599,011
000000 00 0	CPCR OPPORTUNITY FUND.....	NEW YORK.....	NY.....	CPCR OPPORTUNITY FUND, LLC.....	01/19/2001	03/31/2014	501,361	68,443	0	0	0	68,443	0	0	165,550	0	0	0	3,861
000000 00 0	CPCR OPPORTUNITY FUND II, LLC.....	NEW YORK.....	NY.....	CPC RESOURCES INC.....	01/31/2005	03/31/2014	168,411	32,908	0	69,426	0	(36,518)	0	0	3,476	0	0	0	18,515
000000 00 0	DDJ TOTAL RETURN LOAN FUND, L.P.....	WILMINGTON.....	DE.....	DDJ TOTAL RETURN LOAN FUND, L.P.....	11/11/2004	03/31/2014	961,319	64,912	0	0	0	64,912	0	0	605,616	0	0	0	5
000000 00 0	DLJ INVESTMENT PARTNERS III, L.P.....	NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS, INC.....	05/16/2006	03/31/2014	3,391,397	(77,066)	0	0	0	(77,066)	0	0	638,409	0	0	0	181,644
000000 00 0	DLJ MB OVERSEAS PARTNERS III, C.V.....	NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS.....	01/22/2000	03/31/2014	3,481,139	(1,383,948)	0	173,243	0	(1,557,191)	0	0	1,493,666	0	0	0	2,223,939
000000 00 0	DLJ MERCHANT BANKING PARTNERS IV, C.V.....	NEW YORK.....	NY.....	DLJ MERCHANT BANKING IV, LP.....	05/16/2006	03/31/2014	3,947,534	296,540	0	0	0	296,540	0	0	571,679	0	0	0	(276,259)

QE03.1

SCHEDULE BA - PART 3

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

QE03.2

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	EN CAP ENERGY CAPITAL FUND V, L.P.....	HOUSTON.....	TX.....	EN CAP INVESTMENTS LLC.....	06/22/2004	03/31/2014	1,950,055	(125,271)	0	0	0	(125,271)	0	0	112,471	0	0	0	229,585
000000 00 0	EQUITABLE DEAL FLOW FUND, L.P.....	WILMINGTON.....	DE.....	ALBION ALLIANCE.....	01/02/1986	03/31/2014	2,761,511	(474,577)	0	0	0	(474,577)	0	0	2,286,933	0	0	0	470,145
000000 00 0	EQUITABLE MANAGED ASSETS, L.P.....	VARIOUS.....	VARIOUS.....	ALBION ALLIANCE.....	01/02/1986	03/31/2014	72,452	(103)	0	0	0	(103)	0	0	72,348	0	0	0	0
000000 00 0	EVERCORE PARTNERS II, L.P.....	NEW YORK.....	NY.....	EVERCORE PARTNERS.....	04/28/1997	03/31/2014	2,257,445	200,666	0	729,681	0	(529,015)	0	0	362,996	0	0	0	459,494
000000 00 0	Foundation Capital Management III.....	MENLO PARK.....	CA.....	Foundation Capital Management III.....	10/01/2013	03/31/2014	1,992,148	(270,463)	0	644,480	0	(914,943)	0	0	648,264	0	0	0	1,155,746
000000 00 0	Foundation Capital Management IV.....	MENLO PARK.....	CA.....	Foundation Capital Management IV.....	10/01/2013	03/31/2014	10,733,348	74,762	0	0	0	74,762	0	0	592,121	0	0	0	634,599
000000 00 0	Foundation Capital Mgmt II.....	MENLO PARK.....	CA.....	Foundation Capital Mgmt II.....	10/01/2013	03/31/2014	4,480,896	1,418,601	0	0	0	1,418,601	0	0	721,501	0	0	0	0
000000 00 0	FRANCISCO PARTNERS.....	SAN FRANCISCO.....	CA.....	FRANCISCO INVESTMENT PARTNERS.....	11/16/2000	03/31/2014	3,393,159	523,003	0	0	0	523,003	0	0	338,810	0	0	0	15,190
000000 00 0	FRANCISCO PARTNERS II, L.P.....	SAN FRANCISCO.....	CA.....	FRANCISCO PARTNERS GP II.....	05/16/2006	03/31/2014	10,711,411	(625,368)	0	0	0	(625,368)	0	0	405,676	0	0	0	1,233,533
000000 00 0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES (2003) L.P.....	NEW YORK.....	NY.....	GCM GROSVENOR PRIVATE EQUITY.....	09/11/2003	03/31/2014	2,255,842	(262,735)	0	0	0	(262,735)	0	0	151,976	0	0	0	171,832
000000 00 0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P.....	NEW YORK.....	NY.....	GCM GROSVENOR PRIVATE EQUITY.....	02/16/2005	03/31/2014	12,898,374	(229,497)	0	0	0	(229,497)	0	0	125,131	0	0	0	113,872
000000 00 0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.....	NEW YORK.....	NY.....	DLJ FUND PARTNERS, L.P.....	05/22/2007	03/31/2014	41,337,238	(1,530,459)	0	0	0	(1,530,459)	0	0	1,362,940	0	0	0	2,632,682
000000 00 0	GREEN EQUITY INVESTORS IV L.P.....	LOS ANGELES.....	CA.....	LEONARD GREEN & PARTNERS.....	09/19/2002	03/31/2014	15,103,327	(1,155,440)	0	0	0	(1,155,440)	0	0	559,287	0	0	0	2,340,918
000000 00 0	GREEN EQUITY INVESTORS V, L.P.....	WILMINGTON.....	DE.....	GEI CAPITAL V, LLC.....	11/09/2006	03/31/2014	19,729,017	2,951,491	0	0	0	2,951,491	0	0	536,946	0	0	0	115,063
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	03/31/2014	26,002,566	(2,700,485)	0	0	0	(2,700,485)	0	0	67,307	0	0	0	(70,994)
000000 00 0	HYPERION PARTNERS, II, L.P.....	NEW YORK.....	NY.....	HYPERION PARTNERS.....	01/02/1995	03/31/2014	1,075	(1,075)	0	0	0	(1,075)	0	0	0	0	0	0	0
000000 00 0	Indigo IV.....	LONDON.....	ENGLAND.....	Indigo IV.....	10/01/2013	03/31/2014	499,902	123,596	0	327,195	0	(203,599)	0	0	42,396	0	0	0	159,663
000000 00 0	IRONWOOD MEZZANINE FUND L.P.(FKA: Ironbridge)	AVON.....	CT.....	IRONWOOD CAPITAL LIMITED.....	12/19/2002	03/31/2014	492,060	(56,195)	0	0	0	(56,195)	0	0	10,094	0	0	0	0
000000 00 0	KELSO INVESTMENT ASSOCIATES VII, L.P.....	WILMINGTON.....	DE.....	KELSO MEZZANINE LLC.....	09/25/2003	03/31/2014	4,741,801	(762,036)	0	0	0	(762,036)	0	0	1,078,202	0	0	0	728,352
000000 00 0	Kleinwort Benson European Mezzanine Fund III.....	LONDON.....	ENGLAND.....	Kleinwort Benson Euro Mezz Fund III.....	10/01/2013	03/31/2014	541,250	(118,139)	0	0	0	(118,139)	0	0	6	0	0	0	142,105
000000 00 0	LS POWER EQUITY PARTNERS II, L.P.....	WILMINGTON.....	DE.....	LS POWER EQUITY ADVISORS II, L.L.C.....	05/07/2007	03/31/2014	9,492,431	329,672	0	0	0	329,672	0	0	204,258	0	0	0	77,897
000000 00 0	MADISON MARQUETTE RETAIL ENHANCEMENT FD. L.L.C.....	WILMINGTON.....	DE.....	MADISON MARQUETTE FUND GP, L.L.C.....	04/20/2007	03/31/2014	13,688,653	554,232	0	0	0	554,232	0	0	72,633	0	0	0	(57,973)
000000 00 0	MASON WELLS BUYOUT FUND II LTD.....	MILWAUKEE.....	WI.....	MASON WELLS, INC.....	09/14/2005	03/31/2014	6,637,530	581,561	0	0	0	581,561	0	0	184,303	0	0	0	254,700
000000 00 0	MERCED PARTNERS L.P.....	WILMINGTON.....	DE.....	EBF & ASSOCIATES, L.P.....	11/03/2003	03/31/2014	138,307	11,601	0	0	0	11,601	0	0	149,907	0	0	0	0
000000 00 0	MHR INSTITUTIONAL PARTNERS III, L.P.....	DELAWARE.....	MD.....	MHR INSTITUTIONAL ADVISORS III LLC.....	09/07/2006	03/31/2014	18,127,372	(358,673)	0	0	0	(358,673)	0	0	2,035,761	0	0	0	564,723
000000 00 0	NATURAL GAS PARTNERS IX, L.P.....	WILMINGTON.....	DE.....	NGP FUND IX.....	10/01/2007	03/31/2014	19,068,347	1,712,448	0	0	0	1,712,448	0	0	1,968,530	0	0	0	2,576,104
000000 00 0	NATURAL GAS PARTNERS VIII, L.P.....	NEW YORK.....	NY.....	NATURAL GAS PARTNERS, L.P.....	11/16/2005	03/31/2014	10,552,229	(58,376)	0	0	0	(58,376)	0	0	(674,808)	0	0	0	123,779
000000 00 0	NEW MOUNTAIN PARTNERS III, L.P.....	WILMINGTON.....	DE.....	NEW MOUTAIN INVESTMENT L.L.C.....	12/20/2007	03/31/2014	12,986,706	1,429,964	0	0	0	1,429,964	0	0	89,518	0	0	0	13,115
000000 00 0	NEW VENTURE PARTNERS IV, L.P.....	WILMINGTON.....	DE.....	NVPG IV LLC.....	05/08/2006	03/31/2014	7,446,946	51,956	0	0	0	51,956	0	0	459,782	0	0	0	315,764
000000 00 0	OAK HILL CAPITAL PARTNERS II, L.P.....	WILMINGTON.....	DE.....	OAK HILL CAPITAL MANAGEMENT, LLC.....	02/16/2005	03/31/2014	4,798,932	164,393	0	0	0	164,393	0	0	713,907	0	0	0	67,883
000000 00 0	OAK HILL CAPITAL PARTNERS III, L.P.....	CAYMAN ISLANDS	CAYMAN ISLAND	OHCP GENPAR III, L.P.....	02/12/2008	03/31/2014	15,682,725	408,652	0	0	0	408,652	0	0	14,303	0	0	0	(115,844)
000000 00 0	PEARLMARK MULTIFAMILY PARTNERS, L.L.C.....	CHICAGO.....	IL.....	TRANSWESTERN MULTIFAMILY PARTNERS GP.....	01/31/2007	03/31/2014	4,338,211	(156,477)	0	0	0	(156,477)	0	0	83,819	0	0	0	147,724
000000 00 0	PERRY PARTNERS, L.P.....	WILMINGTON.....	DE.....	PERRY CORP.....	07/01/1997	03/31/2014	557,607	3,360	0	0	0	3,360	0	0	78,031	0	0	0	0
000000 00 0	PROVIDENCE EQUITY PARTNERS VI, L.P.....	WILMINGTON.....	DE.....	PROVIDENCE EQUITY GP VI, L.P.....	11/09/2006	03/31/2014	20,980,914	(1,301,400)	0	0	0	(1,301,400)	0	0	1,793,425	0	0	0	2,727,031
000000 00 0	REDPOINT VENTURES I, L.P.....	MENLO PARK.....	CA.....	REDPOINT VENTURES I, L.P.....	09/30/2013	03/31/2014	967,158	0	0	491,799	0	(491,799)	0	0	249,521	0	0	0	908,174
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND V, L.P..	WILMINGTON.....	DE.....	RIVERSIDE PARTNERS L.L.C.....	05/14/2008	03/31/2014	18,014,818	650,483	0	0	0	650,483	0	0	1,170,750	0	0	0	(26,709)
000000 00 0	SPECTRUM EQUITY INVESTORS V, L.P.....	MENLO PARK.....	CA.....	APPLEGATE & COLLATOS, INC.....	05/18/2005	03/31/2014	4,256,970	620,433	0	0	0	620,433	0	0	324,928	0	0	0	650,827

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	SPROUT CAPITAL IX, L.P.....	NEW YORK.....	NY.....	SPROUT CAPITAL PARTNERS.....	09/22/2000	03/31/2014	945,408	(37,849)	0	0	0	(37,849)	0	0	257,938	0	0	0	245,847
000000 00 0	SPROUT CAPITAL VIII, L.P.....	NEW YORK.....	NY.....	SPROUT CAPITAL PARTNERS.....	05/07/1998	03/31/2014	62,159	(12,928)	0	0	0	(12,928)	0	0	49,231	0	0	0	0
000000 00 0	TECHNOLOGY CROSSOVER VENTURES V.....	WILMINGTON.....	DE.....	TECHNOLOGY CROSSOVER VENTURE PARTNERS	04/01/2004	03/31/2014	5,008,481	(476,545)	0	0	0	(476,545)	0	0	75,055	0	0	0	326,881
000000 00 0	VECTOR CAPITAL III, L.P.....	WILMINGTON.....	DE.....	VECTOR CAPITAL III, L.P.....	11/11/2004	03/31/2014	6,881,746	533,077	0	0	0	533,077	0	0	399,359	0	0	0	863,340
000000 00 0	VECTOR CAPITAL IV, L.P.....	WILMINGTON.....	DE.....	VECTOR CAPITAL PARTNERS IV, L.L.C.....	05/30/2007	03/31/2014	11,763,043	(1,011,900)	0	0	0	(1,011,900)	0	0	787,886	0	0	0	1,473,075
000000 00 0	Voyager Capital Fund I, L.P.....	SEATTLE.....	WA.....	Voyager Capital Fund I, L.P.....	01/01/1998	03/31/2014	2,148	(2,147)	0	0	0	(2,147)	0	0	0	0	0	0	0
000000 00 0	WARBURG PINCUS PRIVATE EQUITY IX.....	NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....	05/18/2005	03/31/2014	6,744,574	(17,594)	0	0	0	(17,594)	0	0	252,038	0	0	0	198,684
000000 00 0	WARBURG PINCUS PRIVATE EQUITY X, L.P.....	WILMINGTON.....	DE.....	WARBURG PINCUS & COMPANY.....	09/20/2007	03/31/2014	21,384,491	1,986,325	0	0	0	1,986,325	0	0	1,652,753	0	0	0	370,975
000000 00 0	WILLIS STEIN & PARTNERS III, L.P.....	WILMINGTON.....	DE.....	WILLIS STEIN & PARTNERS.....	04/11/2001	03/31/2014	1,070,506	198,900	0	0	0	198,900	0	0	402,374	0	0	0	33
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							634,742,369	1,685,507	0	2,435,824	0	(750,317)	0	0	42,265,096	0	0	0	43,591,229
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
859285 3A 8	STERLING AMERICAN III.....	NEW YORK.....	NY.....	SAP REAL ESTATE FUNDING.....	10/01/1999	03/31/2014	956,269	0	0	0	0	0	0	0	96,525	0	-	0	0
000000 00 0	E-WALK LLC.....	NEW YORK.....	NY.....	E-WALK INVESTORS, LLC.....	07/01/1997	03/31/2014	(2,808,135)	0	0	0	0	0	0	0	47,324	0	0	0	122,611
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							(1,851,866)	0	0	0	0	0	0	0	143,849	0	0	0	122,611
Any Other Class of Asset - Unaffiliated																			
000000 00 0	INVESTMENT IN ART OBJECTS.....	NEW YORK.....	NY.....	VARIOUS.....	01/01/1984	03/31/2014	8,897,053	0	0	0	0	0	0	213,109	405,450	0	192,341	192,341	0
4299999. Total - Any Other Class of Asset - Unaffiliated.....							8,897,053	0	0	0	0	0	0	213,109	405,450	0	192,341	192,341	0
4499999. Subtotal - Unaffiliated.....							641,787,556	1,685,507	0	2,435,824	0	(750,317)	0	213,109	42,814,395	0	192,341	192,341	43,713,840
4699999. Totals.....							641,787,556	1,685,507	0	2,435,824	0	(750,317)	0	213,109	42,814,395	0	192,341	192,341	43,713,840

QE03.3

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				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	DD	2	UNITED STATES OF AMERICA TREASURY.....	.....	..02/27/2014	DIRECT.....	.....	.....17,996,186	43,000,000	0	1.....
912803	DP	5	UNITED STATES OF AMERICA TREASURY.....	.....	..02/27/2014	DIRECT.....	.....	.....26,962,550	60,000,000	0	1.....
912810	PZ	5	U.S. TREASURY INFLATION INDEX.....	.....	...03/31/2014	CAPITALIZED INTEREST.....	.....	.....0	401,700	0	1.....
912810	QP	6	U.S. TREASURY INFLATION INDEX.....	.....	...03/31/2014	CAPITALIZED INTEREST.....	.....	.....0	2,163,950	0	1.....
912810	QV	3	U.S. TREASURY INFLATION INDEX.....	.....	...03/31/2014	CAPITALIZED INTEREST.....	.....	.....0	1,138,970	0	1.....
912810	RA	8	U.S. TREASURY INFLATION INDEX.....	.....	...03/31/2014	CAPITALIZED INTEREST.....	.....	.....0	91,250	0	1.....
912828	QV	5	U.S. TREASURY INFLATION INDEX.....	.....	...03/31/2014	CAPITALIZED INTEREST.....	.....	.....0	372,000	0	1.....
0599999. Total Bonds - U.S Government.....								44,958,736	107,167,870	0	XXX.....
Bonds - Industrial and Miscellaneous											
00130H	BH	7	AES CORP/VA.....	.....	..01/09/2014	BANK OF AMERICA.....	.....	.....218,531	185,000	3,659	3FE.....
001546	AR	1	AK STEEL CORP.....	.....	..01/06/2014	CHASE SECURITIES.....	.....	.....338,250	300,000	2,771	4FE.....
00165A	AD	0	AMC ENTERTAINMENT INC.....	.....	...03/27/2014	VARIOUS.....	.....	.....605,498	524,000	15,280	4FE.....
01449J	AH	8	ALERE INC.....	.....	..02/06/2014	JEFFERIES COMPANY INC.....	.....	.....220,000	200,000	2,256	4FE.....
03524B	AE	6	ANHEUSER-BUSCH INBEV FINANCE I.....	.....	..01/22/2014	BANK OF AMERICA.....	.....	.....9,997,500	10,000,000	0	1FE.....
03674P	AF	0	ANTERO RESOURCES FINANCE CORP.....	.....	...03/12/2014	VARIOUS.....	.....	.....108,416	101,000	694	4FE.....
053773	AN	7	AVIS BUDGET CAR RENTAL.....	.....	..01/07/2014	JPMORGAN CHASE BANK.....	.....	.....21,750	20,000	802	4FE.....
055381	AR	8	BE AEROSPACE INC.....	.....	..01/14/2014	MORGAN STANLEY.....	.....	.....11,000	10,000	202	3FE.....
05947U	6J	2	BANC OF AMERICA COMM MTGE INC.....	.....	..02/01/2014	CAPITALIZED INTEREST.....	.....	.....0	83,214	0	6FM.....
059511	BA	2	BANC OF AMERICA COMM MTGE INC.....	.....	...03/17/2014	VARIOUS.....	.....	.....1,076,055	1,076,055	0	1FM.....
06051G	FB	0	BANK OF AMERICA CORP.....	.....	..01/15/2014	BANK OF AMERICA.....	.....	.....29,978,100	30,000,000	0	1FE.....
06051G	FF	1	BANK OF AMERICA CORP.....	.....	...03/27/2014	BANK OF AMERICA.....	.....	.....19,925,000	20,000,000	0	2FE.....
06406H	CS	6	BANK OF NEW YORK MELLON.....	.....	..01/28/2014	CITIGROUP GLOBAL MARKETS INC.....	.....	.....9,963,500	10,000,000	0	1FE.....
07388V	AN	8	BEAR STEARNS COMM MTGE SECS.....	.....	..02/01/2014	CAPITALIZED INTEREST.....	.....	.....0	11,749	0	6FM.....
07388Y	BG	6	BEAR STEARNS COMM MTGE SECS.....	.....	..02/01/2014	CAPITALIZED INTEREST.....	.....	.....0	1,056	0	1FM.....
088611	AA	6	BI-LO LLC / BI-LO FINANCE CORP.....	.....	...03/27/2014	DEUTSCHE BANK SECURITIES, INC.....	.....	.....65,904	60,000	709	4FE.....
109478	AA	5	BRIGHTSTAR CORP.....	.....	..01/06/2014	JEFFERIES COMPANY INC.....	.....	.....388,500	350,000	3,510	3FE.....
12513G	AX	7	CDW LLC / CDW FINANCE CORP.....	.....	..02/05/2014	VARIOUS.....	.....	.....149,181	135,000	3,621	4FE.....
12623E	AH	4	CNH CAPITAL LLC.....	.....	..01/23/2014	DIRECT.....	.....	.....254,000	254,000	2,408	3FE.....
126304	AK	0	CSC HOLDINGS INC.....	.....	...02/27/2014	BANK OF AMERICA.....	.....	.....68,661	59,000	612	3FE.....
131477	AE	1	CALUMET SPECIALTY PRODUCTS PARTNERS LP.....	.....	...03/17/2014	CL KING.....	.....	.....205,119	185,000	6,697	4FE.....
131477	AG	6	CALUMET SPECIALTY PRODUCTS PARTNERS LP.....	.....	...03/24/2014	WELLS FARGO CORP CP.....	.....	.....27,719	25,000	951	4FE.....
13959R	AB	0	CAPELLA HEALTHCARE INC.....	.....	...03/31/2014	WELLS FARGO INSTITUTIONAL.....	.....	.....498,803	465,000	5,253	4FE.....
144577	AC	7	CARRIZO OIL & GAS INC.....	.....	..02/05/2014	CL KING.....	.....	.....10,794	10,000	276	4FE.....
156779	AK	6	CERIDIAN CORP.....	.....	..02/04/2014	GOLDMAN SACHS.....	.....	.....571,250	500,000	2,712	4FE.....
17121E	AE	7	CHRYSLER GROUP LLC / CG CO-IS.....	.....	..02/04/2014	BANK OF AMERICA.....	.....	.....216,500	200,000	2,311	4FE.....
18055#	AM	4	CLARION LION PROPERTIES FUND.....	.....	..02/14/2014	BANK OF AMERICA.....	.....	.....8,000,000	8,000,000	0	2Z.....
22282E	AD	4	COVANTA HOLDING CORP.....	.....	...03/26/2014	VARIOUS.....	.....	.....257,148	235,000	5,159	4FE.....
22545D	AN	7	CREDIT SUISSE MTGE CAP CERTS.....	.....	..02/01/2014	VARIOUS.....	.....	.....0	13,753	0	6FM.....
22545M	AN	7	CREDIT SUISSE MTGE CAP CERTS.....	.....	..02/01/2014	CAPITALIZED INTEREST.....	.....	.....0	86,526	0	1FM.....

QE04

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)
226373 AB 4	CRESTWOOD MIDSTREAM PARTNERS LP.....			.....	...02/19/2014	VARIOUS.....	.....	.....212,350	195,000	5,157	3FE.....
23331A BJ 7	DR HORTON INC.....			.....	...02/19/2014	WELLS FARGO WACHOVIA CORP.....	.....	.....220,000	220,000	0	3FE.....
25470X AB 1	DISH DBS CORP.....			.....	...02/13/2014	DEUTSCHE-ALEX BROWN, EUROPE.....	.....	.....185,200	160,000	5,880	3FE.....
25470X AP 0	DISH DBS CORP.....			.....	...02/05/2014	VARIOUS.....	.....	.....414,225	405,000	5,849	3FE.....
26209N AF 0	DRIVETIME ACCEPT AUTO.....			.....	...01/29/2014	JEFFERIES.....	.....	.....48,400	44,000	741	4FE.....
26985U AB 3	EAGLE ROCK ENERGY PARTNERS LP.....			.....	...03/03/2014	BANK OF AMERICA.....	.....	.....48,825	45,000	995	4FE.....
28336L BQ 1	EL PASO CORP.....			.....	...01/15/2014	CREDIT SUISSE.....	.....	.....159,250	140,000	980	3FE.....
29379V BB 8	ENTERPRISE PRODUCTS OPERATING.....			.....	...02/05/2014	CITIGROUP GLOBAL MARKETS INC.....	.....	.....9,981,100	10,000,000	0	2FE.....
29444U AK 2	EQUINIX INC.....			.....	...01/31/2014	VARIOUS.....	.....	.....154,088	140,000	2,302	3FE.....
29977H AB 6	EP ENERGY LLC / EP ENERGY FINANCE INC.....			.....	...02/04/2014	VARIOUS.....	.....	.....35,726	31,000	741	4FE.....
29977H AD 2	EP ENER/EVEREST ACQ FIN.....			.....	...03/20/2014	VARIOUS.....	.....	.....155,865	144,000	3,486	4FE.....
302106 AF 6	EXOPACK HOLDING CORP.....			.....	...02/21/2014	GOLDMAN SACHS.....	.....	.....421,922	385,000	8,876	4FE.....
30251G AH 0	FMG FINANCE PTY LTD.....			.....	...03/13/2014	VARIOUS.....	.....	.....255,733	232,000	6,047	3FE.....
31428X AY 2	FEDEX CORP.....			.....	...01/08/2014	VARIOUS.....	.....	.....39,941,943	40,000,000	8,871	2FE.....
315405 AM 2	FERRO CORP.....			.....	...03/27/2014	VARIOUS.....	.....	.....361,219	340,000	7,497	4FE.....
345838 AC 0	FOREST LABORATORIES INC.....			.....	...02/05/2014	VARIOUS.....	.....	.....452,610	450,000	365	3FE.....
361841 AA 7	GLP CAPITAL LP / GLP FINANCING II INC.....			.....	...03/21/2014	BANK OF AMERICA.....	.....	.....204,470	198,000	2,704	3FE.....
370334 BT 0	GENERAL MILLS INC.....			.....	...01/21/2014	MORGAN STANLEY DEAN WITTER.....	.....	.....14,976,000	15,000,000	0	2FE.....
37045X AG 1	GENERAL MOTORS FINANCIAL CO INC.....			.....	...02/07/2014	DIRECT.....	.....	.....598,916	596,000	3,733	3FE.....
404119 BL 2	HCA INC.....			.....	...01/06/2014	WELLS FARGO WACHOVIA CORP.....	.....	.....237,876	200,000	4,366	4FE.....
404119 BM 0	HCA INC.....			.....	...03/03/2014	VARIOUS.....	.....	.....530,344	530,000	0	3FE.....
428040 CG 2	HERTZ CORP.....			.....	...03/10/2014	BARCLAYS CAPITAL.....	.....	.....14,300	13,000	154	4FE.....
428040 CJ 6	HERTZ CORP.....			.....	...01/24/2014	VARIOUS.....	.....	.....155,268	145,000	2,646	4FE.....
431318 AJ 3	HILCORP ENERGY I LP/HILCORP F PRV CORP.....			.....	...01/08/2014	DEUTSCHE BANK SECURITIES, INC.....	.....	.....210,975	194,000	6,380	3FE.....
436440 AF 8	HOLOGIC INC.....			.....	...02/06/2014	GOLDMAN SACHS.....	.....	.....18,885	18,000	20	4FE.....
44352U AA 3	JM HUBER CORP.....			.....	...01/06/2014	WELLS FARGO INSTITUTIONAL.....	.....	.....23,150	20,000	373	3FE.....
451102 AY 3	ICAHN ENTERPRISES.....			.....	...02/04/2014	VARIOUS.....	.....	.....376,315	376,000	88	3FE.....
45169U AD 7	IGATE CORP.....			.....	...03/19/2014	RBC CAPITAL MARKETS.....	.....	.....194,000	194,000	0	4FE.....
459200 HU 8	INTERNATIONAL BUSINESS MACHINE.....			.....	...02/06/2014	BNP PARIBAS AMERICAS.....	.....	.....9,979,200	10,000,000	0	1FE.....
464592 AL 8	ISLE OF CAPRI CASINOS INC.....			.....	...01/21/2014	CREDIT SUISSE FIRST BOSTON.....	.....	.....190,750	175,000	4,860	4FE.....
46625M PV 5	JP MORGAN CHASE COMM MTGE.....			.....	...02/01/2014	CAPITALIZED INTEREST.....	.....	.....0	1,491	0	1FM.....
46627Q BG 2	JP MORGAN CHASE COMM MTGE.....			.....	...01/14/2014	CAPITALIZED INTEREST.....	.....	.....0	809,280	0	6FM.....
46630V AT 9	JP MORGAN CHASE COMM MTGE.....			.....	...02/01/2014	CAPITALIZED INTEREST.....	.....	.....0	38,194	0	1FM.....
48121@ AD 3	JRD HOLDINGS INC.....			.....	...03/27/2014	DIRECT.....	.....	.....8,000,000	8,000,000	0	2Z.....
500605 AE 0	KOPPERS INC.....			.....	...01/14/2014	OPPENHEIMER & CO.....	.....	.....81,563	75,000	755	4FE.....
501044 CY 5	KROGER CO/THE.....			.....	...01/23/2014	CITIGROUP GLOBAL MARKETS INC.....	.....	.....9,979,600	10,000,000	0	2FE.....
516806 AA 4	LAREDO PETROLEUM HOLDINGS INC.....			.....	...02/11/2014	VARIOUS.....	.....	.....139,873	125,000	5,452	4FE.....
526057 BT 0	LENNAR CORP.....			.....	...02/13/2014	RBC CAPITAL MARKETS.....	.....	.....866,580	858,000	751	3FE.....
536022 AC 0	LINN ENERGY LLC.....			.....	...03/10/2014	VARIOUS.....	.....	.....267,238	245,000	7,535	4FE.....
55303Q AA 8	MGM RESORTS INTERNATIONAL.....			.....	...02/04/2014	VARIOUS.....	.....	.....109,573	85,000	4,080	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)
563571 AH 1	MANITOWOC CO.....			...03/24/2014	CITIBANK, NEW YORK.....		16,931	15,000	517	4FE.....
56808R AD 8	MARINA DISTRICT FINANCE CO INC.....			...01/22/2014	BARCLAYS CAPITAL.....		162,750	150,000	6,666	4FE.....
57636Q AB 0	MASTERCARD INC.....			...03/26/2014	CITIGROUP GLOBAL MARKETS INC.....		21,897,654	21,992,000	0	1FE.....
58445M AM 4	MEDIACOM LLC/MEDIACOM CAPITAL.....			...02/12/2014	BANK OF AMERICA.....		258,600	240,000	183	4FE.....
609207 AB 1	MONDELEZ INTERNATIONAL INC.....			...01/09/2014	RBS GREENWICH CAPITAL.....		29,967,600	30,000,000	0	2FE.....
61750C AU 1	MORGAN STANLEY CAPITAL I.....			...02/01/2014	CAPITALIZED INTEREST.....		0	3,172	0	6FM.....
61750H AP 1	MORGAN STANLEY CAPITAL I.....			...02/01/2014	CAPITALIZED INTEREST.....		0	116,483	0	1FM.....
61754J AQ 1	MORGAN STANLEY CAPITAL I.....			...01/01/2014	CAPITALIZED INTEREST.....		0	85	0	6FM.....
62875F AB 4	NAI ENTERTAINMENT HOLDINGS LLC.....			...01/06/2014	CITIGROUP GLOBAL MARKETS INC.....		364,000	350,000	7,438	4FE.....
629377 BJ 0	NRG ENERGY INC.....			...02/28/2014	VARIOUS.....		94,038	85,000	1,164	4FE.....
674215 AC 2	OASIS PETROLEUM INC.....			...02/06/2014	VARIOUS.....		77,588	72,000	1,340	4FE.....
68235P AB 4	ONE GAS INC.....			...01/13/2014	MORGAN STANLEY DEAN WITTER.....		8,440,000	8,440,000	0	1FE.....
69336T AF 3	PHI INC.....			...03/06/2014	VARIOUS.....		503,718	501,000	0	4FE.....
70788T AC 1	PENN VIRGINIA RESOURCE PARTNE.....			...02/05/2014	VARIOUS.....		53,460	48,000	757	4FE.....
72147K AB 4	PILGRIMS PRIDE CORP.....			...01/10/2014	CREDIT SUISSE.....		256,444	235,000	1,542	4FE.....
74986@ AN 1	RREEF AMERICA REIT II.....			...01/15/2014	WELLS FARGO INSTITUTIONAL.....		13,000,000	13,000,000	0	1Z.....
75281A AL 3	RANGE RESOURCES CORP.....			...01/21/2014	CREDIT SUISSE.....		78,378	72,000	2,257	3FE.....
767754 BZ 6	RITE AID CORP.....			...01/03/2014	GOLDMAN SACHS.....		156,800	140,000	3,308	4FE.....
767754 CB 8	RITE AID CORP.....			...01/07/2014	GOLDMAN SACHS NEW YORK.....		208,588	185,000	5,961	3FE.....
78412F AP 9	SESI LLC.....			...03/10/2014	VARIOUS.....		37,720	34,000	413	3FE.....
784635 AP 9	SPX CORP.....			...01/09/2014	VARIOUS.....		15,921	14,000	355	3FE.....
82088K AB 4	SHEA HOMES LP / SHEA HOMES FUNDING CORP.....			...03/19/2014	VARIOUS.....		254,395	230,000	6,299	4FE.....
832248 AQ 1	SMITHFIELD FOODS INC.....			...02/04/2014	VARIOUS.....		199,425	170,000	446	3FE.....
83379# AC 9	SODEXO INC.....			...03/04/2014	CITIBANK, NEW YORK.....		10,000,000	10,000,000	0	2Z.....
84762L AN 5	SPECTRUM BRANDS INC.....			...02/13/2014	VARIOUS.....		833,000	773,000	12,790	4FE.....
852061 AF 7	SPRINT COMMUNICATIONS INC.....			...02/12/2014	SUN TRUST FIXED INCOME.....		59,415	51,000	36	4FE.....
858119 AR 1	STEEL DYNAMICS INC.....			...01/30/2014	VARIOUS.....		163,288	150,000	3,704	3FE.....
860370 AM 7	STEWART ENTERPRISES INC.....			...01/06/2014	WELLS FARGO INSTITUTIONAL.....		116,875	110,000	1,668	4FE.....
870738 AF 8	SWIFT ENERGY CO.....			...03/24/2014	VARIOUS.....		311,095	304,000	4,080	4FE.....
877249 AA 0	TAYLOR MORRISON COMMUNITIES INC.....			...03/24/2014	VARIOUS.....		204,304	185,000	6,395	4FE.....
89078W AD 1	TOPS HOLDING CORP / TOPS MARK PUB CORP.....			...02/06/2014	DIRECT.....		479,603	440,000	5,532	4FE.....
896818 AF 8	TRIUMPH GROUP INC.....			...01/15/2014	BARCLAYS CAPITAL.....		21,550	20,000	29	3FE.....
90131H AA 3	21ST CENTURY FOX AMERICA.....			...01/23/2014	DIRECT.....		10,475,104	10,537,000	132,298	2FE.....
907818 DV 7	UNION PACIFIC CORP.....			...01/07/2014	BARCLAYS CAPITAL.....		13,901,527	14,007,000	0	2FE.....
911365 AW 4	UNITED RENTALS NORTH AMERICA.....			...03/31/2014	VARIOUS.....		232,153	209,000	4,129	4FE.....
91879Q AK 5	VAIL RESORTS INC.....			...01/15/2014	CL KING.....		15,912	15,000	217	3FE.....
927804 FQ 2	VIRGINIA ELECTRIC AND POWER CO.....			...02/04/2014	UBS, AG.....		9,979,800	10,000,000	0	1FE.....
952355 AH 8	WEST CORP.....			...02/04/2014	DEUTSCHE BANK SECURITIES, INC.....		16,181	15,000	79	4FE.....
952355 AK 1	WEST CORP.....			...02/26/2014	VARIOUS.....		232,663	215,000	3,469	4FE.....
98212B AC 7	WPX ENERGY INC.....			...01/14/2014	BARCLAYS CAPITAL.....		64,575	60,000	18	3FE.....

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)
989194 AG 0	ZAYO GROUP LLC/ ZAYO CAPITAL INC.....			...03/04/2014	MORGAN STANLEY SERVICES.....		258,570	234,000	3,486	4FE.....
AC7939 49 2	COMMUNITY LOAN FUND OF NJ.....			...01/09/2014	DIRECT.....		125,000	125,000	0	4.....
097751 BH 3	BOMBARDIER INC.....		A.....	...03/31/2014	BANK OF AMERICA.....		648,000	648,000	0	3.....
136385 AT 8	CANADIAN NATURAL RESOURCES LTD.....		A.....	...03/26/2014	BANK OF AMERICA.....		12,494,625	12,500,000	0	2FE.....
50015Q AB 6	KODIAK OIL & GAS CORP.....		A.....	...02/04/2014	CREDIT SUISSE FIRST BOSTON.....		277,500	250,000	3,724	4FE.....
92912E AC 7	VALEANT PHARMACEUTICALS INTERN.....		I.....	...03/28/2014	BANK OF AMERICA.....		318,768	290,000	9,616	4FE.....
00928Q AF 8	AIRCATTLE LTD.....		R.....	...02/19/2014	BANK OF AMERICA.....		343,805	308,000	7,450	3FE.....
020564 AA 8	ALPEK SA DE CV.....		F.....	...01/24/2014	HSBC SECURITIES INC.....		4,854,478	5,124,000	44,195	2FE.....
458207 AH 0	INTELSAT JACKSON HOLDINGS LTD.....		F.....	...03/24/2014	VARIOUS.....		357,145	330,000	9,253	4FE.....
45824T AC 9	INTELSAT JACKSON HOLDINGS SA.....		F.....	...03/06/2014	VARIOUS.....		321,288	295,000	7,602	4FE.....
46115H AP 2	INTESA SANPAOLO SPA.....		F.....	...01/07/2014	CHASE SECURITIES.....		19,869,600	20,000,000	0	2FE.....
62947Q AR 9	NXP BV/NXP FUNDING LLC.....		R.....	...01/07/2014	CL KING.....		206,000	200,000	2,061	4FE.....
89153V AL 3	TOTAL CAPITAL INTERNATIONAL SA.....		F.....	...01/08/2014	BARCLAYS CAPITAL.....		14,887,350	15,000,000	0	1FE.....
G1591# AT 9	BRITVIC PLC.....		F.....	...02/20/2014	ROYAL BANK OF SCOTLAND.....		5,000,000	5,000,000	0	2Z.....
G4691* AQ 2	ARYZTA (IAWS).....		F.....	...02/05/2014	BANK OF AMERICA.....		18,000,000	18,000,000	0	2Z.....
Q0458* AB 5	AQUASURE FINANCE PTY.LTD.....		F.....	...02/27/2014	HSBC BANK USA, N.A.....		30,000,000	30,000,000	0	2Z.....
3899999. Total Bonds - Industrial and Miscellaneous.....							414,493,695	415,405,058	462,034	XXX.....
8399997. Total Bonds - Part 3.....							459,452,431	522,572,928	462,034	XXX.....
8399999. Total Bonds.....							459,452,431	522,572,928	462,034	XXX.....
Preferred Stocks - Industrial and Miscellaneous										
74460W 60 2	PUBLIC STORAGE INC.....			...03/10/2014	WELLS FARGO WACHOVIA CORP.....	248,000,000	5,580,000	0.00	0	P1LFE.....
74460W 84 2	PUBLIC STORAGE INC.....			...03/10/2014	BANK OF AMERICA.....	576,000,000	14,400,000	0.00	0	P2LFE.....
8499999. Total Preferred Stocks - Industrial and Miscellaneous.....							19,980,000	XXX.....	0	XXX.....
8999997. Total Preferred Stocks - Part 3.....							19,980,000	XXX.....	0	XXX.....
8999999. Total Preferred Stocks.....							19,980,000	XXX.....	0	XXX.....
Common Stocks - Industrial and Miscellaneous										
21240D 10 7	CONTROL4 CORP.....			...02/27/2014	MERRILL LYNCH INC.....	38,198,000	844,749	XXX.....	0	L.....
29404K 10 6	ENVESTNET INC.....			...02/18/2014	BARCLAYS CAPITAL.....	30,995,000	1,344,873	XXX.....	0	L.....
43739Q 10 0	HOMEAWAY INC.....			...02/24/2014	MORGAN STANLEY.....	24,250,000	1,157,695	XXX.....	0	U.....
516806 10 6	LAREDO PETROLEUM HOLDINGS INC.....			...03/04/2014	MERRILL LYNCH INC.....	11,525,000	313,595	XXX.....	0	L.....
74876Y 10 1	QUINTILES TRANSNATIONAL HOLDINGS.....			...01/23/2014	MERRILL LYNCH INC.....	6,089,000	295,499	XXX.....	0	L.....
98933Q 10 8	ZELTIQ AESTHEHETICS INC.....			...01/23/2014	MERRILL LYNCH INC.....	15,385,000	357,086	XXX.....	0	L.....
98954A 10 7	ZILLOW INC.....			...03/04/2014	DEUTSCHE BANK SECURITIES, INC.....	4,092,000	346,936	XXX.....	0	L.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....							4,660,433	XXX.....	0	XXX.....
9799997. Total Common Stocks - Part 3.....							4,660,433	XXX.....	0	XXX.....
9799999. Total Common Stocks.....							4,660,433	XXX.....	0	XXX.....
9899999. Total Preferred and Common Stocks.....							24,640,433	XXX.....	0	XXX.....
9999999. Total Bonds, Preferred and Common Stocks.....							484,092,864	XXX.....	462,034	XXX.....

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

QE04.3

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)

Bonds - U.S. Government

QE05	3134A4	UM	4		01/15/2014	MATURITY.....		2,000,000	2,000,000	1,964,540	1,999,829	0	171	0	171	0	2,000,000	0	0	0	45,000	01/15/2014	1.....
	36202E	H5	1		03/01/2014	MBS PAYDOWN.....		1,716	1,716	1,723	1,716	0	0	0	0	0	1,716	0	0	0	14	05/20/2036	1.....
	36202E	W6	2		03/01/2014	MBS PAYDOWN.....		4,770,762	4,770,762	5,007,064	4,778,699	0	(7,937)	0	(7,937)	0	4,770,762	0	0	0	51,456	10/20/2038	1.....
	36202E	WF	2		03/01/2014	MBS PAYDOWN.....		1,019,813	1,019,813	1,067,776	1,021,094	0	(1,280)	0	(1,280)	0	1,019,813	0	0	0	11,219	09/20/2038	1.....
	36202E	XV	6		03/01/2014	MBS PAYDOWN.....		830,267	830,267	872,266	831,283	0	(1,017)	0	(1,017)	0	830,267	0	0	0	9,020	11/20/2038	1.....
	36203C	4X	7		03/01/2014	MBS PAYDOWN.....		48	48	49	48	0	0	0	0	0	48	0	0	0	1	06/15/2026	1.....
	36203C	5X	6		03/01/2014	MBS PAYDOWN.....		7	7	7	7	0	0	0	0	0	7	0	0	0	0	05/15/2026	1.....
	36204J	UL	8		03/01/2014	MBS PAYDOWN.....		327	327	333	327	0	0	0	0	0	327	0	0	0	4	09/15/2026	1.....
	36204U	2V	2		03/01/2014	MBS PAYDOWN.....		70	70	74	70	0	0	0	0	0	70	0	0	0	1	12/15/2024	1.....
	36205K	2N	1		03/01/2014	MBS PAYDOWN.....		29	29	29	29	0	0	0	0	0	29	0	0	0	0	01/15/2027	1.....
	36205K	3D	2		03/01/2014	MBS PAYDOWN.....		286	286	301	286	0	0	0	0	0	286	0	0	0	4	01/15/2027	1.....
	36205K	6C	1		03/01/2014	MBS PAYDOWN.....		49	49	52	49	0	0	0	0	0	49	0	0	0	1	02/15/2027	1.....
	36205K	JK	9		03/01/2014	MBS PAYDOWN.....		2	2	2	2	0	0	0	0	0	2	0	0	0	0	12/15/2024	1.....
	36205K	ZH	8		03/01/2014	MBS PAYDOWN.....		4,768	4,768	5,021	4,799	0	(31)	0	(31)	0	4,768	0	0	0	71	01/15/2027	1.....
	36205L	3L	2		03/01/2014	MBS PAYDOWN.....		115	115	122	115	0	0	0	0	0	115	0	0	0	2	12/15/2024	1.....
	36205L	J4	3		03/01/2014	MBS PAYDOWN.....		58	58	61	58	0	0	0	0	0	58	0	0	0	1	12/15/2024	1.....
	36205L	J8	4		03/01/2014	MBS PAYDOWN.....		174	174	183	174	0	0	0	0	0	174	0	0	0	3	12/15/2024	1.....
	36205R	4B	0		03/01/2014	MBS PAYDOWN.....		6	6	7	6	0	0	0	0	0	6	0	0	0	0	06/15/2026	1.....
	36205S	CV	5		03/01/2014	MBS PAYDOWN.....		297	297	302	297	0	0	0	0	0	297	0	0	0	4	09/15/2026	1.....
	36205X	YK	4		03/01/2014	MBS PAYDOWN.....		7	7	7	7	0	0	0	0	0	7	0	0	0	0	12/15/2024	1.....
	36206A	H3	0		03/01/2014	MBS PAYDOWN.....		13	13	13	13	0	0	0	0	0	13	0	0	0	0	11/15/2024	1.....
	36206D	UK	1		03/01/2014	MBS PAYDOWN.....		10	10	10	10	0	0	0	0	0	10	0	0	0	0	08/15/2026	1.....
	36206N	RK	3		03/01/2014	MBS PAYDOWN.....		235	235	240	235	0	0	0	0	0	235	0	0	0	3	05/15/2026	1.....
	36206P	2M	1		03/01/2014	MBS PAYDOWN.....		33	33	34	33	0	0	0	0	0	33	0	0	0	0	08/15/2026	1.....
	36206Q	4V	7		03/01/2014	MBS PAYDOWN.....		2,237	2,237	2,278	2,238	0	(1)	0	(1)	0	2,237	0	0	0	15	08/15/2026	1.....
	36206U	QQ	5		03/01/2014	MBS PAYDOWN.....		59	59	60	59	0	0	0	0	0	59	0	0	0	1	08/15/2026	1.....
	36206V	3A	3		03/01/2014	MBS PAYDOWN.....		44	44	45	44	0	0	0	0	0	44	0	0	0	1	08/15/2026	1.....
	36206V	RK	5		03/01/2014	MBS PAYDOWN.....		36	36	37	36	0	0	0	0	0	36	0	0	0	0	05/15/2026	1.....
	36206W	4Q	5		03/01/2014	MBS PAYDOWN.....		184	184	193	184	0	0	0	0	0	184	0	0	0	3	09/15/2026	1.....
	36206W	ZP	3		03/01/2014	MBS PAYDOWN.....		199	199	210	199	0	0	0	0	0	199	0	0	0	3	08/15/2026	1.....
	36206X	UX	9		03/01/2014	MBS PAYDOWN.....		565	565	575	565	0	0	0	0	0	565	0	0	0	8	08/15/2026	1.....
	36206Y	6P	1		03/01/2014	MBS PAYDOWN.....		12	12	12	12	0	0	0	0	0	12	0	0	0	0	09/15/2026	1.....
	36207B	VG	2		03/01/2014	MBS PAYDOWN.....		24	24	25	24	0	0	0	0	0	24	0	0	0	0	09/15/2026	1.....
	36207D	XG	6		03/01/2014	MBS PAYDOWN.....		90	90	92	90	0	0	0	0	0	90	0	0	0	1	09/15/2026	1.....
	36207E	DH	4		03/01/2014	MBS PAYDOWN.....		162	162	165	162	0	0	0	0	0	162	0	0	0	2	07/15/2026	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 Design- nation or Market Indicator (a)
36207F NR 8	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		55	55	56	55	0	0	0	0	0	55	0	0	0	1	09/15/2026	1.....
36207F Y9 6	GOVERNMENT NATL MTG ASSN.....			03/01/2014	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.....			03/01/2014	MBS PAYDOWN.....		41	41	42	41	0	0	0	0	0	41	0	0	0	1	08/15/2026	1.....
36207G DB 2	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/15/2026	1.....
36207H TH 0	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		38	38	38	38	0	0	0	0	0	38	0	0	0	0	05/15/2026	1.....
36207H U2 1	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		79	79	81	79	0	0	0	0	0	79	0	0	0	1	06/15/2026	1.....
36207H WG 8	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		26	26	26	26	0	0	0	0	0	26	0	0	0	0	07/15/2026	1.....
36207P BD 0	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		26	26	26	26	0	0	0	0	0	26	0	0	0	0	08/15/2026	1.....
36207Q VB 0	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		146	146	149	146	0	0	0	0	0	146	0	0	0	2	10/15/2026	1.....
36209J XT 3	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		121	121	120	121	0	0	0	0	0	121	0	0	0	1	05/15/2028	1.....
36211A N8 5	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		124	124	122	124	0	0	0	0	0	124	0	0	0	1	04/15/2029	1.....
36213C P2 0	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		379	379	389	379	0	0	0	0	0	379	0	0	0	4	04/15/2031	1.....
362150 LS 1	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		127	127	113	127	0	0	0	0	0	127	0	0	0	2	06/15/2016	1.....
362154 MU 7	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		557	557	522	557	0	0	0	0	0	557	0	0	0	7	04/15/2016	1.....
362161 PM 7	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		1,264	1,264	1,184	1,263	0	1	0	1	0	1,264	0	0	0	17	10/15/2016	1.....
362162 NT 2	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		1,947	1,947	1,728	1,944	0	3	0	3	0	1,947	0	0	0	26	02/15/2017	1.....
362162 W3 9	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		113	113	119	113	0	0	0	0	0	113	0	0	0	2	02/15/2020	1.....
362163 J7 3	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		1,185	1,185	1,110	1,184	0	1	0	1	0	1,185	0	0	0	16	09/15/2016	1.....
362163 VP 9	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		206	206	217	206	0	0	0	0	0	206	0	0	0	3	12/15/2018	1.....
362163 WG 8	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		273	273	243	273	0	0	0	0	0	273	0	0	0	4	01/15/2017	1.....
362164 WV 3	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		462	462	410	462	0	1	0	1	0	462	0	0	0	6	10/15/2016	1.....
362164 XF 7	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		43	43	39	43	0	0	0	0	0	43	0	0	0	1	11/15/2016	1.....
362165 JZ 6	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		703	703	659	703	0	0	0	0	0	703	0	0	0	9	10/15/2016	1.....
362166 C5 7	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		817	817	725	816	0	1	0	1	0	817	0	0	0	11	04/15/2017	1.....
36216B UV 9	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		30	30	27	30	0	0	0	0	0	30	0	0	0	0	11/15/2016	1.....
36216H A6 3	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		869	869	772	868	0	1	0	1	0	869	0	0	0	12	10/15/2016	1.....
36216L 3G 0	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		109	109	103	109	0	0	0	0	0	109	0	0	0	1	08/15/2016	1.....
36216N 3P 6	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		471	471	441	470	0	0	0	0	0	471	0	0	0	6	09/15/2016	1.....
36216N KK 8	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		286	286	268	285	0	0	0	0	0	286	0	0	0	4	09/15/2016	1.....
36216P PC 6	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		1,016	1,016	902	1,015	0	1	0	1	0	1,016	0	0	0	14	10/15/2016	1.....
36216S E2 4	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		508	508	476	508	0	0	0	0	0	508	0	0	0	7	07/15/2016	1.....
362170 TC 6	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		119	119	105	119	0	0	0	0	0	119	0	0	0	2	05/15/2017	1.....
362171 KN 9	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		475	475	429	474	0	0	0	0	0	475	0	0	0	7	03/15/2017	1.....
362171 V6 4	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		90	90	80	90	0	0	0	0	0	90	0	0	0	1	05/15/2017	1.....
362174 KW 3	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		89	89	79	89	0	0	0	0	0	89	0	0	0	1	04/15/2017	1.....
362175 SR 3	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		418	418	377	417	0	0	0	0	0	418	0	0	0	6	03/15/2017	1.....

QE05.1

SCHEDULE D - PART 4

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

QE05.2

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- nation 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																										
362176 J3 4	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		292	292	259	292	0	0	0	0	0	292	0	0	0	0	4	04/15/2017	1.....				
36217A QC 7	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		509	509	451	508	0	1	0	1	0	509	0	0	0	0	7	01/15/2017	1.....				
36217A QE 3	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		128	128	114	128	0	0	0	0	0	128	0	0	0	0	2	12/15/2016	1.....				
36217C GK 6	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		335	335	297	335	0	1	0	1	0	335	0	0	0	0	4	04/15/2017	1.....				
36217E KU 5	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		60	60	53	60	0	0	0	0	0	60	0	0	0	0	1	06/15/2017	1.....				
36217F 3Y 3	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		36	36	32	36	0	0	0	0	0	36	0	0	0	0	0	12/15/2016	1.....				
36217K KB 3	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		25	25	22	25	0	0	0	0	0	25	0	0	0	0	0	05/15/2017	1.....				
36217L YN 0	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		196	196	174	196	0	0	0	0	0	196	0	0	0	0	3	06/15/2017	1.....				
36217M ZB 3	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		228	228	206	227	0	0	0	0	0	228	0	0	0	0	3	02/15/2017	1.....				
36217N RJ 3	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		60	60	53	60	0	0	0	0	0	60	0	0	0	0	1	04/15/2017	1.....				
36217P RU 3	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		406	406	360	405	0	0	0	0	0	406	0	0	0	0	5	04/15/2017	1.....				
36217S C6 6	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		14	14	12	14	0	0	0	0	0	14	0	0	0	0	0	02/15/2017	1.....				
36217S JF 9	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		6	6	6	6	0	0	0	0	0	6	0	0	0	0	0	02/15/2017	1.....				
36217U BJ 4	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		70	70	62	70	0	0	0	0	0	70	0	0	0	0	1	03/15/2017	1.....				
36217V RZ 9	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		766	766	680	765	0	1	0	1	0	766	0	0	0	0	10	04/15/2017	1.....				
36217W VD 1	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		502	502	445	501	0	1	0	1	0	502	0	0	0	0	7	02/15/2017	1.....				
36217X WH 9	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		37	37	33	37	0	0	0	0	0	37	0	0	0	0	0	04/15/2017	1.....				
36218K M8 7	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		576	576	520	575	0	1	0	1	0	576	0	0	0	0	9	09/15/2017	1.....				
36218P MA 1	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		46	46	48	46	0	0	0	0	0	46	0	0	0	0	1	02/15/2020	1.....				
36218P QS 8	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		79	79	84	79	0	0	0	0	0	79	0	0	0	0	1	01/15/2020	1.....				
36218S J9 2	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		145	145	129	145	0	0	0	0	0	145	0	0	0	0	2	08/15/2017	1.....				
36218W B9 1	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		22	22	20	22	0	0	0	0	0	22	0	0	0	0	0	06/15/2017	1.....				
362192 RP 3	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		1,930	1,930	1,744	1,928	0	2	0	2	0	1,930	0	0	0	0	27	12/15/2018	1.....				
36241K XC 7	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		765,204	765,204	801,073	766,698	0	(1,494)	0	(1,494)	0	765,204	0	0	0	0	7,852	11/15/2038	1.....				
36294T 5B 7	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		2,168	2,168	2,184	2,168	0	0	0	0	0	2,168	0	0	0	0	21	11/15/2036	1.....				
36296Q L8 0	GOVERNMENT NATL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		280,177	280,177	294,055	280,326	0	(148)	0	(148)	0	280,177	0	0	0	0	2,559	03/15/2039	1.....				
649081 AA 4	NEW VALLEY GENERATION IV.....			01/15/2014	SINKING FUND REDEMPTION.....		540,096	540,096	538,217	539,129	0	967	0	967	0	540,096	0	0	0	0	12,657	01/15/2022	1FE.....				
912803 DD 2	UNITED STATES OF AMERICA TREASURY.....			02/27/2014	DIRECT.....		17,996,186	43,000,000	17,722,571	17,894,535	0	101,651	0	101,651	0	17,996,186	0	0	0	0	0	05/15/2038	1.....				
912803 DP 5	UNITED STATES OF AMERICA TREASURY.....			02/27/2014	DIRECT.....		26,962,550	60,000,000	25,210,826	26,835,721	0	126,829	0	126,829	0	26,962,550	0	0	0	0	0	11/15/2040	1.....				
912810 PZ 5	U.S. TREASURY INFLATION INDEX.....			02/28/2014	MBS PAYDOWN.....		0	247,200	315,090	157	0	(157)	0	(157)	0	0	0	0	0	0	2,137	01/15/2029	1.....				
912810 QP 6	U.S. TREASURY INFLATION INDEX.....			02/28/2014	MBS PAYDOWN.....		0	1,327,750	1,673,519	652	0	(652)	0	(652)	0	0	0	0	0	0	240	02/15/2041	1.....				
912810 QV 3	U.S. TREASURY INFLATION INDEX.....			02/28/2014	MBS PAYDOWN.....		0	703,030	702,895	216	0	(216)	0	(216)	0	0	0	0	0	0	57	02/15/2042	1.....				
912810 RA 8	U.S. TREASURY INFLATION INDEX.....			02/28/2014	MBS PAYDOWN.....		0	56,250	45,260	6	0	(6)	0	(6)	0	0	0	0	0	0	4	02/15/2043	1.....				
912828 QV 5	U.S. TREASURY INFLATION INDEX.....			02/28/2014	MBS PAYDOWN.....		0	229,000	228,900	93	0	(93)	0	(93)	0	0	0	0	0	0	497	07/15/2021	1.....				
0599999. Total Bonds - U.S Government.....							55,198,772	115,803,266	56,476,486	54,982,167	0	216,602	0	216,602	0	55,198,772	0	0	0	0	143,126	XXX...	..XXX...				

Bonds - All Other Government

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	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)
46513F YU 7	ISRAEL (STATE OF).....		F...	02/01/2014	MATURITY.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	8,696	02/01/2014	1.....
1099999. Total Bonds - All Other Government.....							1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	8,696	XXX...	..XXX...

Bonds - U.S. Special Revenue and Special Assessment

QE05.3	31283G	Z2	6	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		5,329	5,329	5,309	5,328	0	0	0	0	0	5,329	0	0	0	66	09/01/2027	1.....
	31283H	5J	0	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		37,540	37,540	37,862	37,547	0	(7)	0	(7)	0	37,540	0	0	0	271	01/01/2035	1.....
	31283H	BX	2	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		4,528	4,528	4,626	4,530	0	(1)	0	(1)	0	4,528	0	0	0	38	07/01/2028	1.....
	31283H	PQ	2	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		2,775	2,775	2,806	2,775	0	0	0	0	0	2,775	0	0	0	23	06/01/2031	1.....
	31283H	QB	4	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		2,326	2,326	2,349	2,326	0	0	0	0	0	2,326	0	0	0	24	12/01/2031	1.....
	31283H	SA	4	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		12,975	12,975	13,104	12,976	0	(1)	0	(1)	0	12,975	0	0	0	82	05/01/2032	1.....
	31283H	WY	7	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		1,013	1,013	1,027	1,014	0	0	0	0	0	1,013	0	0	0	9	06/01/2033	1.....
	31287L	FT	4	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		497	497	502	497	0	0	0	0	0	497	0	0	0	5	12/01/2031	1.....
	31287L	GU	0	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		617	617	623	617	0	0	0	0	0	617	0	0	0	8	12/01/2031	1.....
	31287L	R5	3	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		2,448	2,448	2,473	2,449	0	(1)	0	(1)	0	2,448	0	0	0	20	12/01/2031	1.....
	31287L	WE	8	FED HOME LOAN MTG CORP.....	.....	01/01/2014	MBS PAYDOWN.....		29,296	29,296	29,587	29,587	0	(291)	0	(291)	0	29,296	0	0	0	134	12/01/2031	1.....
	31287L	XB	3	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		353	353	357	353	0	0	0	0	0	353	0	0	0	3	12/01/2031	1.....
	31287L	ZY	1	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		128	128	129	128	0	0	0	0	0	128	0	0	0	1	12/01/2031	1.....
	31287M	NV	8	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		1,439	1,439	1,453	1,439	0	0	0	0	0	1,439	0	0	0	19	01/01/2032	1.....
	31287M	RS	1	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		4,267	4,267	4,310	4,268	0	0	0	0	0	4,267	0	0	0	39	01/01/2032	1.....
	31287M	UW	8	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		80	80	81	80	0	0	0	0	0	80	0	0	0	1	01/01/2032	1.....
	31287M	WB	2	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		1,399	1,399	1,413	1,399	0	0	0	0	0	1,399	0	0	0	7	01/01/2032	1.....
	31287N	5T	1	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		12,085	12,085	12,206	12,086	0	(1)	0	(1)	0	12,085	0	0	0	56	01/01/2032	1.....
	31287N	E4	6	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		2,138	2,138	2,184	2,138	0	0	0	0	0	2,138	0	0	0	32	01/01/2032	1.....
	31287N	GQ	5	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		228	228	230	228	0	0	0	0	0	228	0	0	0	2	01/01/2032	1.....
	31287P	F8	1	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		565	565	571	565	0	0	0	0	0	565	0	0	0	5	02/01/2032	1.....
	31287P	GE	7	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		697	697	703	697	0	0	0	0	0	697	0	0	0	6	02/01/2032	1.....
	31287P	S2	0	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		982	982	995	982	0	0	0	0	0	982	0	0	0	9	02/01/2032	1.....
	31287Q	JJ	1	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		2,435	2,435	2,459	2,435	0	0	0	0	0	2,435	0	0	0	22	03/01/2032	1.....
	31287Q	P9	6	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		139	139	140	139	0	0	0	0	0	139	0	0	0	1	03/01/2032	1.....
	31287Q	PM	7	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		354	354	358	354	0	0	0	0	0	354	0	0	0	3	03/01/2032	1.....
	31287Q	ZV	6	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		605	605	611	605	0	0	0	0	0	605	0	0	0	6	02/01/2032	1.....
	31287R	SY	6	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		34	34	34	34	0	0	0	0	0	34	0	0	0	0	04/01/2032	1.....
	31287V	6K	1	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		8,187	8,187	8,039	8,186	0	1	0	1	0	8,187	0	0	0	132	07/01/2032	1.....
	31287X	CB	0	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		378	378	371	378	0	0	0	0	0	378	0	0	0	4	08/01/2032	1.....
	31288B	EL	3	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		2,121	2,121	2,143	2,122	0	0	0	0	0	2,121	0	0	0	19	11/01/2032	1.....
	31288C	SX	0	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		64,036	64,036	64,673	64,044	0	(8)	0	(8)	0	64,036	0	0	0	323	12/01/2032	1.....
	31288C	TF	8	FED HOME LOAN MTG CORP.....	.....	03/01/2014	MBS PAYDOWN.....		1,268	1,268	1,280	1,268	0	0	0	0	0	1,268	0	0	0	12	12/01/2032	1.....

SCHEDULE D - PART 4

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

QE05.4

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)
31288C ZQ 7	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		4,288	4,288	4,331	4,288	0	0	0	0	0	4,288	0	0	0	39	12/01/2032	1
31288D ED 7	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		5,438	5,438	5,508	5,438	0	0	0	0	0	5,438	0	0	0	50	01/01/2033	1
31288D UH 0	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		5,574	5,574	5,694	5,574	0	(1)	0	(1)	0	5,574	0	0	0	37	11/01/2032	1
31288D UJ 6	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		23,650	23,650	24,160	23,653	0	(3)	0	(3)	0	23,650	0	0	0	335	11/01/2032	1
31288F 4Y 7	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		122	122	125	122	0	0	0	0	0	122	0	0	0	1	03/01/2033	1
31288F VE 1	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		1,350	1,350	1,369	1,350	0	0	0	0	0	1,350	0	0	0	16	02/01/2033	1
31288F W7 5	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		868	868	877	868	0	0	0	0	0	868	0	0	0	12	02/01/2033	1
31288F YD 0	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		23	23	23	23	0	0	0	0	0	23	0	0	0	0	03/01/2033	1
31288G 6D 9	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		1,021	1,021	1,043	1,021	0	0	0	0	0	1,021	0	0	0	14	03/01/2033	1
31288G HL 9	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		42	42	43	42	0	0	0	0	0	42	0	0	0	0	02/01/2033	1
31288G JV 5	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		3,314	3,314	3,347	3,314	0	0	0	0	0	3,314	0	0	0	31	03/01/2033	1
31288G YJ 5	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		93,150	93,150	94,176	93,164	0	(14)	0	(14)	0	93,150	0	0	0	654	03/01/2033	1
31288G YP 1	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		1,141	1,141	1,157	1,141	0	0	0	0	0	1,141	0	0	0	10	02/01/2033	1
31288H 7J 3	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		806	806	814	806	0	0	0	0	0	806	0	0	0	8	05/01/2033	1
31288H BW 9	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		1,073	1,073	1,097	1,074	0	0	0	0	0	1,073	0	0	0	11	04/01/2033	1
31288H D8 0	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		194	194	196	194	0	0	0	0	0	194	0	0	0	2	04/01/2033	1
31288H EJ 5	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		984	984	993	984	0	0	0	0	0	984	0	0	0	6	04/01/2033	1
31288H KW 9	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		84	84	85	84	0	0	0	0	0	84	0	0	0	1	04/01/2033	1
31288H PV 6	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		71	71	72	71	0	0	0	0	0	71	0	0	0	1	04/01/2033	1
31288H Q9 4	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		951	951	961	952	0	0	0	0	0	951	0	0	0	6	03/01/2033	1
31288H V3 1	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		800	800	808	800	0	0	0	0	0	800	0	0	0	7	05/01/2033	1
31288H XB 1	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		300	300	303	300	0	0	0	0	0	300	0	0	0	3	01/01/2033	1
31288J 2K 1	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		296	296	299	296	0	0	0	0	0	296	0	0	0	3	05/01/2033	1
31288J AG 1	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		162	162	164	162	0	0	0	0	0	162	0	0	0	2	05/01/2033	1
31288J D5 2	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		83	83	86	83	0	0	0	0	0	83	0	0	0	1	04/01/2033	1
31288J HD 1	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		351	351	358	351	0	0	0	0	0	351	0	0	0	4	05/01/2033	1
31288J JE 7	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		162	162	164	162	0	0	0	0	0	162	0	0	0	2	05/01/2033	1
31288J R9 9	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		41	41	42	41	0	0	0	0	0	41	0	0	0	0	04/01/2033	1
31288J UH 7	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		17,192	17,192	17,433	17,193	0	(1)	0	(1)	0	17,192	0	0	0	87	05/01/2033	1
31288J W5 1	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		63	63	63	63	0	0	0	0	0	63	0	0	0	1	05/01/2033	1
31288J YK 6	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		650	650	657	650	0	0	0	0	0	650	0	0	0	6	01/01/2033	1
31288J YL 4	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		235	235	237	235	0	0	0	0	0	235	0	0	0	2	02/01/2033	1
31288K B3 6	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		10,018	10,018	10,118	10,019	0	(1)	0	(1)	0	10,018	0	0	0	92	05/01/2033	1
31288K B8 5	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		72	72	74	72	0	0	0	0	0	72	0	0	0	1	06/01/2033	1
3128F5 KA 5	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		199	199	204	200	0	0	0	0	0	199	0	0	0	2	11/01/2025	1

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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)
3128F9 S9 2	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		19	19	20	19	0	0	0	0	0	19	0	0	0	0	03/01/2026	1
3128FL MH 3	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		64	64	65	64	0	0	0	0	0	64	0	0	0	1	02/01/2027	1
3128FV AZ 4	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		69	69	71	69	0	0	0	0	0	69	0	0	0	1	01/01/2028	1
3128FV KX 8	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	01/01/2028	1
3128FY RM 9	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		575	575	587	575	0	0	0	0	0	575	0	0	0	6	04/01/2028	1
3128HX S9 7	FED HOME LOAN MTG CORP			03/15/2014	MBS PAYDOWN		361,571	361,571	361,345	361,478	0	93	0	93	0	361,571	0	0	0	419	08/15/2042	1
3128K0 2T 9	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		411	411	402	411	0	0	0	0	0	411	0	0	0	3	12/01/2035	1
3128K0 K7 7	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		259	259	253	259	0	0	0	0	0	259	0	0	0	2	12/01/2035	1
3128K0 VA 8	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		15,623	15,623	15,284	15,622	0	1	0	1	0	15,623	0	0	0	142	12/01/2035	1
3128K1 LG 4	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		194	194	190	194	0	0	0	0	0	194	0	0	0	1	12/01/2035	1
3128K5 6N 7	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		185	185	188	185	0	0	0	0	0	185	0	0	0	1	06/01/2035	1
3128K6 G9 5	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		621	621	630	621	0	0	0	0	0	621	0	0	0	4	06/01/2035	1
3128K6 GH 7	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		601	601	609	601	0	0	0	0	0	601	0	0	0	5	06/01/2035	1
3128LX BR 0	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		42,969	42,969	43,338	42,976	0	(7)	0	(7)	0	42,969	0	0	0	345	07/01/2035	1
3128M4 J3 8	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		10,176	10,176	10,443	10,185	0	(9)	0	(9)	0	10,176	0	0	0	96	02/01/2037	1
3128M5 AR 1	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		24,269	24,269	22,565	24,231	0	38	0	38	0	24,269	0	0	0	147	03/01/2036	1
3128M5 CD 0	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		21,481	21,481	22,304	21,494	0	(13)	0	(13)	0	21,481	0	0	0	192	12/01/2033	1
3128M5 QZ 6	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		64,693	64,693	68,474	64,799	0	(105)	0	(105)	0	64,693	0	0	0	567	01/01/2038	1
3128NH 6F 5	FED HOME LOAN MTG CORP			03/01/2014	VARIOUS		5,911	5,911	5,951	5,911	0	0	0	0	0	5,911	0	0	0	22	03/01/2037	1
3128NH V4 2	FED HOME LOAN MTG CORP			03/01/2014	VARIOUS		362	362	365	362	0	0	0	0	0	362	0	0	0	2	03/01/2037	1
312913 X5 0	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		63,556	63,556	60,159	63,528	0	28	0	28	0	63,556	0	0	0	748	12/15/2022	1
312915 AX 9	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		102,223	102,223	82,254	102,094	0	129	0	129	0	102,223	0	0	0	1,008	04/15/2023	1
312915 FC 0	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		186,047	186,047	173,205	185,928	0	119	0	119	0	186,047	0	0	0	1,742	04/15/2023	1
31292G TP 1	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		558	558	570	558	0	0	0	0	0	558	0	0	0	6	09/01/2027	1
31292G V4 5	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		288	288	294	288	0	0	0	0	0	288	0	0	0	3	07/01/2028	1
31292G VT 0	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		48	48	49	48	0	0	0	0	0	48	0	0	0	0	06/01/2028	1
31292G WG 7	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		309	309	316	309	0	0	0	0	0	309	0	0	0	3	09/01/2028	1
31292G WT 9	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		353	353	361	353	0	0	0	0	0	353	0	0	0	3	10/01/2028	1
31292G X6 8	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		1,043	1,043	1,065	1,043	0	0	0	0	0	1,043	0	0	0	8	01/01/2029	1
31292G XD 3	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		505	505	516	505	0	0	0	0	0	505	0	0	0	4	11/01/2028	1
31292H M8 4	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		471	471	476	471	0	0	0	0	0	471	0	0	0	3	11/01/2031	1
31292H NF 7	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		18,090	18,090	18,270	18,094	0	(3)	0	(3)	0	18,090	0	0	0	158	01/01/2032	1
31292H P9 9	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		65	65	66	65	0	0	0	0	0	65	0	0	0	0	03/01/2032	1
31292H QQ 0	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		24,178	24,178	24,419	24,186	0	(8)	0	(8)	0	24,178	0	0	0	253	04/01/2032	1
31292H S8 8	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		3,495	3,495	3,539	3,496	0	(1)	0	(1)	0	3,495	0	0	0	32	01/01/2033	1
31292H SR 6	FED HOME LOAN MTG CORP			03/01/2014	MBS PAYDOWN		26,546	26,546	26,885	26,553	0	(7)	0	(7)	0	26,546	0	0	0	215	11/01/2032	1

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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)
QE05.6	31292H	SZ 8		03/01/2014	MBS PAYDOWN		1,258	1,258	1,271	1,259	0	0	0	0	0	1,258	0	0	0	11	12/01/2032	1
	31292H	UP 7		03/01/2014	MBS PAYDOWN		108,434	108,434	110,094	108,469	0	(36)	0	(36)	0	108,434	0	0	0	985	02/01/2033	1
	31292H	VU 5		03/01/2014	MBS PAYDOWN		2,713	2,713	2,748	2,714	0	(1)	0	(1)	0	2,713	0	0	0	24	04/01/2033	1
	31292H	WM 2		03/01/2014	MBS PAYDOWN		32,030	32,030	32,360	32,036	0	(6)	0	(6)	0	32,030	0	0	0	274	05/01/2033	1
	31292H	X3 3		03/01/2014	MBS PAYDOWN		94,137	94,137	95,207	94,157	0	(20)	0	(20)	0	94,137	0	0	0	759	08/01/2033	1
	31292H	XA 7		03/01/2014	MBS PAYDOWN		142,923	142,923	144,947	142,957	0	(34)	0	(34)	0	142,923	0	0	0	1,186	06/01/2033	1
	31292H	XB 5		03/01/2014	MBS PAYDOWN		48,998	48,998	50,422	49,025	0	(27)	0	(27)	0	48,998	0	0	0	313	06/01/2033	1
	31292H	YL 2		03/01/2014	MBS PAYDOWN		6,691	6,691	6,835	6,695	0	(4)	0	(4)	0	6,691	0	0	0	70	08/01/2033	1
	31292H	YT 5		03/01/2014	MBS PAYDOWN		63,514	63,514	64,236	63,528	0	(14)	0	(14)	0	63,514	0	0	0	469	09/01/2033	1
	31292H	ZM 9		03/01/2014	MBS PAYDOWN		21,005	21,005	21,246	21,010	0	(5)	0	(5)	0	21,005	0	0	0	165	10/01/2033	1
	31292K	6A 0		03/01/2014	MBS PAYDOWN		1,077,861	1,077,861	1,082,745	1,077,913	0	(52)	0	(52)	0	1,077,861	0	0	0	6,600	12/01/2040	1
	31293E	7		03/01/2014	MBS PAYDOWN		821	821	829	821	0	0	0	0	0	821	0	0	0	8	12/01/2028	1
	31293J	6A 2		03/01/2014	MBS PAYDOWN		62	62	62	62	0	0	0	0	0	62	0	0	0	1	01/01/2029	1
	31293J	ZB 8		03/01/2014	MBS PAYDOWN		56	56	57	56	0	0	0	0	0	56	0	0	0	1	02/01/2029	1
	31293L	KR 4		03/01/2014	MBS PAYDOWN		32	32	33	32	0	0	0	0	0	32	0	0	0	0	02/01/2029	1
	31293Q	T3 7		03/01/2014	MBS PAYDOWN		46	46	47	46	0	0	0	0	0	46	0	0	0	0	05/01/2029	1
	31293V	DL 3		03/01/2014	MBS PAYDOWN		654	654	668	654	0	0	0	0	0	654	0	0	0	6	07/01/2029	1
	31294E	JF 7		03/01/2014	MBS PAYDOWN		25	25	26	25	0	0	0	0	0	25	0	0	0	0	04/01/2030	1
	31296J	2F 2		03/01/2014	MBS PAYDOWN		495	495	502	495	0	0	0	0	0	495	0	0	0	5	07/01/2033	1
	31296J	C2 0		03/01/2014	MBS PAYDOWN		279	279	281	279	0	0	0	0	0	279	0	0	0	3	06/01/2033	1
	31296J	E7 7		03/01/2014	MBS PAYDOWN		3,507	3,507	3,542	3,507	0	0	0	0	0	3,507	0	0	0	19	06/01/2033	1
	31296J	GT 7		03/01/2014	MBS PAYDOWN		3,255	3,255	3,288	3,256	0	0	0	0	0	3,255	0	0	0	30	06/01/2033	1
	31296J	SB 3		03/01/2014	MBS PAYDOWN		69	69	70	69	0	0	0	0	0	69	0	0	0	1	06/01/2033	1
	31296J	VP 8		03/01/2014	MBS PAYDOWN		43,334	43,334	43,765	43,335	0	(2)	0	(2)	0	43,334	0	0	0	397	06/01/2033	1
	31296J	VQ 6		03/01/2014	MBS PAYDOWN		39,451	39,451	39,844	39,453	0	(2)	0	(2)	0	39,451	0	0	0	536	06/01/2033	1
	31296J	VR 4		03/01/2014	MBS PAYDOWN		5,689	5,689	5,746	5,689	0	0	0	0	0	5,689	0	0	0	52	06/01/2033	1
	31296J	VS 2		03/01/2014	MBS PAYDOWN		56,275	56,275	56,835	56,278	0	(3)	0	(3)	0	56,275	0	0	0	514	06/01/2033	1
	31296K	EQ 2		03/01/2014	MBS PAYDOWN		31,821	31,821	32,197	31,837	0	(16)	0	(16)	0	31,821	0	0	0	262	07/01/2033	1
	31296K	TN 3		03/01/2014	MBS PAYDOWN		2,228	2,228	2,261	2,229	0	(1)	0	(1)	0	2,228	0	0	0	16	07/01/2033	1
	31296L	5M 9		03/01/2014	MBS PAYDOWN		207	207	210	207	0	0	0	0	0	207	0	0	0	2	08/01/2033	1
	31296L	FD 8		03/01/2014	MBS PAYDOWN		157,035	157,035	158,891	157,074	0	(39)	0	(39)	0	157,035	0	0	0	1,388	08/01/2033	1
	31296L	JQ 5		03/01/2014	MBS PAYDOWN		100,653	100,653	101,843	100,660	0	(7)	0	(7)	0	100,653	0	0	0	455	08/01/2033	1
	31296M	6J 3		03/01/2014	MBS PAYDOWN		18,226	18,226	18,435	18,232	0	(6)	0	(6)	0	18,226	0	0	0	162	09/01/2033	1
	31296M	6U 8		03/01/2014	MBS PAYDOWN		1,469	1,469	1,501	1,469	0	0	0	0	0	1,469	0	0	0	15	09/01/2033	1
	31296M	GN 3		03/01/2014	MBS PAYDOWN		2,988	2,988	3,052	2,988	0	0	0	0	0	2,988	0	0	0	30	10/01/2032	1
	31296M	HH 5		03/01/2014	MBS PAYDOWN		32,218	32,218	32,584	32,220	0	(2)	0	(2)	0	32,218	0	0	0	156	09/01/2033	1

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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)
31296M L4	9	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....19,218	19,218	19,438	19,219	0	(1)	0	(1)	0	19,218	0	0	0	160	09/01/2033	1.....
31296M VC	0	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....25,775	25,775	26,330	25,777	0	(2)	0	(2)	0	25,775	0	0	0	130	09/01/2033	1.....
31296M VW	6	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....7,293	7,293	7,399	7,293	0	0	0	0	0	7,293	0	0	0	64	09/01/2033	1.....
31296N BE	6	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....29,576	29,576	29,926	29,578	0	(1)	0	(1)	0	29,576	0	0	0	246	10/01/2033	1.....
31296N DV	6	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....52,866	52,866	53,467	52,877	0	(11)	0	(11)	0	52,866	0	0	0	465	09/01/2033	1.....
31296N JW	8	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....289	289	294	289	0	0	0	0	0	289	0	0	0	3	09/01/2033	1.....
31296N RN	9	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....37,731	37,731	38,159	37,733	0	(2)	0	(2)	0	37,731	0	0	0	183	06/01/2033	1.....
31296Q HM	5	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....71,177	71,177	72,018	71,188	0	(11)	0	(11)	0	71,177	0	0	0	465	11/01/2033	1.....
31296Q SZ	4	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....10,913	10,913	11,037	10,914	0	(1)	0	(1)	0	10,913	0	0	0	59	11/01/2033	1.....
31296R QM	3	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....24,475	24,475	24,753	24,476	0	(1)	0	(1)	0	24,475	0	0	0	204	11/01/2033	1.....
31296S 3G	9	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....863	863	876	863	0	0	0	0	0	863	0	0	0	9	01/01/2034	1.....
31296T GJ	7	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....6,572	6,572	6,647	6,572	0	0	0	0	0	6,572	0	0	0	75	02/01/2034	1.....
31296T PN	8	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....80,670	80,670	81,624	80,670	0	0	0	0	0	80,670	0	0	0	459	02/01/2034	1.....
31296U PG	0	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....14,863	14,863	15,032	14,863	0	0	0	0	0	14,863	0	0	0	123	03/01/2034	1.....
31296U PU	9	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....6,717	6,717	6,796	6,717	0	0	0	0	0	6,717	0	0	0	56	03/01/2034	1.....
31296X 5W	1	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....126,621	126,621	128,084	126,621	0	0	0	0	0	126,621	0	0	0	1,476	05/01/2034	1.....
31296X 6P	5	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....69,183	69,183	69,982	69,183	0	0	0	0	0	69,183	0	0	0	571	05/01/2034	1.....
31296Y AK	9	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....5,001	5,001	5,059	5,001	0	0	0	0	0	5,001	0	0	0	42	05/01/2034	1.....
31297A VP	6	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....5,245	5,245	5,306	5,245	0	0	0	0	0	5,245	0	0	0	44	06/01/2034	1.....
31297B K7	6	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....3,908	3,908	3,953	3,908	0	0	0	0	0	3,908	0	0	0	33	06/01/2034	1.....
31297N KN	5	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....38,165	38,165	38,398	38,166	0	(1)	0	(1)	0	38,165	0	0	0	343	08/01/2035	1.....
31297Q ZY	8	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....649	649	635	649	0	0	0	0	0	649	0	0	0	5	06/01/2035	1.....
31297T MS	9	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....99,339	99,339	100,034	99,367	0	(27)	0	(27)	0	99,339	0	0	0	539	09/01/2035	1.....
31297U 5X	4	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....10,102	10,102	10,249	10,109	0	(7)	0	(7)	0	10,102	0	0	0	69	10/01/2034	1.....
31297U PG	9	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....65,286	65,286	65,742	65,288	0	(2)	0	(2)	0	65,286	0	0	0	327	10/01/2035	1.....
31297V UG	1	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....67,718	67,718	66,887	67,681	0	37	0	37	0	67,718	0	0	0	615	11/01/2035	1.....
31298M DQ	7	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....351	351	354	351	0	0	0	0	0	351	0	0	0	4	05/01/2031	1.....
31298R H4	1	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....871	871	880	871	0	0	0	0	0	871	0	0	0	8	07/01/2031	1.....
31298S PG	3	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....848	848	867	848	0	0	0	0	0	848	0	0	0	9	02/01/2029	1.....
31298W 2T	1	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....14	14	14	14	0	0	0	0	0	14	0	0	0	0	11/01/2031	1.....
31298W NG	6	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....122	122	123	122	0	0	0	0	0	122	0	0	0	1	11/01/2031	1.....
31298Y WM	9	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....990	990	1,000	990	0	0	0	0	0	990	0	0	0	9	12/01/2031	1.....
31335G LX	1	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....888	888	907	888	0	0	0	0	0	888	0	0	0	8	09/01/2025	1.....
31335G NJ	0	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....3,208	3,208	3,286	3,210	0	(2)	0	(2)	0	3,208	0	0	0	24	03/01/2026	1.....
31335H SA	2	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....47	47	49	47	0	0	0	0	0	47	0	0	0	0	01/01/2022	1.....
31335H X7	3	FED HOME LOAN MTG CORP.....	....	03/01/2014	MBS PAYDOWN.....	.....	.....890	890	910	891	0	0	0	0	0	890	0	0	0	9	06/01/2023	1.....

QE05.7

SCHEDULE D - PART 4

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

QE05.8

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)
3133T6 M9	9	FED HOME LOAN MTG CORP	....	03/01/2014	MBS PAYDOWN	.....	53,534	53,534	53,063	53,527	0	7	0	0	7	0	53,534	0	0	0	579	04/15/2026	1.....
313401 XK	2	FED HOME LOAN MTG CORP	....	03/01/2014	VARIOUS	.....	52	52	47	52	0	0	0	0	0	0	52	0	0	0	1	03/01/2017	1.....
313401 XQ	9	FED HOME LOAN MTG CORP	....	03/01/2014	VARIOUS	.....	81	81	72	81	0	0	0	0	0	0	81	0	0	0	2	04/01/2017	1.....
31340Y AE	9	FED HOME LOAN MTG CORP	....	03/15/2014	VARIOUS	.....	5,263	5,263	5,513	5,266	0	(2)	0	0	(2)	0	5,263	0	0	0	138	04/15/2019	1.....
31340Y BT	5	FED HOME LOAN MTG CORP	....	03/15/2014	VARIOUS	.....	10,593	10,593	9,748	10,547	0	46	0	0	46	0	10,593	0	0	0	252	06/15/2019	1.....
31340Y CX	5	FED HOME LOAN MTG CORP	....	03/15/2014	VARIOUS	.....	7,782	7,782	7,295	7,745	0	37	0	0	37	0	7,782	0	0	0	183	07/15/2019	1.....
313442 G8	2	FED HOME LOAN MTG CORP	....	03/01/2014	VARIOUS	.....	41	41	37	41	0	0	0	0	0	0	41	0	0	0	1	05/01/2017	1.....
313443 PG	2	FED HOME LOAN MTG CORP	....	02/01/2014	VARIOUS	.....	89	89	80	89	0	0	0	0	0	0	89	0	0	0	2	05/01/2017	1.....
31344M KB	6	FED HOME LOAN MTG CORP	....	03/01/2014	VARIOUS	.....	44	44	40	44	0	0	0	0	0	0	44	0	0	0	1	12/01/2016	1.....
31344S GF	9	FED HOME LOAN MTG CORP	....	03/01/2014	VARIOUS	.....	30	30	27	30	0	0	0	0	0	0	30	0	0	0	1	02/01/2017	1.....
31344X AT	4	FED HOME LOAN MTG CORP	....	03/01/2014	VARIOUS	.....	13	13	12	13	0	0	0	0	0	0	13	0	0	0	0	04/01/2017	1.....
31345G RL	9	FED HOME LOAN MTG CORP	....	03/01/2014	VARIOUS	.....	3,506	3,506	3,176	3,502	0	3	0	0	3	0	3,506	0	0	0	74	06/01/2018	1.....
31358R 4X	8	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	36,628	36,628	34,991	36,608	0	20	0	0	20	0	36,628	0	0	0	449	01/25/2023	1.....
31358T LW	7	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	39,884	39,884	36,491	39,854	0	30	0	0	30	0	39,884	0	0	0	440	02/25/2023	1.....
31359G UM	6	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	533,605	533,605	503,184	533,257	0	348	0	0	348	0	533,605	0	0	0	5,605	02/25/2024	1.....
313602 QB	3	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	1,800	1,800	1,796	1,800	0	0	0	0	0	0	1,800	0	0	0	28	04/25/2019	1.....
313637 FB	1	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	2,491	2,491	2,491	2,491	0	0	0	0	0	0	2,491	0	0	0	28	03/01/2028	1.....
313637 FH	8	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	2,789	2,789	2,789	2,789	0	0	0	0	0	0	2,789	0	0	0	31	07/01/2028	1.....
313637 LM	0	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	1,966	1,966	1,966	1,966	0	0	0	0	0	0	1,966	0	0	0	20	07/01/2029	1.....
31368H KA	0	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	6,447	6,447	6,389	6,446	0	1	0	0	1	0	6,447	0	0	0	77	11/01/2027	1.....
31368H KP	7	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	3,326	3,326	3,130	3,322	0	5	0	0	5	0	3,326	0	0	0	33	06/01/2029	1.....
31371E 6V	2	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	346	346	352	346	0	0	0	0	0	0	346	0	0	0	5	06/01/2025	1.....
31371F FR	8	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	3,046	3,046	3,097	3,047	0	(1)	0	0	(1)	0	3,046	0	0	0	57	02/01/2026	1.....
31371F J8	6	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	2,131	2,131	2,002	2,123	0	7	0	0	7	0	2,131	0	0	0	21	05/01/2026	1.....
31371F KE	1	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	979	979	996	980	0	0	0	0	0	0	979	0	0	0	13	05/01/2026	1.....
31371G 2R	0	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	61	61	62	61	0	0	0	0	0	0	61	0	0	0	1	10/01/2028	1.....
31371G BC	3	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	384	384	378	384	0	0	0	0	0	0	384	0	0	0	5	10/01/2027	1.....
31371G CX	6	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	20	20	20	20	0	0	0	0	0	0	20	0	0	0	0	11/01/2027	1.....
31371G DB	3	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	193	193	196	193	0	0	0	0	0	0	193	0	0	0	3	11/01/2027	1.....
31371G GT	1	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	8,584	8,584	8,723	8,585	0	(1)	0	0	(1)	0	8,584	0	0	0	108	01/01/2028	1.....
31371H DQ	8	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	1,798	1,798	1,808	1,798	0	0	0	0	0	0	1,798	0	0	0	18	01/01/2029	1.....
31371H GY	8	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	13,974	13,974	14,225	13,985	0	(11)	0	0	(11)	0	13,974	0	0	0	122	02/01/2029	1.....
31371H HQ	4	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	53	53	53	53	0	0	0	0	0	0	53	0	0	0	1	03/01/2029	1.....
31371H JY	5	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	4,704	4,704	4,748	4,705	0	(1)	0	0	(1)	0	4,704	0	0	0	37	04/01/2029	1.....
31371H NM	6	FED NATIONAL MTG ASSN	....	03/01/2014	MBS PAYDOWN	.....	294	294	276	294	0	0	0	0	0	0	294	0	0	0	3	06/01/2029	1.....

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 Design- nation or Market Indicator (a)
31371H QW 1	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		32	32	32	32	0	0	0	0	0	32	0	0	0	0	07/01/2029	1.....
31371H VJ 4	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		51	51	51	51	0	0	0	0	0	51	0	0	0	1	09/01/2029	1.....
31371H X8 6	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		313	313	294	312	0	0	0	0	0	313	0	0	0	3	09/01/2029	1.....
31371K 2Z 3	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		10,341	10,341	10,525	10,345	0	(4)	0	(4)	0	10,341	0	0	0	88	03/01/2033	1.....
31371K 3A 7	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		34,385	34,385	34,760	34,392	0	(7)	0	(7)	0	34,385	0	0	0	283	04/01/2033	1.....
31371K 4K 4	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		4,336	4,336	4,413	4,337	0	(2)	0	(2)	0	4,336	0	0	0	35	05/01/2033	1.....
31371K 4L 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		945	945	974	945	0	(1)	0	(1)	0	945	0	0	0	10	05/01/2033	1.....
31371K 5Z 0	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		8,405	8,405	8,556	8,409	0	(4)	0	(4)	0	8,405	0	0	0	75	06/01/2023	1.....
31371K 6C 0	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		100,320	100,320	102,137	100,357	0	(37)	0	(37)	0	100,320	0	0	0	878	06/01/2033	1.....
31371K VF 5	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		73,160	73,160	74,475	73,190	0	(30)	0	(30)	0	73,160	0	0	0	635	11/01/2032	1.....
31371K WH 0	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		8,235	8,235	8,177	8,233	0	1	0	1	0	8,235	0	0	0	71	12/01/2032	1.....
31371K XS 5	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		7,917	7,917	8,060	7,921	0	(3)	0	(3)	0	7,917	0	0	0	70	01/01/2023	1.....
31371K ZA 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		3,980	3,980	4,010	3,980	0	(1)	0	(1)	0	3,980	0	0	0	33	02/01/2033	1.....
31371L A6 6	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		17,418	17,418	17,487	17,420	0	(1)	0	(1)	0	17,418	0	0	0	153	08/01/2033	1.....
31371L DH 9	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		1,450	1,450	1,463	1,450	0	0	0	0	0	1,450	0	0	0	12	10/01/2033	1.....
31371L FY 0	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		3,531	3,531	3,564	3,532	0	(1)	0	(1)	0	3,531	0	0	0	29	12/01/2033	1.....
31371L HD 4	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		2,840	2,840	2,866	2,840	0	(1)	0	(1)	0	2,840	0	0	0	24	01/01/2034	1.....
31372B LU 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		154	154	156	154	0	0	0	0	0	154	0	0	0	2	01/01/2024	1.....
31373Q GN 0	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		5	5	5	5	0	0	0	0	0	5	0	0	0	0	03/01/2025	1.....
31373Q N3 6	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		22	22	23	22	0	0	0	0	0	22	0	0	0	0	04/01/2025	1.....
31373T 3E 8	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		569	569	592	569	0	0	0	0	0	569	0	0	0	8	05/01/2025	1.....
31373U ER 4	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		17	17	17	17	0	0	0	0	0	17	0	0	0	0	10/01/2025	1.....
31373U JT 5	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		818	818	832	818	0	0	0	0	0	818	0	0	0	9	01/01/2026	1.....
31373V K2 0	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		67	67	70	67	0	0	0	0	0	67	0	0	0	1	03/01/2025	1.....
31373W 5K 5	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		17	17	17	17	0	0	0	0	0	17	0	0	0	0	02/01/2025	1.....
31374B ZZ 4	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		99	99	103	99	0	0	0	0	0	99	0	0	0	1	06/01/2025	1.....
31374E BM 3	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		82	82	85	82	0	0	0	0	0	82	0	0	0	1	05/01/2025	1.....
31374F 6W 4	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		193	193	191	193	0	0	0	0	0	193	0	0	0	2	01/01/2027	1.....
31374G DK 0	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		74	74	73	74	0	0	0	0	0	74	0	0	0	1	03/01/2027	1.....
31374L GV 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		71	71	73	71	0	0	0	0	0	71	0	0	0	1	07/01/2025	1.....
31374T 2X 6	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		508	508	481	508	0	0	0	0	0	508	0	0	0	5	10/01/2029	1.....
31374T AK 5	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		3,915	3,915	3,978	3,916	0	(1)	0	(1)	0	3,915	0	0	0	43	06/01/2028	1.....
31374T DR 7	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		4,597	4,597	4,671	4,599	0	(1)	0	(1)	0	4,597	0	0	0	38	11/01/2028	1.....
31374T E3 9	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		74	74	76	75	0	0	0	0	0	74	0	0	0	1	11/01/2028	1.....
31374T HQ 5	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		726	726	738	726	0	0	0	0	0	726	0	0	0	7	12/01/2028	1.....
31374T NX 3	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		4,232	4,232	4,153	4,230	0	1	0	1	0	4,232	0	0	0	48	03/01/2029	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 Design- nation or Market Indicator (a)
31374T RM 3	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		7,020	7,020	6,596	7,009	0	11	0	11	0	7,020	0	0	0	66	05/01/2029	1.....
31374T RX 9	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		2,062	2,062	1,937	2,059	0	3	0	3	0	2,062	0	0	0	21	05/01/2029	1.....
31374T RZ 4	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		4,117	4,117	4,003	4,115	0	2	0	2	0	4,117	0	0	0	56	05/01/2029	1.....
31374T VN 6	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		48	48	48	48	0	0	0	0	0	48	0	0	0	0	07/01/2029	1.....
31375M XC 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		1,287	1,287	1,308	1,287	0	0	0	0	0	1,287	0	0	0	13	03/01/2026	1.....
31376E X5 4	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		19	19	19	19	0	0	0	0	0	19	0	0	0	0	09/01/2026	1.....
31376L GJ 7	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		36	36	35	36	0	0	0	0	0	36	0	0	0	0	01/01/2027	1.....
31376Q PQ 0	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		142	142	141	142	0	0	0	0	0	142	0	0	0	2	10/01/2026	1.....
31376T BB 2	FED NATIONAL MTG ASSN.....			03/01/2014	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.....			03/01/2014	MBS PAYDOWN.....		12	12	12	12	0	0	0	0	0	12	0	0	0	0	02/01/2027	1.....
31377C K9 3	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		43	43	40	43	0	0	0	0	0	43	0	0	0	0	01/01/2029	1.....
31377C M4 2	FED NATIONAL MTG ASSN.....			02/01/2014	MBS PAYDOWN.....		126	126	128	126	0	0	0	0	0	126	0	0	0	1	12/01/2027	1.....
31377X LR 6	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		19	19	18	19	0	0	0	0	0	19	0	0	0	0	05/01/2027	1.....
31378A A3 0	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		78	78	79	78	0	0	0	0	0	78	0	0	0	1	10/01/2027	1.....
31378B 5Q 3	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		446	446	440	446	0	0	0	0	0	446	0	0	0	5	10/01/2027	1.....
31378B 5V 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		250	250	247	250	0	0	0	0	0	250	0	0	0	3	10/01/2027	1.....
31378C B7 6	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		204	204	202	204	0	0	0	0	0	204	0	0	0	2	10/01/2027	1.....
31378C B9 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		112	112	110	112	0	0	0	0	0	112	0	0	0	1	10/01/2027	1.....
31378D T8 3	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		163	163	161	163	0	0	0	0	0	163	0	0	0	1	10/01/2027	1.....
31378D X3 9	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		474	474	467	474	0	0	0	0	0	474	0	0	0	6	12/01/2027	1.....
31378D X6 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		156	156	154	156	0	0	0	0	0	156	0	0	0	2	12/01/2027	1.....
31378D XW 5	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		866	866	854	866	0	0	0	0	0	866	0	0	0	10	12/01/2027	1.....
31378E Z3 5	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		80	80	79	80	0	0	0	0	0	80	0	0	0	1	10/01/2027	1.....
31378F G2 5	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		34	34	34	34	0	0	0	0	0	34	0	0	0	0	08/01/2027	1.....
31378F XP 5	FED NATIONAL MTG ASSN.....			03/01/2014	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.....			03/01/2014	MBS PAYDOWN.....		27	27	28	27	0	0	0	0	0	27	0	0	0	0	09/01/2027	1.....
31378J AR 8	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		11	11	11	11	0	0	0	0	0	11	0	0	0	0	09/01/2027	1.....
31378J EZ 6	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		57	57	58	57	0	0	0	0	0	57	0	0	0	1	10/01/2027	1.....
31378L CH 3	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		270	270	274	270	0	0	0	0	0	270	0	0	0	3	12/01/2027	1.....
31378L CK 6	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		712	712	702	712	0	0	0	0	0	712	0	0	0	8	12/01/2027	1.....
31378L CM 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		1,141	1,141	1,125	1,141	0	0	0	0	0	1,141	0	0	0	15	12/01/2027	1.....
31378L CS 9	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		206	206	203	206	0	0	0	0	0	206	0	0	0	2	12/01/2027	1.....
31378L JR 4	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		7	7	7	7	0	0	0	0	0	7	0	0	0	0	10/01/2027	1.....
31378L M6 6	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		350	350	345	350	0	0	0	0	0	350	0	0	0	4	12/01/2027	1.....
31378L ZR 6	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		155	155	153	155	0	0	0	0	0	155	0	0	0	2	12/01/2027	1.....
31378N ET 1	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		1,910	1,910	1,883	1,910	0	0	0	0	0	1,910	0	0	0	32	12/01/2027	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)
31378P	HR	7		03/01/2014	MBS PAYDOWN		556	556	565	556	0	0	0	0	0	556	0	0	0	7	11/01/2027	1
31378P	X3	2		03/01/2014	MBS PAYDOWN		111	111	113	111	0	0	0	0	0	111	0	0	0	2	11/01/2027	1
31378P	Z6	3		03/01/2014	MBS PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	01/01/2028	1
31378P	ZQ	9		03/01/2014	MBS PAYDOWN		110	110	109	110	0	0	0	0	0	110	0	0	0	1	12/01/2027	1
31378Q	4X	6		03/01/2014	MBS PAYDOWN		36	36	36	36	0	0	0	0	0	36	0	0	0	0	12/01/2027	1
31378Q	GX	3		03/01/2014	MBS PAYDOWN		3,514	3,514	3,466	3,514	0	1	0	1	0	3,514	0	0	0	41	12/01/2027	1
31378Q	LG	4		03/01/2014	MBS PAYDOWN		23	23	23	23	0	0	0	0	0	23	0	0	0	0	12/01/2027	1
31378Q	LQ	2		03/01/2014	MBS PAYDOWN		622	622	613	622	0	0	0	0	0	622	0	0	0	7	12/01/2027	1
31378Q	LU	3		03/01/2014	MBS PAYDOWN		1,512	1,512	1,491	1,512	0	0	0	0	0	1,512	0	0	0	16	12/01/2027	1
31378R	KF	5		03/01/2014	MBS PAYDOWN		295	295	299	295	0	0	0	0	0	295	0	0	0	4	12/01/2027	1
31378T	KC	8		03/01/2014	MBS PAYDOWN		27	27	26	27	0	0	0	0	0	27	0	0	0	0	12/01/2027	1
31378T	LY	9		03/01/2014	MBS PAYDOWN		115	115	117	115	0	0	0	0	0	115	0	0	0	1	12/01/2027	1
31379C	WJ	6		03/01/2014	MBS PAYDOWN		44	44	44	44	0	0	0	0	0	44	0	0	0	0	03/01/2028	1
31379D	F9	5		03/01/2014	MBS PAYDOWN		46	46	45	46	0	0	0	0	0	46	0	0	0	1	08/01/2027	1
31379L	VX	6		03/01/2014	MBS PAYDOWN		14	14	14	14	0	0	0	0	0	14	0	0	0	0	04/01/2028	1
31379N	X5	1		03/01/2014	MBS PAYDOWN		43	43	40	43	0	0	0	0	0	43	0	0	0	0	04/01/2028	1
31379U	BM	2		03/01/2014	MBS PAYDOWN		414	414	389	413	0	1	0	1	0	414	0	0	0	4	11/01/2028	1
3137AQ	WY	0		03/15/2014	MBS PAYDOWN		753,648	753,648	754,943	753,658	0	(10)	0	(10)	0	753,648	0	0	0	729	06/15/2032	1
3137AR	UB	0		03/15/2014	MBS PAYDOWN		493,961	493,961	493,961	493,961	0	0	0	0	0	493,961	0	0	0	464	04/15/2037	1
3137AS	RV	8		03/15/2014	MBS PAYDOWN		504,635	504,635	504,635	504,635	0	0	0	0	0	504,635	0	0	0	568	08/15/2042	1
31380C	PJ	1		03/01/2014	MBS PAYDOWN		444	444	451	444	0	0	0	0	0	444	0	0	0	4	08/01/2028	1
31380H	H7	5		03/01/2014	MBS PAYDOWN		121	121	116	121	0	0	0	0	0	121	0	0	0	1	09/01/2028	1
31380H	Q8	3		03/01/2014	MBS PAYDOWN		254	254	250	254	0	0	0	0	0	254	0	0	0	3	11/01/2028	1
31380L	F2	9		03/01/2014	MBS PAYDOWN		21	21	20	21	0	0	0	0	0	21	0	0	0	0	11/01/2028	1
31380Q	VP	9		03/01/2014	MBS PAYDOWN		1,213	1,213	1,213	1,213	0	0	0	0	0	1,213	0	0	0	8	11/01/2029	1
31380R	J2	2		03/01/2014	MBS PAYDOWN		133	133	128	133	0	0	0	0	0	133	0	0	0	1	02/01/2029	1
31380R	P6	6		03/01/2014	MBS PAYDOWN		274	274	279	274	0	0	0	0	0	274	0	0	0	3	12/01/2028	1
31380U	5W	4		03/01/2014	MBS PAYDOWN		116	116	109	116	0	0	0	0	0	116	0	0	0	1	11/01/2028	1
31380U	DD	7		03/01/2014	MBS PAYDOWN		29	29	28	29	0	0	0	0	0	29	0	0	0	0	11/01/2028	1
31380U	MK	1		03/01/2014	MBS PAYDOWN		161	161	152	161	0	0	0	0	0	161	0	0	0	2	12/01/2028	1
31380W	QH	0		03/01/2014	MBS PAYDOWN		68	68	64	68	0	0	0	0	0	68	0	0	0	1	01/01/2029	1
31380X	HK	1		03/01/2014	MBS PAYDOWN		45	45	42	45	0	0	0	0	0	45	0	0	0	0	12/01/2028	1
31380X	X6	4		03/01/2014	MBS PAYDOWN		174	174	164	174	0	0	0	0	0	174	0	0	0	2	12/01/2028	1
31380Y	B6	6		03/01/2014	MBS PAYDOWN		130	130	122	130	0	0	0	0	0	130	0	0	0	1	12/01/2028	1
31380Y	E5	5		03/01/2014	MBS PAYDOWN		1,866	1,866	1,753	1,864	0	1	0	1	0	1,866	0	0	0	10	12/01/2028	1
31380Y	E6	3		03/01/2014	MBS PAYDOWN		1,700	1,700	1,597	1,699	0	1	0	1	0	1,700	0	0	0	11	12/01/2028	1

QE05.11

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- nation or Market Indicator (a)
31380Y Q8 6	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		64	64	60	64	0	0	0	0	0	64	0	0	0	1	11/01/2028	1.....
31381A EC 1	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		3,234	3,234	3,039	3,232	0	2	0	2	0	3,234	0	0	0	32	12/01/2028	1.....
31381A VU 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		282	282	265	282	0	0	0	0	0	282	0	0	0	3	10/01/2028	1.....
31381B 2H 1	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		353	353	359	353	0	0	0	0	0	353	0	0	0	3	12/01/2028	1.....
31381B CU 1	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		459	459	431	458	0	0	0	0	0	459	0	0	0	3	12/01/2028	1.....
31381F XR 6	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		5	5	4	5	0	0	0	0	0	5	0	0	0	0	05/01/2029	1.....
31382D J8 8	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		55	55	53	55	0	0	0	0	0	55	0	0	0	1	01/01/2029	1.....
31382D WC 4	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		47	47	47	47	0	0	0	0	0	47	0	0	0	1	08/01/2029	1.....
31382D WF 7	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		40	40	40	40	0	0	0	0	0	40	0	0	0	0	08/01/2029	1.....
31382G P8 4	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		30	30	28	30	0	0	0	0	0	30	0	0	0	0	02/01/2029	1.....
31382J 5A 5	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		141	141	133	141	0	0	0	0	0	141	0	0	0	1	01/01/2029	1.....
31382K 2M 9	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		97	97	99	97	0	0	0	0	0	97	0	0	0	1	10/01/2029	1.....
31382K V7 0	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		113	113	106	113	0	0	0	0	0	113	0	0	0	1	06/01/2029	1.....
31382L UJ 3	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		603	603	566	603	0	0	0	0	0	603	0	0	0	6	02/01/2029	1.....
31382M DH 4	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		10,564	10,564	10,227	10,558	0	7	0	7	0	10,564	0	0	0	166	02/01/2029	1.....
31382N 3M 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		16	16	16	16	0	0	0	0	0	16	0	0	0	0	04/01/2029	1.....
31382N 4Z 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		5,036	5,036	4,732	5,034	0	2	0	2	0	5,036	0	0	0	50	02/01/2029	1.....
31382P QB 6	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		11	11	11	11	0	0	0	0	0	11	0	0	0	0	04/01/2029	1.....
31382Q B9 5	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		19	19	18	19	0	0	0	0	0	19	0	0	0	0	04/01/2029	1.....
31382R 3L 5	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		1,016	1,016	1,026	1,016	0	0	0	0	0	1,016	0	0	0	14	08/01/2029	1.....
31382R D6 7	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		225	225	211	225	0	0	0	0	0	225	0	0	0	2	06/01/2029	1.....
31382S 3J 8	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		39	39	36	39	0	0	0	0	0	39	0	0	0	0	03/01/2029	1.....
31382S E7 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		1,649	1,649	1,596	1,648	0	0	0	0	0	1,649	0	0	0	18	03/01/2029	1.....
31382T 4K 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		28	28	26	28	0	0	0	0	0	28	0	0	0	0	04/01/2029	1.....
31382U 4U 7	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		7	7	7	7	0	0	0	0	0	7	0	0	0	0	04/01/2029	1.....
31382V A2 0	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		32	32	30	32	0	0	0	0	0	32	0	0	0	0	04/01/2029	1.....
31382Y R8 3	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		197	197	198	197	0	0	0	0	0	197	0	0	0	2	05/01/2029	1.....
31383A G3 7	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		46	46	46	46	0	0	0	0	0	46	0	0	0	1	08/01/2029	1.....
31383A R6 8	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		12	12	11	12	0	0	0	0	0	12	0	0	0	0	05/01/2029	1.....
31383A XW 4	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		7,754	7,754	7,507	7,750	0	5	0	5	0	7,754	0	0	0	84	06/01/2029	1.....
31383C U9 4	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		816	816	824	816	0	0	0	0	0	816	0	0	0	10	08/01/2029	1.....
31383C VQ 5	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		234	234	236	234	0	0	0	0	0	234	0	0	0	3	08/01/2029	1.....
31383D MJ 9	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		99,248	99,248	100,210	99,254	0	(6)	0	(6)	0	99,248	0	0	0	623	09/01/2029	1.....
31383E 3F 6	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		36	36	34	36	0	0	0	0	0	36	0	0	0	0	06/01/2029	1.....
31383E LE 9	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		99	99	100	99	0	0	0	0	0	99	0	0	0	1	07/01/2029	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)
31383E RR 4	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		2	2	1	2	0	0	0	0	0	2	0	0	0	0	08/01/2029	1.....
31383F NP 9	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		391	391	367	391	0	0	0	0	0	391	0	0	0	4	07/01/2029	1.....
31383F RY 6	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		60	60	60	60	0	0	0	0	0	60	0	0	0	1	09/01/2029	1.....
31383J 7K 0	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		120	120	120	120	0	0	0	0	0	120	0	0	0	2	09/01/2029	1.....
31383J EG 1	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		416	416	418	416	0	0	0	0	0	416	0	0	0	5	08/01/2029	1.....
31383J N2 2	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		40	40	40	40	0	0	0	0	0	40	0	0	0	0	09/01/2029	1.....
31383K SR 9	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		11,294	11,294	11,403	11,294	0	(1)	0	(1)	0	11,294	0	0	0	141	07/01/2029	1.....
31383K ZG 5	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		1,575	1,575	1,590	1,575	0	0	0	0	0	1,575	0	0	0	20	07/01/2029	1.....
31383L H3 2	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		217	217	219	217	0	0	0	0	0	217	0	0	0	3	09/01/2029	1.....
31383L NA 9	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		116	116	109	116	0	0	0	0	0	116	0	0	0	1	07/01/2029	1.....
31383L U9 4	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		182	182	184	182	0	0	0	0	0	182	0	0	0	2	07/01/2029	1.....
31383M HQ 9	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		178	178	178	178	0	0	0	0	2	178	0	0	0	2	08/01/2029	1.....
31383M JB 0	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		1,554	1,554	1,570	1,555	0	0	0	0	0	1,554	0	0	0	10	09/01/2029	1.....
31383M VU 4	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		228	228	230	228	0	0	0	0	0	228	0	0	0	3	07/01/2029	1.....
31383M YU 1	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		8	8	8	8	0	0	0	0	0	8	0	0	0	0	08/01/2029	1.....
31383Q DV 3	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		168	168	169	168	0	0	0	0	0	168	0	0	0	2	08/01/2029	1.....
31383Q HX 5	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		10	10	9	10	0	0	0	0	0	10	0	0	0	0	08/01/2029	1.....
31383Q YV 0	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		71	71	72	71	0	0	0	0	0	71	0	0	0	1	09/01/2029	1.....
31383R 3A 8	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		172	172	174	172	0	0	0	0	0	172	0	0	0	2	08/01/2029	1.....
31383R 5Q 1	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		6	6	6	6	0	0	0	0	0	6	0	0	0	0	08/01/2029	1.....
31383R FB 3	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		334	334	337	334	0	0	0	0	0	334	0	0	0	5	08/01/2029	1.....
31383R FC 1	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		108	108	108	108	0	0	0	0	0	108	0	0	0	1	08/01/2029	1.....
31383R LH 3	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		386	386	365	386	0	0	0	0	0	386	0	0	0	4	08/01/2029	1.....
31383R X9 8	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		4,149	4,149	4,189	4,149	0	0	0	0	0	4,149	0	0	0	76	08/01/2029	1.....
31383S D6 4	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		3	3	3	3	0	0	0	0	0	3	0	0	0	0	08/01/2029	1.....
31383S FX 3	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		3,377	3,377	3,409	3,377	0	0	0	0	0	3,377	0	0	0	42	09/01/2029	1.....
31383S KK 5	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		122	122	122	122	0	0	0	0	0	122	0	0	0	2	12/01/2029	1.....
31383S PK 0	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		221	221	224	221	0	0	0	0	0	221	0	0	0	3	10/01/2029	1.....
31383S WW 6	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		109	109	111	109	0	0	0	0	0	109	0	0	0	1	10/01/2029	1.....
31383U VQ 5	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		32	32	33	32	0	0	0	0	0	32	0	0	0	0	09/01/2029	1.....
31384A SD 1	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		161	161	164	161	0	0	0	0	0	161	0	0	0	2	10/01/2029	1.....
31384A XM 5	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		229	229	233	229	0	0	0	0	3	229	0	0	0	3	10/01/2029	1.....
31384B 6Z 4	FED NATIONAL MTG ASSN.....			....	02/01/2014	MBS PAYDOWN.....		23,903	23,903	24,299	24,299	0	(396)	0	(396)	0	23,903	0	0	0	318	10/01/2029	1.....
31384D 5G 3	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		219	219	219	219	0	0	0	0	0	219	0	0	0	3	12/01/2029	1.....
31384D 7J 5	FED NATIONAL MTG ASSN.....			....	03/01/2014	MBS PAYDOWN.....		475	475	475	475	0	0	0	0	0	475	0	0	0	6	12/01/2029	1.....
31384D U5 9	FED NATIONAL MTG ASSN.....				03/01/2014	MBS PAYDOWN.....		791	791	791	791	0	0	0	0	0	791	0	0	0	10	11/01/2029	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)
31384E AB 6	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	4,220	4,220	4,219	4,220	0	0	0	0	0	4,220	0	0	0	27	12/01/2029	1.....
31384F RQ 2	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	173	173	173	173	0	0	0	0	0	173	0	0	0	2	11/01/2029	1.....
31384G RS 6	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	8	8	8	8	0	0	0	0	0	8	0	0	0	0	11/01/2029	1.....
31384P QD 0	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	94	94	89	94	0	0	0	0	0	94	0	0	0	1	01/01/2030	1.....
31384V 3F 7	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	268	268	272	268	0	0	0	0	0	268	0	0	0	3	06/01/2030	1.....
31384V M9 0	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	1,911	1,911	1,942	1,911	0	0	0	0	0	1,911	0	0	0	18	10/01/2029	1.....
31384V RR 5	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	148	148	150	148	0	0	0	0	0	148	0	0	0	2	10/01/2029	1.....
31384W K2 5	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	1,870	1,870	1,934	1,873	0	(2)	0	(2)	0	1,870	0	0	0	21	05/01/2031	1.....
31384W KY 5	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	805	805	832	805	0	0	0	0	0	805	0	0	0	8	05/01/2031	1.....
31385H 3P 5	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	1,521	1,521	1,548	1,521	0	(1)	0	(1)	0	1,521	0	0	0	12	12/01/2031	1.....
31385H 5A 6	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	149	149	149	149	0	0	0	0	0	149	0	0	0	2	01/01/2032	1.....
31385H QN 5	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	120	120	122	120	0	0	0	0	0	120	0	0	0	1	12/01/2029	1.....
31385W 4P 1	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	3,736	3,736	3,764	3,736	0	(1)	0	(1)	0	3,736	0	0	0	33	04/01/2033	1.....
31385X EC 7	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	65,802	65,802	65,340	65,792	0	11	0	11	0	65,802	0	0	0	570	06/01/2033	1.....
31385X F8 5	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	3,029	3,029	3,008	3,028	0	0	0	0	0	3,029	0	0	0	25	07/01/2033	1.....
31385X F9 3	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	13,592	13,592	13,696	13,594	0	(2)	0	(2)	0	13,592	0	0	0	115	07/01/2033	1.....
31385X JW 8	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	9,785	9,785	9,716	9,784	0	2	0	2	0	9,785	0	0	0	84	07/01/2033	1.....
31385X NR 4	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	83,830	83,830	84,609	83,848	0	(18)	0	(18)	0	83,830	0	0	0	716	10/01/2033	1.....
31386E K3 1	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	246	246	247	246	0	0	0	0	0	246	0	0	0	2	05/01/2031	1.....
31386W QR 2	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	5	5	5	5	0	0	0	0	0	5	0	0	0	0	03/01/2031	1.....
31386Y LA 0	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	545	545	553	545	0	0	0	0	0	545	0	0	0	5	04/01/2021	1.....
31387C XP 1	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	19	19	19	19	0	0	0	0	0	19	0	0	0	0	05/01/2031	1.....
31387E E8 6	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	1,433	1,433	1,442	1,433	0	0	0	0	0	1,433	0	0	0	14	07/01/2031	1.....
31387E ME 4	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	135	135	137	135	0	0	0	0	0	135	0	0	0	1	07/01/2031	1.....
31387H ZR 4	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	21	21	21	21	0	0	0	0	0	21	0	0	0	0	06/01/2031	1.....
31387S 2U 9	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	1,161	1,161	1,167	1,161	0	0	0	0	0	1,161	0	0	0	12	07/01/2031	1.....
31387X VK 8	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	262	262	263	262	0	0	0	0	0	262	0	0	0	3	09/01/2031	1.....
31388F NW 9	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	251	251	260	252	0	0	0	0	0	251	0	0	0	3	07/01/2031	1.....
31388G K8 3	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	28	28	28	28	0	0	0	0	0	28	0	0	0	0	09/01/2031	1.....
31388W XC 5	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	2,550	2,550	2,569	2,551	0	0	0	0	0	2,550	0	0	0	26	01/01/2032	1.....
31389C UJ 6	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	308	308	308	308	0	0	0	0	0	308	0	0	0	4	02/01/2032	1.....
31389D S9 9	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	2,591	2,591	2,672	2,592	0	(2)	0	(2)	0	2,591	0	0	0	25	09/01/2031	1.....
31389E MQ 5	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	93	93	95	93	0	0	0	0	0	93	0	0	0	1	06/01/2021	1.....
31389J T8 7	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	163	163	163	163	0	0	0	0	0	163	0	0	0	2	02/01/2032	1.....
31389K 4J 7	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	22	22	22	22	0	0	0	0	0	22	0	0	0	0	02/01/2032	1.....
31389K AP 6	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	335	335	335	335	0	0	0	0	0	335	0	0	0	4	03/01/2032	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP 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)
31389K K2 6	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	188	188	188	188	0	0	0	0	0	0	0	188	0	0	0	2	02/01/2032	1.....	
31389K MA 6	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	190	190	193	190	0	0	0	0	0	0	0	190	0	0	0	2	02/01/2032	1.....	
31389M CR 6	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	970	970	970	970	0	0	0	0	0	0	0	970	0	0	0	11	02/01/2032	1.....	
31389P AV 2	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	107	107	107	107	0	0	0	0	0	0	0	107	0	0	0	1	03/01/2032	1.....	
31389P P4 6	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	952	952	967	952	0	0	0	0	0	0	0	952	0	0	0	13	03/01/2032	1.....	
31389S 6E 9	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	60	60	60	60	0	0	0	0	0	0	0	60	0	0	0	1	03/01/2032	1.....	
31389S U7 7	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	148	148	148	148	0	0	0	0	0	0	0	148	0	0	0	2	03/01/2032	1.....	
31389T CJ 9	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	645	645	655	645	0	0	0	0	0	0	0	645	0	0	0	7	04/01/2032	1.....	
31389V KJ 5	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	75	75	76	75	0	0	0	0	0	0	0	75	0	0	0	1	05/01/2032	1.....	
3138A7 FR 4	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	1,464,352	1,464,352	1,441,758	1,464,136	0	216	0	216	0	0	0	1,464,352	0	0	0	9,575	02/01/2041	1.....	
31390A B9 0	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	4,793	4,793	4,792	4,793	0	0	0	0	0	0	0	4,793	0	0	0	30	04/01/2032	1.....	
31390B WD 6	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	1,952	1,952	1,951	1,952	0	0	0	0	0	0	0	1,952	0	0	0	22	04/01/2032	1.....	
31390D NW 0	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	347	347	347	347	0	0	0	0	0	0	0	347	0	0	0	4	04/01/2032	1.....	
31390F CU 1	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	380	380	379	380	0	0	0	0	0	0	0	380	0	0	0	4	05/01/2032	1.....	
31390M RE 6	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	14,845	14,845	13,706	14,842	0	3	0	3	0	0	0	14,845	0	0	0	112	07/01/2033	1.....	
31390U 4D 5	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	124	124	126	124	0	0	0	0	0	0	0	124	0	0	0	1	12/01/2032	1.....	
31390X QX 1	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	38,808	38,808	39,099	38,809	0	(2)	0	(2)	0	0	0	38,808	0	0	0	355	11/01/2032	1.....	
31390Y 6L 7	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	9,940	9,940	10,119	9,942	0	(1)	0	(1)	0	0	0	9,940	0	0	0	48	10/01/2032	1.....	
31391B WD 5	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	148	148	151	148	0	0	0	0	0	0	0	148	0	0	0	1	01/01/2033	1.....	
31391C U8 6	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	3,945	3,945	4,016	3,946	0	(1)	0	(1)	0	0	0	3,945	0	0	0	36	02/01/2033	1.....	
31391D L7 6	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	50	50	51	50	0	0	0	0	0	0	0	50	0	0	0	0	10/01/2032	1.....	
31391E 2Y 6	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	57,349	57,349	52,949	57,325	0	24	0	24	0	0	0	57,349	0	0	0	429	07/01/2033	1.....	
31391E 4F 5	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	8,962	8,962	9,046	8,963	0	0	0	0	0	0	0	8,962	0	0	0	82	12/01/2033	1.....	
31391F W6 1	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	1,116	1,116	1,124	1,116	0	0	0	0	0	0	0	1,116	0	0	0	10	11/01/2032	1.....	
31391G F5 0	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	6,942	6,942	7,067	6,942	0	0	0	0	0	0	0	6,942	0	0	0	63	11/01/2032	1.....	
31391G JT 4	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	1,493	1,493	1,520	1,493	0	0	0	0	0	0	0	1,493	0	0	0	14	11/01/2032	1.....	
31391H 5W 0	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	174	174	177	174	0	0	0	0	0	0	0	174	0	0	0	2	04/01/2033	1.....	
31391H BJ 2	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	56,097	56,097	57,105	56,106	0	(9)	0	(9)	0	0	0	56,097	0	0	0	582	11/01/2032	1.....	
31391H YN 8	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	10,012	10,012	10,190	10,015	0	(3)	0	(3)	0	0	0	10,012	0	0	0	79	02/01/2033	1.....	
31391K YL 5	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	100,972	100,972	102,313	101,014	0	(42)	0	(42)	0	0	0	100,972	0	0	0	884	12/01/2017	1.....	
31391L KC 8	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	439	439	447	439	0	0	0	0	0	0	0	439	0	0	0	4	02/01/2033	1.....	
31391N U7 4	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	2,749	2,749	2,793	2,749	0	0	0	0	0	0	0	2,749	0	0	0	27	12/01/2032	1.....	
31391N UD 1	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	72	72	74	72	0	0	0	0	0	0	0	72	0	0	0	1	12/01/2032	1.....	
31391P 4B 9	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	914	914	923	914	0	0	0	0	0	0	0	914	0	0	0	8	03/01/2033	1.....	
31391P EJ 1	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	28,828	28,828	29,350	28,831	0	(3)	0	(3)	0	0	0	28,828	0	0	0	152	11/01/2032	1.....	
31391P TV 8	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	101,192	101,192	102,955	101,224	0	(33)	0	(33)	0	0	0	101,192	0	0	0	772	01/01/2018	1.....	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP 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)
31391T TR 9	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	2,393	2,393	2,436	2,393	0	0	0	0	0	0	0	0	0	0	0	22	12/01/2032	1.....
31391T X6 0	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	958	958	967	958	0	0	0	0	0	0	0	0	0	0	0	9	11/01/2032	1.....
31391U 5R 2	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	10,385	10,385	10,570	10,387	0	(2)	0	(2)	0	0	0	0	0	0	0	98	03/01/2033	1.....
31391U 7A 7	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	645	645	641	645	0	0	0	0	0	0	0	0	0	0	0	6	08/01/2033	1.....
31391U SP 1	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	926	926	942	926	0	0	0	0	0	0	0	0	0	0	0	8	01/01/2033	1.....
31391U XK 6	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	448	448	455	448	0	0	0	0	0	0	0	0	0	0	0	4	12/01/2032	1.....
31391V 2E 2	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	9,306	9,306	9,471	9,306	0	(1)	0	(1)	0	0	0	0	0	0	0	50	01/01/2033	1.....
31391V 2T 9	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	749	749	762	749	0	0	0	0	0	0	0	0	0	0	0	7	02/01/2033	1.....
31391W 4L 2	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	42	42	43	42	0	0	0	0	0	0	0	0	0	0	0	0	03/01/2033	1.....
31391W DD 0	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	7,524	7,524	7,658	7,526	0	(1)	0	(1)	0	0	0	0	0	0	0	69	12/01/2032	1.....
31391X FG 9	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	11	11	11	11	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2032	1.....
31391Y 2A 4	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	24,461	24,461	24,887	24,469	0	(8)	0	(8)	0	0	0	0	0	0	0	223	01/01/2018	1.....
31395L ZP 9	FED HOME LOAN MTG CORP.....	03/01/2014	MBS PAYDOWN.....	.....	1,018,144	1,018,144	994,281	1,016,937	0	1,207	0	1,207	0	0	0	0	0	0	0	7,904	06/15/2033	1.....
31395X HA 6	FED HOME LOAN MTG CORP.....	03/01/2014	MBS PAYDOWN.....	.....	835,988	835,988	823,710	835,621	0	367	0	367	0	0	0	0	0	0	0	7,369	03/15/2034	1.....
31396A XV 1	FED HOME LOAN MTG CORP.....	03/01/2014	MBS PAYDOWN.....	.....	1,684,202	1,684,202	1,656,175	1,683,604	0	598	0	598	0	0	0	0	0	0	0	12,314	05/15/2034	1.....
31400A B6 4	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	32	32	33	32	0	0	0	0	0	0	0	0	0	0	0	0	12/01/2032	1.....
31400B KK 1	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	147	147	150	147	0	0	0	0	0	0	0	0	0	0	0	1	02/01/2033	1.....
31400C EG 5	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	9,598	9,598	9,769	9,601	0	(2)	0	(2)	0	0	0	0	0	0	0	66	02/01/2033	1.....
31400C YT 5	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	37,261	37,261	37,925	37,265	0	(3)	0	(3)	0	0	0	0	0	0	0	341	02/01/2033	1.....
31400D LK 6	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	1,284	1,284	1,325	1,285	0	(1)	0	(1)	0	0	0	0	0	0	0	16	03/01/2033	1.....
31400E FX 3	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	60,797	60,797	62,474	60,840	0	(43)	0	(43)	0	0	0	0	0	0	0	452	02/01/2018	1.....
31400E LG 3	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	12,616	12,616	12,841	12,618	0	(2)	0	(2)	0	0	0	0	0	0	0	65	02/01/2033	1.....
31400E TG 5	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	1,883	1,883	1,917	1,883	0	0	0	0	0	0	0	0	0	0	0	17	11/01/2032	1.....
31400E XK 1	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	3,515	3,515	3,577	3,516	0	(1)	0	(1)	0	0	0	0	0	0	0	28	02/01/2033	1.....
31400F X7 7	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	82	82	83	82	0	0	0	0	0	0	0	0	0	0	0	1	03/01/2033	1.....
31400F XD 4	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	811	811	825	811	0	0	0	0	0	0	0	0	0	0	0	7	02/01/2033	1.....
31400G PB 5	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	532	532	541	532	0	0	0	0	0	0	0	0	0	0	0	5	03/01/2033	1.....
31400H CY 7	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	49,003	49,003	49,876	49,010	0	(7)	0	(7)	0	0	0	0	0	0	0	226	03/01/2033	1.....
31400H J5 3	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	2,878	2,878	2,929	2,878	0	0	0	0	0	0	0	0	0	0	0	26	03/01/2033	1.....
31400H YH 0	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	15,755	15,755	16,036	15,757	0	(2)	0	(2)	0	0	0	0	0	0	0	81	02/01/2033	1.....
31400J 4D 8	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	50,900	50,900	51,429	50,920	0	(20)	0	(20)	0	0	0	0	0	0	0	419	02/01/2033	1.....
31400J B2 4	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	452	452	455	452	0	0	0	0	0	0	0	0	0	0	0	4	03/01/2033	1.....
31400K 3Y 0	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	23,820	23,820	23,652	23,819	0	1	0	1	0	0	0	0	0	0	0	325	04/01/2033	1.....
31400L BT 0	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	.....	147	147	150	147	0	0	0	0	0	0	0	0	0	0	0	1	06/01/2033	1.....
31400M 3Q 3	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....		4,482	4,482	4,562	4,485	0	(3)	0	(3)	0	0	0	0	0	0	0	49	02/01/2033	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 Desig- nation or Market Indicator (a)
31400M 3Y 6	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		8,567	8,567	8,647	8,568	0	0	0	0	0	8,567	0	0	0	44	02/01/2033	1.....
31400P ZY 4	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		763	763	775	764	0	(1)	0	(1)	0	763	0	0	0	9	03/01/2033	1.....
31400Q TN 3	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		47,723	47,723	48,581	47,737	0	(14)	0	(14)	0	47,723	0	0	0	405	04/01/2033	1.....
31400R H8 7	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		128	128	127	128	0	0	0	0	0	128	0	0	0	1	04/01/2033	1.....
31400R H9 5	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		22,866	22,866	22,705	22,862	0	4	0	4	0	22,866	0	0	0	217	03/01/2033	1.....
31400R TE 1	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		318	318	324	318	0	0	0	0	0	318	0	0	0	2	05/01/2033	1.....
31400S SC 4	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		4,518	4,518	4,599	4,522	0	(4)	0	(4)	0	4,518	0	0	0	36	03/01/2033	1.....
31400T 2L 0	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		22	22	23	22	0	0	0	0	0	22	0	0	0	0	04/01/2033	1.....
31400T W3 7	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		24,988	24,988	25,437	25,000	0	(12)	0	(12)	0	24,988	0	0	0	220	05/01/2033	1.....
31400U 6E 9	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		4,112	4,112	4,186	4,112	0	0	0	0	0	4,112	0	0	0	24	05/01/2033	1.....
31400U SV 7	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		8	8	8	8	0	0	0	0	0	8	0	0	0	0	03/01/2033	1.....
31400W LV 0	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		5,132	5,132	5,185	5,133	0	(1)	0	(1)	0	5,132	0	0	0	40	07/01/2033	1.....
31400Y CX 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		263	263	265	263	0	0	0	0	0	263	0	0	0	2	04/01/2033	1.....
31401A B3 0	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		20	20	20	20	0	0	0	0	0	20	0	0	0	0	04/01/2033	1.....
31401A KM 8	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		89	89	90	89	0	0	0	0	0	89	0	0	0	1	05/01/2033	1.....
31401A SL 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		17,079	17,079	17,386	17,080	0	(2)	0	(2)	0	17,079	0	0	0	221	06/01/2033	1.....
31401A T9 8	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		49,899	49,899	51,474	49,932	0	(33)	0	(33)	0	49,899	0	0	0	330	07/01/2018	1.....
31401B 7G 4	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		29,558	29,558	30,089	29,572	0	(13)	0	(13)	0	29,558	0	0	0	242	05/01/2033	1.....
31401B YY 5	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		1,514	1,514	1,541	1,514	0	0	0	0	0	1,514	0	0	0	19	02/01/2033	1.....
31401C ZL 0	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		4,303	4,303	4,381	4,303	0	0	0	0	0	4,303	0	0	0	39	05/01/2033	1.....
31401D AN 1	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		722	722	728	722	0	0	0	0	0	722	0	0	0	7	08/01/2033	1.....
31401D R5 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		254	254	253	254	0	0	0	0	0	254	0	0	0	1	06/01/2033	1.....
31401D R7 8	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		17,691	17,691	18,009	17,719	0	(28)	0	(28)	0	17,691	0	0	0	168	06/01/2033	1.....
31401D RR 4	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		54	54	55	54	0	0	0	0	0	54	0	0	0	1	06/01/2033	1.....
31401E AH 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		279	279	284	279	0	0	0	0	0	279	0	0	0	3	05/01/2033	1.....
31401E W3 9	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		530	530	540	530	0	0	0	0	0	530	0	0	0	5	05/01/2033	1.....
31401H 3B 6	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		17,300	17,300	15,973	17,282	0	18	0	18	0	17,300	0	0	0	158	07/01/2033	1.....
31401H CX 8	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		1,571	1,571	1,600	1,571	0	0	0	0	0	1,571	0	0	0	14	04/01/2033	1.....
31401J 2Y 3	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		37,051	37,051	37,596	37,055	0	(4)	0	(4)	0	37,051	0	0	0	200	05/01/2033	1.....
31401J DF 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		441	441	438	441	0	0	0	0	0	441	0	0	0	4	07/01/2033	1.....
31401J K4 9	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		2,397	2,397	2,415	2,397	0	0	0	0	0	2,397	0	0	0	22	05/01/2033	1.....
31401J KH 0	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		14	14	14	14	0	0	0	0	0	14	0	0	0	0	04/01/2033	1.....
31401J RV 2	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		805	805	811	805	0	0	0	0	0	805	0	0	0	7	06/01/2028	1.....
31401K 2C 8	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		10,437	10,437	10,590	10,438	0	(1)	0	(1)	0	10,437	0	0	0	95	06/01/2033	1.....
31401L B9 3	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		23,605	23,605	21,794	23,591	0	14	0	14	0	23,605	0	0	0	175	08/01/2033	1.....
31401L Q4 8	FED NATIONAL MTG ASSN.....			03/01/2014	MBS PAYDOWN.....		12,667	12,667	12,894	12,670	0	(3)	0	(3)	0	12,667	0	0	0	91	06/01/2033	1.....

QE05.17

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)
31401L RT 2	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	13,887	13,887	12,822	13,883	0	4	0	0	0	0	13,887	0	0	0	0	104	08/01/2033	1.....	
31401L Y5 6	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	527	527	523	527	0	0	0	0	0	0	527	0	0	0	0	5	07/01/2033	1.....	
31401M AA 9	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	4,279	4,279	4,311	4,279	0	0	0	0	0	0	4,279	0	0	0	0	39	09/01/2033	1.....	
31401N 2B 4	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	77	77	78	77	0	0	0	0	0	0	77	0	0	0	0	1	07/01/2033	1.....	
31401N 3Z 0	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	15,702	15,702	14,497	15,691	0	11	0	11	0	0	15,702	0	0	0	0	75	08/01/2033	1.....	
31401N ZU 6	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	324	324	326	324	0	0	0	0	0	0	324	0	0	0	0	3	06/01/2033	1.....	
31401W A5 8	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	889	889	883	889	0	0	0	0	0	0	889	0	0	0	0	8	07/01/2033	1.....	
31401W BW 8	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	810	810	816	810	0	0	0	0	0	0	810	0	0	0	0	8	07/01/2033	1.....	
31401W EU 9	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	276	276	278	276	0	0	0	0	0	0	276	0	0	0	0	3	07/01/2033	1.....	
31401X 4B 0	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	1,163	1,163	1,155	1,163	0	0	0	0	0	0	1,163	0	0	0	0	10	04/01/2033	1.....	
31401X YB 7	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	2,566	2,566	2,586	2,567	0	0	0	0	0	0	2,566	0	0	0	0	18	04/01/2033	1.....	
31401Y HC 2	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	5,139	5,139	4,745	5,138	0	1	0	1	0	0	5,139	0	0	0	0	39	07/01/2033	1.....	
31401Y KE 4	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	7,089	7,089	6,545	7,087	0	2	0	2	0	0	7,089	0	0	0	0	53	07/01/2033	1.....	
31401Y NC 5	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	2,001	2,001	1,987	2,001	0	0	0	0	0	0	2,001	0	0	0	0	18	08/01/2033	1.....	
31402A 7K 6	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	49,537	49,537	45,737	49,516	0	21	0	21	0	0	49,537	0	0	0	0	371	08/01/2033	1.....	
31402B FL 3	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	4,863	4,863	4,829	4,862	0	1	0	1	0	0	4,863	0	0	0	0	31	07/01/2033	1.....	
31402B FM 1	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	456	456	459	456	0	0	0	0	0	0	456	0	0	0	0	5	07/01/2033	1.....	
31402B FP 4	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	42,907	42,907	42,605	42,901	0	6	0	6	0	0	42,907	0	0	0	0	239	07/01/2033	1.....	
31402B FW 9	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	132	132	131	132	0	0	0	0	0	0	132	0	0	0	0	1	06/01/2033	1.....	
31402B JB 1	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	939	939	946	940	0	0	0	0	0	0	939	0	0	0	0	9	09/01/2033	1.....	
31402B VQ 4	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	1,059	1,059	1,066	1,059	0	0	0	0	0	0	1,059	0	0	0	0	10	08/01/2033	1.....	
31402C F4 9	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	3,571	3,571	3,297	3,570	0	1	0	1	0	0	3,571	0	0	0	0	27	06/01/2033	1.....	
31402C PL 0	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	127,796	127,796	120,887	127,670	0	125	0	125	0	0	127,796	0	0	0	0	863	11/01/2033	1.....	
31402D BP 4	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	135,125	135,125	128,337	134,927	0	197	0	197	0	0	135,125	0	0	0	0	857	06/01/2019	1.....	
31402D TC 4	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	89	89	90	89	0	0	0	0	0	0	89	0	0	0	0	1	08/01/2033	1.....	
31402D U7 3	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	3,119	3,119	3,097	3,118	0	1	0	1	0	0	3,119	0	0	0	0	26	07/01/2033	1.....	
31402E 3T 3	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	111,686	111,686	112,846	111,692	0	(6)	0	(6)	0	0	111,686	0	0	0	0	536	06/01/2033	1.....	
31402E R2 6	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	66,011	66,011	60,947	65,974	0	37	0	37	0	0	66,011	0	0	0	0	495	07/01/2033	1.....	
31402E SJ 8	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	513,078	513,078	520,614	513,255	0	(177)	0	(177)	0	0	513,078	0	0	0	0	4,390	08/01/2033	1.....	
31402E TH 1	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	1,138	1,138	1,051	1,138	0	0	0	0	0	0	1,138	0	0	0	0	9	08/01/2033	1.....	
31402E TV 0	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	93,086	93,086	94,454	93,098	0	(12)	0	(12)	0	0	93,086	0	0	0	0	527	08/01/2033	1.....	
31402G ND 1	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	2,610	2,610	2,592	2,610	0	0	0	0	0	0	2,610	0	0	0	0	24	07/01/2033	1.....	
31402H 6X 4	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	117,901	117,901	108,856	117,819	0	81	0	81	0	0	117,901	0	0	0	0	886	08/01/2033	1.....	
31402H 7E 5	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	67,659	67,659	68,653	67,670	0	(11)	0	(11)	0	0	67,659	0	0	0	0	902	08/01/2033	1.....	
31402H GM 7	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	171	171	170	171	0	0	0	0	0	0	171	0	0	0	0	2	07/01/2033	1.....	
31402J ND 5	FED NATIONAL MTG ASSN.....	03/01/2014	MBS PAYDOWN.....	229	229	227	229	0	0	0	0	0	0	229	0	0	0	0	2	08/01/2033	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 Desig- nation or Market Indicator (a)
31402J R3	3	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		19,895	19,895	18,369	19,887	0	9	0	9	0	19,895	0	0	0	149	08/01/2033	1.....
31402K 4U	5	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		5,059	5,059	5,096	5,059	0	0	0	0	0	5,059	0	0	0	68	09/01/2033	1.....
31402K D8	4	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		40	40	40	40	0	0	0	0	0	40	0	0	0	0	07/01/2033	1.....
31402K GH	1	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		454	454	451	454	0	0	0	0	0	454	0	0	0	4	08/01/2033	1.....
31402K TP	9	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		2,228	2,228	2,057	2,228	0	1	0	1	0	2,228	0	0	0	17	08/01/2033	1.....
31402K WX	8	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		9,445	9,445	9,543	9,445	0	(1)	0	(1)	0	9,445	0	0	0	86	08/01/2033	1.....
31402K XA	7	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		68,083	68,083	68,790	68,086	0	(4)	0	(4)	0	68,083	0	0	0	624	08/01/2033	1.....
31402L DD	1	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		94	94	95	94	0	0	0	0	0	94	0	0	0	1	09/01/2033	1.....
31402L MC	3	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		5,317	5,317	5,357	5,318	0	0	0	0	0	5,317	0	0	0	69	08/01/2033	1.....
31402N 4C	9	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		41,297	41,297	38,129	41,217	0	81	0	81	0	41,297	0	0	0	338	08/01/2033	1.....
31402N HL	5	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		3,999	3,999	4,036	3,999	0	0	0	0	0	3,999	0	0	0	20	09/01/2033	1.....
31402N LW	6	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		206	206	208	206	0	0	0	0	0	206	0	0	0	2	10/01/2033	1.....
31402N PJ	1	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		720	720	725	720	0	0	0	0	0	720	0	0	0	7	09/01/2033	1.....
31402N QN	1	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		55,505	55,505	56,320	55,515	0	(10)	0	(10)	0	55,505	0	0	0	486	09/01/2033	1.....
31402N VU	9	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		9,707	9,707	9,808	9,708	0	0	0	0	0	9,707	0	0	0	89	06/01/2033	1.....
31402Q B3	4	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		9,990	9,990	10,094	9,991	0	0	0	0	0	9,990	0	0	0	94	08/01/2033	1.....
31402Q B5	9	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		94,733	94,733	95,717	94,740	0	(7)	0	(7)	0	94,733	0	0	0	1,263	08/01/2033	1.....
31402Q K9	1	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		1,258	1,258	1,267	1,258	0	0	0	0	0	1,258	0	0	0	12	08/01/2033	1.....
31402S JA	6	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		61,018	61,018	61,652	61,021	0	(3)	0	(3)	0	61,018	0	0	0	803	09/01/2033	1.....
31402S T5	6	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		690	690	696	690	0	0	0	0	0	690	0	0	0	6	09/01/2033	1.....
31402S U9	6	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		4,023	4,023	3,715	4,022	0	1	0	1	0	4,023	0	0	0	28	08/01/2033	1.....
31402T SE	6	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		6,119	6,119	6,182	6,119	0	0	0	0	0	6,119	0	0	0	56	09/01/2033	1.....
31402U CW	0	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		12,921	12,921	13,055	12,922	0	0	0	0	0	12,921	0	0	0	119	10/01/2033	1.....
31402U JC	7	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		4,470	4,470	4,439	4,470	0	0	0	0	0	4,470	0	0	0	21	08/01/2033	1.....
31402U L7	5	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		62,398	62,398	63,046	62,401	0	(3)	0	(3)	0	62,398	0	0	0	302	09/01/2033	1.....
31402V CR	9	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		11,492	11,492	11,611	11,496	0	(5)	0	(5)	0	11,492	0	0	0	104	09/01/2033	1.....
31402V R8	5	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		4,043	4,043	4,102	4,043	0	0	0	0	0	4,043	0	0	0	37	08/01/2033	1.....
31402V RY	8	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		25,026	25,026	25,214	25,030	0	(4)	0	(4)	0	25,026	0	0	0	220	09/01/2033	1.....
31402V YF	1	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		63,433	63,433	64,092	63,436	0	(3)	0	(3)	0	63,433	0	0	0	319	10/01/2033	1.....
31402W 2B	3	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		15,815	15,815	15,934	15,816	0	(1)	0	(1)	0	15,815	0	0	0	145	09/01/2033	1.....
31402W LX	4	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		5,622	5,622	5,664	5,622	0	(1)	0	(1)	0	5,622	0	0	0	64	09/01/2033	1.....
31402W Q6	8	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		2,712	2,712	2,740	2,712	0	0	0	0	0	2,712	0	0	0	25	09/01/2033	1.....
31402W Z2	7	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		5,714	5,714	5,774	5,714	0	0	0	0	0	5,714	0	0	0	53	09/01/2033	1.....
31402W ZZ	4	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		5,531	5,531	5,588	5,531	0	0	0	0	0	5,531	0	0	0	52	09/01/2033	1.....
31402X LZ	7	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		155,697	155,697	156,865	155,702	0	(5)	0	(5)	0	155,697	0	0	0	2,132	09/01/2033	1.....
31402Y FH	2	FED NATIONAL MTG ASSN.....		03/01/2014	MBS PAYDOWN.....		8,815	8,815	8,881	8,817	0	(1)	0	(1)	0	8,815	0	0	0	63	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 Design- nation or Market Indicator (a)
31403A	N3	5		03/01/2014	MBS PAYDOWN		240	240	242	240	0	0	0	0	0	240	0	0	0	2	10/01/2033	1
31403A	T5	4		03/01/2014	MBS PAYDOWN		156,619	156,619	158,246	156,646	0	(27)	0	(27)	0	156,619	0	0	0	1,354	10/01/2033	1
31403B	4R	1		03/01/2014	MBS PAYDOWN		3,326	3,326	3,360	3,326	0	0	0	0	0	3,326	0	0	0	31	09/01/2033	1
31403B	GL	1		03/01/2014	MBS PAYDOWN		363	363	366	363	0	0	0	0	0	363	0	0	0	3	09/01/2033	1
31403C	6R	7		03/01/2014	MBS PAYDOWN		11,873	11,873	11,695	11,868	0	5	0	5	0	11,873	0	0	0	99	12/01/2019	1
31403C	H7	9		03/01/2014	MBS PAYDOWN		63,388	63,388	64,046	63,391	0	(3)	0	(3)	0	63,388	0	0	0	581	10/01/2033	1
31403C	PT	2		03/01/2014	MBS PAYDOWN		894	894	900	894	0	0	0	0	0	894	0	0	0	8	11/01/2033	1
31403C	R4	5		03/01/2014	MBS PAYDOWN		12,422	12,422	12,810	12,433	0	(11)	0	(11)	0	12,422	0	0	0	167	11/01/2033	1
31403D	UJ	6		03/01/2014	MBS PAYDOWN		1,970,086	1,970,086	2,064,443	1,972,826	0	(2,740)	0	(2,740)	0	1,970,086	0	0	0	18,580	10/01/2036	1
31403E	AL	1		03/01/2014	MBS PAYDOWN		9,139	9,139	9,207	9,139	0	0	0	0	0	9,139	0	0	0	124	10/01/2033	1
31403E	CU	9		03/01/2014	MBS PAYDOWN		32,162	32,162	30,519	32,108	0	54	0	54	0	32,162	0	0	0	251	10/01/2033	1
31403E	HQ	3		03/01/2014	MBS PAYDOWN		2,121	2,121	2,187	2,121	0	0	0	0	0	2,121	0	0	0	21	11/01/2033	1
31403F	K7	8		03/01/2014	MBS PAYDOWN		11,849	11,849	11,959	11,850	0	(1)	0	(1)	0	11,849	0	0	0	99	10/01/2033	1
31403F	M7	6		03/01/2014	MBS PAYDOWN		4,549	4,549	4,596	4,549	0	0	0	0	0	4,549	0	0	0	43	10/01/2033	1
31403F	Q7	2		03/01/2014	MBS PAYDOWN		28,919	28,919	27,410	28,898	0	21	0	21	0	28,919	0	0	0	235	11/01/2033	1
31403G	MD	1		03/01/2014	MBS PAYDOWN		82	82	83	82	0	0	0	0	0	82	0	0	0	1	11/01/2033	1
31403G	P3	0		03/01/2014	MBS PAYDOWN		971	971	981	971	0	0	0	0	0	971	0	0	0	9	08/01/2033	1
31403H	F9	6		03/01/2014	MBS PAYDOWN		4,539	4,539	4,573	4,539	0	0	0	0	0	4,539	0	0	0	42	10/01/2033	1
31403H	J2	7		03/01/2014	MBS PAYDOWN		3,424	3,424	3,450	3,424	0	0	0	0	0	3,424	0	0	0	31	10/01/2033	1
31403J	R2	4		03/01/2014	MBS PAYDOWN		22,092	22,092	22,298	22,094	0	(1)	0	(1)	0	22,092	0	0	0	286	11/01/2033	1
31403K	5F	6		03/01/2014	MBS PAYDOWN		2,569	2,569	2,593	2,569	0	0	0	0	0	2,569	0	0	0	26	01/01/2034	1
31403K	Y8	0		03/01/2014	MBS PAYDOWN		312	312	315	312	0	0	0	0	0	312	0	0	0	3	11/01/2033	1
31403M	UQ	0		03/01/2014	MBS PAYDOWN		2,239	2,239	2,260	2,239	0	0	0	0	0	2,239	0	0	0	17	12/01/2033	1
31403M	WT	2		03/01/2014	MBS PAYDOWN		2,199	2,199	2,220	2,201	0	(1)	0	(1)	0	2,199	0	0	0	15	11/01/2033	1
31403N	PN	1		03/01/2014	MBS PAYDOWN		192	192	198	192	0	0	0	0	0	192	0	0	0	2	10/01/2033	1
31403R	U2	2		03/01/2014	MBS PAYDOWN		386	386	389	386	0	0	0	0	0	386	0	0	0	3	11/01/2033	1
31403R	YZ	5		03/01/2014	MBS PAYDOWN		781	781	788	781	0	0	0	0	0	781	0	0	0	7	12/01/2033	1
31403S	V7	8		03/01/2014	MBS PAYDOWN		13,951	13,951	14,056	13,952	0	0	0	0	0	13,951	0	0	0	74	12/01/2033	1
31403S	WE	2		03/01/2014	MBS PAYDOWN		92	92	91	92	0	0	0	0	0	92	0	0	0	1	01/01/2034	1
31403T	PZ	1		03/01/2014	MBS PAYDOWN		136	136	137	136	0	0	0	0	0	136	0	0	0	1	12/01/2033	1
31403V	HN	2		03/01/2014	MBS PAYDOWN		182	182	187	182	0	0	0	0	0	182	0	0	0	2	10/01/2033	1
31403Y	LF	8		03/01/2014	MBS PAYDOWN		44,608	44,608	45,023	44,616	0	(8)	0	(8)	0	44,608	0	0	0	414	08/01/2033	1
31403Y	LJ	0		03/01/2014	MBS PAYDOWN		259,761	259,761	262,176	259,947	0	(186)	0	(186)	0	259,761	0	0	0	2,667	06/01/2033	1
31404L	TJ	9		03/01/2014	MBS PAYDOWN		210	210	219	210	0	0	0	0	0	210	0	0	0	3	02/01/2034	1
31404M	ZX	9		03/01/2014	MBS PAYDOWN		440	440	434	440	0	0	0	0	0	440	0	0	0	4	04/01/2034	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 Design- ation or Market Indicator (a)
31405R AK 2	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	106,068	106,068	107,526	106,091	0	(23)	0	(23)	0	106,068	0	0	0	751	10/01/2034	1.....
31407J DD 1	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	226,679	226,679	243,184	227,220	0	(541)	0	(541)	0	226,679	0	0	0	2,145	09/01/2036	1.....
31408J E7 2	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	1,123	1,123	1,111	1,123	0	0	0	0	0	1,123	0	0	0	11	01/01/2036	1.....
31410G KP 7	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	396,024	396,024	424,860	396,809	0	(785)	0	(785)	0	396,024	0	0	0	3,893	08/01/2037	1.....
31410G RA 3	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	676,551	676,551	725,813	678,072	0	(1,521)	0	(1,521)	0	676,551	0	0	0	6,763	12/01/2037	1.....
31410K BJ 2	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	2,759	2,759	2,856	2,760	0	(2)	0	(2)	0	2,759	0	0	0	24	10/01/2035	1.....
31410K JX 3	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	655,921	655,921	686,872	657,190	0	(1,270)	0	(1,270)	0	655,921	0	0	0	6,328	04/01/2038	1.....
31410K KG 8	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	26,862	26,862	28,003	26,882	0	(21)	0	(21)	0	26,862	0	0	0	236	12/01/2028	1.....
31410K YX 6	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	12,893	12,893	13,280	12,900	0	(7)	0	(7)	0	12,893	0	0	0	114	07/01/2035	1.....
31410V JM 3	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	11,762	11,762	12,129	11,772	0	(10)	0	(10)	0	11,762	0	0	0	106	10/01/2036	1.....
31411A AV 7	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	49	49	50	49	0	0	0	0	0	49	0	0	0	0	10/01/2036	1.....
31412D 7E 2	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	716	716	726	716	0	0	0	0	0	716	0	0	0	7	12/01/2036	1.....
31413B PH 8	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	240,261	240,261	253,794	240,528	0	(267)	0	(267)	0	240,261	0	0	0	1,940	08/01/2037	1.....
31413K PK 1	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	168,453	168,453	172,638	168,589	0	(136)	0	(136)	0	168,453	0	0	0	1,413	11/01/2037	1.....
31416B L7 1	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	282,074	282,074	298,293	282,554	0	(481)	0	(481)	0	282,074	0	0	0	2,653	09/01/2037	1.....
31416C JV 9	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	369,358	369,358	387,076	369,894	0	(536)	0	(536)	0	369,358	0	0	0	3,650	11/01/2038	1.....
31417C GY 5	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	1,958,172	1,958,172	1,930,635	1,957,915	0	257	0	257	0	1,958,172	0	0	0	13,222	07/01/2042	1.....
31417Y UH 8	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	680,825	680,825	662,900	680,696	0	129	0	129	0	680,825	0	0	0	3,889	12/01/2040	1.....
31419B BT 1	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	1,383,644	1,383,644	1,390,670	1,383,704	0	(60)	0	(60)	0	1,383,644	0	0	0	8,477	02/01/2041	1.....
31419F FW 1	FED NATIONAL MTG ASSN.....		.....	03/01/2014	MBS PAYDOWN.....	.....	410,592	410,592	399,798	410,510	0	81	0	81	0	410,592	0	0	0	2,865	11/01/2040	1.....
38375G B3 4	GOVERNMENT NATL MTG ASSN.....		.....	03/16/2014	MBS PAYDOWN.....	.....	1,194,354	1,194,354	1,195,847	1,194,370	0	(16)	0	(16)	0	1,194,354	0	0	0	1,072	08/16/2042	1.....
38376V 4G 9	GOVERNMENT NATL MTG ASSN.....		.....	03/16/2014	MBS PAYDOWN.....	.....	1,351,382	1,351,382	1,370,808	1,351,876	0	(494)	0	(494)	0	1,351,382	0	0	0	2,162	02/16/2040	1.....
38378A LC 3	GOVERNMENT NATL MTG ASSN.....		.....	03/16/2014	MBS PAYDOWN.....	.....	681,814	681,814	682,453	681,821	0	(8)	0	(8)	0	681,814	0	0	0	606	11/16/2041	1.....
820922 AV 4	SHEARSON LEHMAN CMO INC.....		.....	02/01/2014	VARIOUS.....	.....	607,075	607,075	515,056	606,449	0	627	0	627	0	607,075	0	0	0	5,421	05/01/2017	1.....
91203* CN 2	FHA #86 USGI.....		.....	03/01/2014	MBS PAYDOWN.....	.....	68,782	68,782	69,061	68,782	0	0	0	0	0	68,782	0	0	0	973	07/01/2018	1.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....							30,062,557	30,062,557	30,085,801	30,068,457	0	(5,887)	0	(5,887)	0	30,062,557	0	0	0	205,980	XXX...	XXX...
Bonds - Industrial and Miscellaneous																						
00111@ AA 2	AES HAWAII INC.....		.....	03/31/2014	SINKING FUND REDEMPTION. CALLED THRU ISSUER at 106.875	.....	284,584	284,584	300,071	284,751	0	(167)	0	(167)	0	284,584	0	0	0	4,888	06/30/2022	4.....
00165A AB 4	AMC ENTERTAINMENT INC.....		.....	02/07/2014		.....	1,027,069	961,000	1,062,419	1,027,288	0	(5,819)	0	(5,819)	0	1,021,469	0	5,600	5,600	15,416	06/01/2019	4FE.....
00217* AB 5	ARI FIRST LLC.....		.....	03/28/2014	SINKING FUND REDEMPTION.	.....	560,958	560,958	560,958	560,958	0	0	0	0	0	560,958	0	0	0	5,468	07/28/2016	2AM.....
007036 KD 7	ADJUSTABLE RATE MTGE TRUST.....		.....	03/01/2014	MBS PAYDOWN.....	.....	7,483	7,483	7,343	7,481	0	2	0	2	0	7,483	0	0	0	39	08/25/2035	2FM.....
00817Y AE 8	AETNA INC.....		.....	03/14/2014	CALLED THRU ISSUER at 111.962	.....	62,217,283	55,570,000	55,180,980	55,481,976	0	6,668	0	6,668	0	55,488,644	0	6,728,639	6,728,639	824,288	06/15/2016	2FE.....
035229 CU 5	ANHEUSER-BUSCH COS INC.....		.....	01/15/2014	MATURITY.....	.....	5,000,000	5,000,000	4,913,900	4,999,426	0	574	0	574	0	5,000,000	0	0	0	123,750	01/15/2014	1FE.....
043353 AJ 0	ARVINMERITOR INC.....			03/15/2014	CALLED THRU ISSUER at 105.313		131,641	125,000	138,906	137,451	0	(514)	0	(514)	0	136,937	0	(5,296)	(5,296)	6,641	03/15/2018	4FE.....

QE05.21

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

QE05.22

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)
05535D BF 0	BLACKROCK CAPITAL FINANCE LP.....			03/01/2014	MBS PAYDOWN.....		9,981	9,981	9,685	7,880	2,098	3	0	2,101	0	9,981	0	0	0	60	12/25/2035	6FE.....
05568B AA 6	BURLINGTON NORTH SANTA FE.....			01/15/2014	SINKING FUND REDEMPTION. CALLED THRU ISSUER at 108.012		707,293	707,293	707,293	707,293	0	0	0	0	0	707,293	0	0	0	20,229	01/15/2024	1FE.....
058498 AN 6	BALL CORP.....			01/10/2014	MBS PAYDOWN.....		8,641	8,000	8,810	8,563	0	(10)	0	(10)	0	8,553	0	88	88	211	09/01/2019	3FE.....
059511 AY 1	BANC OF AMERICA COMM MTGE INC.....			02/01/2014	VARIOUS.....		0	201,045	14,999	4,021	10,978	0	0	10,978	0	14,999	0	(14,999)	(14,999)	0	04/10/2049	1FM.....
059511 BA 2	BANC OF AMERICA COMM MTGE INC.....			03/17/2014	MBS PAYDOWN.....		0	4,075,329	1,292,354	29,993	186,306	0	0	186,306	0	1,292,354	0	(1,292,354)	(1,292,354)	1,065,979	04/10/2049	1FM.....
07388R AP 2	BEAR STEARNS COMM MTGE SECS.....			03/01/2014	VARIOUS.....		0	1,507,483	138,423	15,075	123,348	0	0	123,348	0	138,423	0	(138,423)	(138,423)	0	02/11/2044	1FM.....
07388Y BG 6	BEAR STEARNS COMM MTGE SECS.....			03/01/2014	MBS PAYDOWN.....		0	6,446,040	371,148	125,026	246,122	0	0	246,122	0	371,148	0	(371,148)	(371,148)	618,056	06/11/2040	1FM.....
073914 WF 6	BEAR STEARNS COMM MTGE SECS.....			03/01/2014	VARIOUS.....		35,355	35,355	33,422	35,315	0	41	0	41	0	35,355	0	0	0	149	06/25/2030	1FM.....
080555 AJ 4	BELO CORP.....			01/23/2014	MBS PAYDOWN.....		920,400	885,000	969,090	932,845	0	(2,089)	0	(2,089)	0	930,757	0	(10,357)	(10,357)	13,373	11/15/2016	3FE.....
10468* AC 8	BRADY CORPORATION.....			03/23/2014	CALLERED THRU ISSUER at 104.000		1,571,429	1,571,429	1,571,429	1,571,429	0	0	0	0	0	1,571,429	0	0	0	41,879	03/23/2017	2.....
12189P AD 4	BURLINGTON NORTH SANTA FE.....			01/02/2014	SINKING FUND REDEMPTION. CALLED THRU ISSUER at 104.000		618,170	618,170	577,111	617,098	0	1,072	0	1,072	0	618,170	0	0	0	19,256	07/02/2018	1FE.....
12189P AE 2	BURLINGTON NORTH SANTA FE.....			01/02/2014	SINKING FUND REDEMPTION. CALLED THRU ISSUER at 104.000		1,427,969	1,427,969	1,427,969	1,427,969	0	0	0	0	0	1,427,969	0	0	0	51,121	01/02/2020	1FE.....
12189P AF 9	BURLINGTON NORTH SANTA FE.....			01/02/2014	SINKING FUND REDEMPTION. CALLED THRU ISSUER at 104.000		752,936	752,936	752,936	752,936	0	0	0	0	0	752,936	0	0	0	28,499	01/02/2021	1FE.....
126171 AT 4	COMM MTGE PASS THRU CERT.....			02/01/2014	SINKING FUND REDEMPTION. CALLED THRU ISSUER at 104.000		0	701,112	86,063	8,764	77,299	0	0	77,299	0	86,063	0	(86,063)	(86,063)	92,018	06/10/2044	1FM.....
12623E AG 6	CNH CAPITAL LLC.....			01/23/2014	MBS PAYDOWN.....		254,000	254,000	254,000	254,000	0	0	0	0	0	254,000	0	0	0	4,999	02/01/2017	3FE.....
126408 GF 4	CSX CORP.....			02/15/2014	DIRECT.....		6,750,000	6,750,000	6,630,007	6,747,538	0	2,462	0	2,462	0	6,750,000	0	0	0	178,875	02/15/2014	1FE.....
126650 AN 0	CVS CORP.....			03/10/2014	MATURITY.....		47,474	47,474	47,474	47,474	0	0	0	0	0	47,474	0	0	0	492	10/10/2025	2AM.....
126650 AQ 3	CVS CORP.....			03/10/2014	SINKING FUND REDEMPTION. CALLED THRU ISSUER at 104.500		134,569	134,569	134,569	134,569	0	0	0	0	0	134,569	0	0	0	1,300	01/10/2026	2AM.....
126650 BP 4	CVS LEASE PASS THROUGH.....			03/10/2014	SINKING FUND REDEMPTION. CALLED THRU ISSUER at 104.500		199,502	199,502	195,735	199,340	0	162	0	162	0	199,502	0	0	0	2,010	12/10/2028	1AM.....
12806* AH 4	CAITHNESS LONG ISLAND LLC.....			01/15/2014	SINKING FUND REDEMPTION. CALLED THRU ISSUER at 104.500		454,130	454,130	454,130	454,130	0	0	0	0	0	454,130	0	0	0	12,965	01/15/2032	2.....
14040E HK 1	CAPITAL ONE BANK.....			02/15/2014	SINKING FUND REDEMPTION. CALLED THRU ISSUER at 104.500		50,000,000	50,000,000	48,464,000	49,975,349	0	24,651	0	24,651	0	50,000,000	0	0	0	1,281,250	02/15/2014	1FE.....
171265 A# 8	CHUGACH ELECTRIC ASSOCIATION.....			03/15/2014	MATURITY.....		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	15,038	03/15/2032	1.....
17307G RE 0	CITIGROUP MTGE LN TRUST.....			03/01/2014	SINKING FUND REDEMPTION. CALLED THRU ISSUER at 104.500		8,846	8,846	8,711	8,333	0	0	0	0	0	8,333	0	514	514	39	05/25/2035	1FM.....
193459 AH 7	COLEMAN CABLE INC.....			03/13/2014	MBS PAYDOWN.....		94,050	90,000	96,975	94,564	0	206	0	206	0	94,771	0	(721)	(721)	4,680	02/15/2018	4FE.....
210805 A@ 6	CONTINENTAL AIRLINES.....			01/01/2014	VARIOUS.....		849,817	849,817	755,061	849,817	0	0	0	0	0	849,817	0	0	0	14,914	01/01/2014	3.....
22541L AM 5	CREDIT SUISSE FB USA INC.....			01/15/2014	MBS PAYDOWN.....		25,000,000	25,000,000	24,818,350	24,999,026	0	974	0	974	0	25,000,000	0	0	0	640,625	01/15/2014	1FE.....
22545D AN 7	CREDIT SUISSE MTGE CAP CERTS.....			03/01/2014	MBS PAYDOWN.....		0	1,489,430	88,133	58,309	29,823	0	0	29,823	0	88,133	0	(88,133)	(88,133)	288,487	06/15/2038	6FM.....
22545M AN 7	CREDIT SUISSE MTGE CAP CERTS.....			03/01/2014	VARIOUS.....		0	6,059,938	489,656	74,790	414,865	0	0	414,865	0	489,656	0	(489,656)	(489,656)	0	09/15/2039	1FM.....
226819 C# 5	CROCKER NATL BK SF CALF.....			03/01/2014	MBS PAYDOWN.....		3,693	3,693	2,317	3,677	0	16	0	16	0	3,693	0	0	0	39	04/01/2019	1FE.....
237266 AD 3	DARLING INTERNATIONAL INC.....			02/07/2014	CALLERED THRU ISSUER at 110.931		721,051	650,000	728,000	709,855	0	(3,346)	0	(3,346)	0	706,509	0	14,542	14,542	7,981	12/15/2018	3FE.....
24713E AC 1	DELPHI CORP.....			03/26/2014	VARIOUS.....		370,040	352,000	373,560	367,655	0	(1,023)	0	(1,023)	0	366,632	0	3,408	3,408	7,525	05/15/2019	2FE.....
25087* AA 1	DETROIT INTERNATIONAL BRIDGE.....			03/02/2014	CALLERED THRU ISSUER at 105.125		161,837	161,837	161,837	161,837	0	0	0	0	0	161,837	0	0	0	1,270	09/02/2014	2FE.....

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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)
25087* AH 6	DETROIT INTERNATIONAL BRIDGE.....			03/02/2014	SINKING FUND REDEMPTION.		10,155	10,155	10,155	10,155	0	0	0	0	0	10,155	0	0	0	113	11/02/2023	2FE....
25275@ AA 1	DIAMOND STATE GENERATION.....			03/31/2014	SINKING FUND REDEMPTION.		1,126,361	1,126,361	1,126,361	1,126,361	0	0	0	0	0	1,126,361	0	0	0	14,699	03/30/2025	2FE....
25389M AD 1	DIGITALGLOBE INC.....			03/06/2014	MORGAN STANLEY DEAN WITTER		646,501	650,000	660,300	659,392	0	(307)	0	(307)	0	659,085	0	(12,583)	(12,583)	20,543	02/01/2021	4FE....
27876G BE 7	ECHOSTAR DBS CORP.....			02/13/2014	DEUTSCHE-ALEX BROWN, EUROPE		186,788	170,000	186,575	180,299	0	(633)	0	(633)	0	179,666	0	7,122	7,122	6,662	02/01/2016	3FE....
28932M AA 3	ELM RD GENERATING STATION.....			02/11/2014	SINKING FUND REDEMPTION.		193,304	193,304	193,304	193,304	0	0	0	0	0	193,304	0	0	0	5,035	02/11/2030	1FE....
28932M AG 0	ELM RD GENERATING STATION.....			01/19/2014	SINKING FUND REDEMPTION.		153,339	153,339	153,339	153,339	0	0	0	0	0	153,339	0	0	0	3,583	01/19/2031	1FE....
292506 AA 0	ENCANA HOLDGS FINANCE CORP.....			03/31/2014	PREREFUNDED.....		30,212,700	30,000,000	30,135,400	30,005,879	0	(4,409)	0	(4,409)	0	30,001,470	0	211,230	211,230	725,000	05/01/2014	2FE....
31331F AQ 4	FEDERAL EXPRESS CORP.....			01/30/2014	SINKING FUND REDEMPTION.		1,190,254	1,190,254	1,225,831	1,190,254	0	0	0	0	0	1,190,254	0	0	0	46,717	01/30/2015	2AM....
31331F AT 8	FEDERAL EXPRESS CORP.....			01/30/2014	SINKING FUND REDEMPTION.		545,202	545,202	545,202	545,202	0	0	0	0	0	545,202	0	0	0	21,372	01/30/2018	2AM....
33632* PL 5	TTX COMPANY.....			01/01/2014	SINKING FUND REDEMPTION.		1,157,239	1,157,239	1,157,239	1,157,239	0	0	0	0	0	1,157,239	0	0	0	43,223	01/01/2015	1.....
33632* PM 3	TTX COMPANY.....			01/01/2014	SINKING FUND REDEMPTION.		764,776	764,776	764,776	764,776	0	0	0	0	0	764,776	0	0	0	28,564	01/01/2015	1.....
33632* PN 1	TTX COMPANY.....			01/01/2014	MATURITY.....		492,083	492,083	492,083	492,083	0	0	0	0	0	492,083	0	0	0	18,379	01/01/2014	1.....
33632* QA 8	TTX COMPANY.....			02/05/2014	SINKING FUND REDEMPTION.		1,440,850	1,440,850	1,440,850	1,440,850	0	0	0	0	0	1,440,850	0	0	0	53,816	01/01/2015	1.....
33632* QB 6	TTX COMPANY.....			02/05/2014	SINKING FUND REDEMPTION.		935,312	935,312	935,312	935,312	0	0	0	0	0	935,312	0	0	0	34,934	01/01/2015	1.....
33632* QC 4	TTX COMPANY.....			01/01/2014	SINKING FUND REDEMPTION.		258,527	258,527	258,527	258,527	0	0	0	0	0	258,527	0	0	0	9,656	01/01/2016	1.....
33632* QG 5	TTX COMPANY.....			01/01/2014	SINKING FUND REDEMPTION.		192,117	192,117	192,117	192,117	0	0	0	0	0	192,117	0	0	0	7,176	07/01/2015	1.....
33632* QH 3	TTX COMPANY.....			01/01/2014	SINKING FUND REDEMPTION.		120,473	120,473	120,473	120,473	0	0	0	0	0	120,473	0	0	0	4,500	07/01/2015	1.....
33632* QJ 9	TTX COMPANY.....			01/01/2014	SINKING FUND REDEMPTION.		178,177	178,177	178,177	178,177	0	0	0	0	0	178,177	0	0	0	6,655	07/01/2015	1.....
33632* UE 5	BAKER HUGHES LESSEE.....			03/28/2014	SINKING FUND REDEMPTION.		599,398	599,398	599,398	599,398	0	0	0	0	0	599,398	0	0	0	24,084	09/28/2015	1.....
36190Q AB 2	GXS WORLDWIDE INC.....			02/18/2014	CALLED THRU ISSUER at 102.438		793,895	775,000	802,125	786,301	0	(3,239)	0	(3,239)	0	783,062	0	10,832	10,832	13,223	06/15/2015	4FE....
36246L AS 0	GS MORTGAGE SECURITIES CORP II.....			03/01/2014	MBS PAYDOWN.....		0	25,000,000	580,175	580,175	0	0	0	0	0	580,175	0	(580,175)	(580,175)	7,349,285	08/10/2045	1FM....
368907 AB 7	GENERAL AMERICAN TRANSPORTION CORP.....			01/02/2014	SINKING FUND REDEMPTION.		1,486,965	1,486,965	1,486,965	1,486,965	0	0	0	0	0	1,486,965	0	0	0	52,936	01/02/2015	2AM....
37045X AF 3	GENERAL MOTORS FINANCIAL CO.....			02/07/2014	DIRECT.....		598,916	596,000	599,799	599,041	0	(125)	0	(125)	0	598,916	0	0	0	3,733	05/15/2016	3FE....
38119# AC 8	GOLDEN SPREAD ELECTRIC CO-OPERATIVE.....			02/10/2014	SINKING FUND REDEMPTION.		327,087	327,087	327,087	327,087	0	0	0	0	0	327,087	0	0	0	7,173	08/10/2031	1.....
393505 SJ 2	GREEN TREE FINANCIAL CORP.....			03/15/2014	MBS PAYDOWN.....		88,819	88,819	88,777	88,589	0	230	0	230	0	88,819	0	0	0	1,076	03/15/2028	1FE....
398433 AF 9	GRIFFON CORP.....			02/27/2014	CALLED THRU ISSUER at 105.844		460,421	435,000	466,538	460,849	0	(1,620)	0	(1,620)	0	459,230	0	1,192	1,192	12,570	04/01/2018	4FE....
404119 AL 3	HCA INC/DE.....			03/15/2014	MATURITY.....		520,000	520,000	539,500	524,639	0	(4,639)	0	(4,639)	0	520,000	0	0	0	14,950	03/15/2014	4FE....
421933 AH 5	HEALTH MANAGEMENT ASSOCIATES.....			01/27/2014	PREREFUNDED.....		642,925	575,000	622,438	604,970	0	(908)	0	(908)	0	604,062	0	38,863	38,863	9,979	04/15/2016	4FE....
435765 AD 4	HOLLY ENERGY PARTNERS LP.....			03/15/2014	CALLED THRU ISSUER at 104.125		338,406	325,000	353,031	342,119	0	(3,713)	0	(3,713)	0	338,406	0	0	0	13,406	03/15/2018	4FE....
44967# AD 7	IMC HOME EQUITY LOAN TRUST.....			03/01/2014	MBS PAYDOWN.....		2,699	2,699	2,699	2,699	0	0	0	0	0	2,699	0	0	0	39	07/25/2025	1.....
45874Q AB 6	INTERLINE BRANDS INC.....			03/17/2014	PREREFUNDED.....		380,720	359,000	385,061	377,800	0	(1,504)	0	(1,504)	0	376,296	0	4,423	4,423	9,125	11/15/2018	4FE....
46625M B7 3	JP MORGAN CHASE COMM MTGE.....			03/01/2014	MBS PAYDOWN.....		1,007,419	1,007,419	1,012,395	1,007,419	0	0	0	0	0	1,007,419	0	0	0	7,203	10/15/2037	1FM....
46625Y Q8 9	JP MORGAN CHASE COMM MTGE.....			02/01/2014	MBS PAYDOWN.....		0	69	8	3	5	0	0	5	0	8	0	(8)	(8)	0	04/15/2043	1FM....

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

QE05.24

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)
46627Q BG 2	JP MORGAN CHASE COMM MTGE.....		.....	01/14/2014	STIFEL NICOLAUS.....	.....	.....877,656	7,313,804	501,770	406,533	95,237	0	0	95,237	0	501,770	0	375,886	375,886	0	06/12/2043	6FM....
46630V AT 9	JP MORGAN CHASE COMM MTGE.....		.....	01/01/2014	MBS PAYDOWN.....	.....	.....0	15,426	3,593	192	3,401	0	0	3,401	0	3,593	0	(3,593)	(3,593)	0	02/12/2049	1FM....
46631B AS 4	JP MORGAN CHASE COMM MTGE.....		.....	03/01/2014	MBS PAYDOWN.....	.....	.....0	2,621,983	158,604	158,604	0	0	0	0	0	158,604	0	(158,604)	(158,604)	257,329	06/15/2049	1FM....
49228R AC 7	KERN RIVER FUNDING CORP.....		.....	03/31/2014	VARIOUS.....	.....	.....805,147	805,147	829,204	805,723	0	(549)	0	(549)	0	805,175	0	(28)	(28)	8,959	07/31/2016	1FE....
49228R AE 3	KERN RIVER FUNDING CORP.....		.....	03/31/2014	VARIOUS.....	.....	.....123,431	123,431	121,154	122,895	0	535	0	535	0	123,431	0	0	0	1,007	04/30/2018	1FE....
50181Q AA 6	LCOR ALEXANDRIA LLC.....		.....	03/15/2014	SINKING FUND REDEMPTION.....	.....	.....608,479	608,479	672,978	609,193	0	(714)	0	(714)	0	608,479	0	0	0	20,156	09/15/2019	3AM....
526057 BJ 2	LENNAR CORP.....		.....	02/13/2014	RBC CAPITAL MARKETS.....	.....	.....871,500	830,000	875,379	866,788	0	(1,242)	0	(1,242)	0	865,546	0	5,954	5,954	13,580	12/15/2017	3FE....
5526J0 AA 6	MDC HOLDINGS INC.....		.....	03/25/2014	CALLED THRU ISSUER at 103.647	.....	.....31,094,100	30,000,000	26,953,160	26,996,466	0	0	0	0	0	26,996,466	0	4,097,634	4,097,634	447,917	12/15/2014	3FE....
563571 AG 3	MANITOWOC CO.....		.....	02/18/2014	CALLED THRU ISSUER at 104.750	.....	.....615,930	588,000	647,535	640,948	0	(1,443)	0	(1,443)	0	639,505	0	(23,575)	(23,575)	27,930	02/15/2018	4FE....
59549P AA 6	MID-STATE TRUST.....		.....	01/01/2014	MBS PAYDOWN.....	.....	.....67,357	67,357	67,346	67,357	0	0	0	0	0	67,357	0	0	0	1,403	04/01/2030	2AM....
616912 AA 9	MORGANBERRY CORPORATION.....		.....	03/31/2014	SINKING FUND REDEMPTION.....	.....	.....752,677	752,677	767,731	752,830	0	(153)	0	(153)	0	752,677	0	0	0	29,362	03/31/2019	1FE....
617451 AQ 2	MORGAN STANLEY CAPITAL I.....		.....	02/01/2014	MBS PAYDOWN.....	.....	.....0	4	0	0	0	0	0	0	0	0	0	0	0	0	09/15/2042	6FM....
61750C AU 1	MORGAN STANLEY CAPITAL I.....		.....	01/01/2014	MBS PAYDOWN.....	.....	.....0	2,738,480	318,422	318,422	0	0	0	0	0	318,422	0	(318,422)	(318,422)	37,479	07/12/2044	6FM....
61751X AM 2	MORGAN STANLEY CAPITAL I.....		.....	01/01/2014	MBS PAYDOWN.....	.....	.....0	946,559	210,657	39,991	170,670	0	0	170,670	0	210,661	0	(210,661)	(210,661)	31,766	11/12/2049	1FM....
61805* AA 7	MORRIS FAMILY/WALMART.....		.....	03/10/2014	MBS PAYDOWN.....	.....	.....90,831	90,831	100,133	91,425	0	(594)	0	(594)	0	90,831	0	0	0	1,203	09/10/2017	1.....
63945* AB 2	NCB/LIVING CITIES.....		.....	03/28/2014	PREREFUNDED.....	.....	.....108,527	108,527	108,527	108,527	0	0	0	0	0	108,527	0	0	0	1,131	12/14/2018	4.....
649705 JJ 0	NYC IND DEVELMNT AGENCY.....		.....	03/11/2014	MBS PAYDOWN.....	.....	.....347,903	347,903	293,979	348,496	0	(593)	0	(593)	0	347,903	0	0	0	5,115	09/11/2018	2.....
652482 CH 1	NEWS AMERICA INC.....		.....	01/23/2014	DIRECT.....	.....	.....10,475,104	10,537,000	10,473,462	10,474,784	0	320	0	320	0	10,475,104	0	0	0	132,298	10/01/2023	2FE....
68209# AB 8	OMEGA LEASING(US) (NO 2) LLC.....		.....	01/12/2014	SINKING FUND REDEMPTION.....	.....	.....85,849	85,849	85,849	85,849	0	0	0	0	0	85,849	0	0	0	755	07/12/2017	1.....
688225 AB 7	OSHKOSH CORP.....		.....	03/10/2014	CALLED THRU ISSUER at 104.125	.....	.....1,031,879	991,000	1,089,532	1,040,778	0	(8,899)	0	(8,899)	0	1,031,879	0	0	0	42,923	03/01/2017	4FE....
694308 GD 3	PACIFIC GAS & ELECTRIC.....		.....	03/01/2014	MATURITY.....	.....	.....35,000,000	35,000,000	33,977,950	34,977,859	0	22,141	0	22,141	0	35,000,000	0	0	0	840,000	03/01/2014	1FE....
718592 AK 4	PHILLIPS-VAN HEUSEN.....		.....	03/24/2014	CALLED THRU ISSUER at 111.272	.....	.....295,984	266,000	292,754	292,439	0	(802)	0	(802)	0	291,637	0	4,346	4,346	7,030	05/15/2020	3FE....
743947 AB 9	PRUDENTIAL HOME MTGE SECS.....		.....	03/01/2014	MBS PAYDOWN.....	.....	.....120	120	117	120	0	0	0	0	0	120	0	0	0	1	08/28/2022	1FM....
749618 AA 2	REPUBLIC BANK OF NEW YORK.....		.....	01/15/2014	MBS PAYDOWN.....	.....	.....1,365,866	1,365,866	1,371,507	1,363,043	0	2,823	0	2,823	0	1,365,866	0	0	0	47,941	07/15/2017	1FE....
754427 AA 0	RAVENSWOOD UNIT 04 TRUST.....		.....	01/15/2014	SINKING FUND REDEMPTION.....	.....	.....1,804,165	1,804,165	1,804,165	1,804,165	0	0	0	0	0	1,804,165	0	0	0	54,089	01/15/2019	1.....
758753 AD 9	REGAL CINEMAS CORP.....		.....	03/11/2014	CALLED THRU ISSUER at 107.073	.....	.....192,731	180,000	199,575	193,346	0	(2,011)	0	(2,011)	0	191,335	0	1,396	1,396	10,178	07/15/2019	4FE....
758766 AE 9	REGAL ENTERTAINMENT GROUP.....		.....	03/11/2014	CALLED THRU ISSUER at 108.197	.....	.....458,755	424,000	478,060	472,680	0	(1,778)	0	(1,778)	0	470,902	0	(12,146)	(12,146)	22,139	08/15/2018	4FE....
76111X WD 1	RESIDENTIAL FUNDING MTGE SECS.....		.....	03/01/2014	MBS PAYDOWN.....	.....	.....5,199	5,199	5,132	4,870	0	0	0	0	0	4,870	0	330	330	25	08/25/2035	1FM....
771196 AS 1	ROCHE HOLDINGS INC.....		.....	03/03/2014	CALLED THRU ISSUER at 119.038	.....	.....27,975,120	23,501,000	23,370,538	23,424,770	0	2,035	0	2,035	0	23,426,805	0	4,548,316	4,548,316	706,945	03/01/2019	1FE....
78108A AC 8	UNITED RENTALS NORTH AMERICA.....			01/21/2014	CALLED THRU ISSUER at 112.925		327,483	290,000	336,763	332,987	0	(332)	0	(332)	0	332,655	0	(5,172)	(5,172)	5,450	11/15/2019	3FE....

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

QE05.25

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)
784635 AL 8	SPX CORP.....			01/23/2014	CALLED THRU ISSUER at 106.228		982,609	925,000	1,012,875	977,227	0	(3,326)	0	(3,326)	0	973,901	0	8,708	8,708	7,445	12/15/2014	3FE....
79548K KP 2	SALOMON BROTHERS MTGE SECS.....			03/01/2014	MBS PAYDOWN.....		279	279	285	279	0	0	0	0	0	279	0	0	0	1	04/25/2024	1FM....
84055* AA 6	SOUTH TEXAS ELECTRIC CO-OP INC.....			01/01/2014	SINKING FUND REDEMPTION.		882,353	882,353	882,353	882,353	0	0	0	0	0	882,353	0	0	0	23,868	01/01/2028	1.....
841281 AA 6	SOUTHBURY CREDIT LB.....			03/02/2014	MBS PAYDOWN.....		521,751	521,751	523,687	521,706	0	45	0	45	0	521,751	0	0	0	6,302	09/02/2014	1FM....
84763B AA 4	SPEC BRNDS ESCROW CORP.....			01/30/2014	DIRECT.....		23,000	23,000	23,000	23,000	0	0	0	0	0	23,000	0	0	0	305	11/15/2020	4FE....
857449 #E 2	IAE INTL/AERO ENG/ST STR BK.....			01/02/2014	SINKING FUND REDEMPTION.		218,734	218,734	218,734	218,734	0	0	0	0	0	218,734	0	0	0	9,252	01/02/2020	1.....
857449 #G 7	IAE INTL/AERO ENG/ST STR BK.....			01/02/2014	SINKING FUND REDEMPTION.		168,811	168,811	168,811	168,773	0	38	0	38	0	168,811	0	0	0	7,141	01/02/2020	1.....
857449 #J 1	IAE INTL/AERO ENG/ST STR BK.....			01/02/2014	SINKING FUND REDEMPTION.		109,032	109,032	109,032	109,008	0	25	0	25	0	109,032	0	0	0	4,612	01/02/2020	1.....
857449 #K 8	IAE INTL/AERO ENG/ST STR BK.....			01/02/2014	SINKING FUND REDEMPTION.		113,199	113,199	113,199	113,173	0	26	0	26	0	113,199	0	0	0	4,788	01/02/2020	1.....
85746* AW 0	AIRBUS IND GE/WIL TR/ST BK.....			03/30/2014	SINKING FUND REDEMPTION.		177,412	177,412	177,412	177,412	0	0	0	0	0	177,412	0	0	0	7,141	09/30/2015	1.....
858271 AA 7	STEELRIVER TRANSMISSION.....			03/31/2014	SINKING FUND REDEMPTION.		191,402	191,402	191,402	191,402	0	0	0	0	0	191,402	0	0	0	2,254	06/30/2017	2FE....
86359A NG 4	STRUCTURED ASSET SECURITIES CORP.....			03/01/2014	MBS PAYDOWN.....		131,374	131,374	135,510	131,368	0	5	0	5	0	131,374	0	0	0	1,658	03/25/2033	3FM....
867363 AE 3	SUNGARD DATA SYSTEMS INC.....			01/15/2014	MATURITY.....		510,000	510,000	522,113	510,683	0	(683)	0	(683)	0	510,000	0	0	0	12,431	01/15/2014	4FE....
86736@ AA 6	SUNFLOWER ELECTRIC COOP.....			03/31/2014	SINKING FUND REDEMPTION.		281,596	281,596	222,119	278,417	0	3,179	0	3,179	0	281,596	0	0	0	5,632	12/31/2016	3.....
87305N AR 9	TTX COMPANY.....			01/15/2014	SINKING FUND REDEMPTION.		2,172,967	2,172,967	2,172,967	2,172,967	0	0	0	0	0	2,172,967	0	0	0	71,817	01/15/2015	1FE....
88031J AB 2	TENASKA GEORGIA PARTNERS.....			02/01/2014	SINKING FUND REDEMPTION.		343,800	343,800	368,100	343,870	0	(70)	0	(70)	0	343,800	0	0	0	16,330	02/01/2030	2FE....
88031V AA 7	TENASKA GATEWAY PARTNERS.....			03/30/2014	SINKING FUND REDEMPTION.		113,396	113,396	113,396	113,396	0	0	0	0	0	113,396	0	0	0	0	12/30/2023	2FE....
88632# AA 5	CVS CORP (MELVILLE CORP).....			03/20/2014	MBS PAYDOWN.....		257,829	257,829	257,829	257,829	0	0	0	0	0	257,829	0	0	0	2,744	03/20/2018	2.....
88947E AE 0	TOLL BROTHERS INC.....			03/15/2014	MATURITY.....		10,000,000	10,000,000	8,617,652	8,631,766	0	0	0	0	0	8,631,766	0	1,368,234	1,368,234	247,500	03/15/2014	2FE....
89078W AC 3	TOPS HOLDING CORP.....			02/06/2014	DIRECT.....		479,603	440,000	489,500	481,000	0	(1,397)	0	(1,397)	0	479,603	0	0	0	5,532	12/15/2017	4FE....
89236M AB 6	TOYS R US PROPERTY CO II LLC.....			02/05/2014	GOLDMAN SACHS.....		314,213	315,000	324,844	324,025	0	(484)	0	(484)	0	323,542	0	(9,329)	(9,329)	5,132	12/01/2017	4FE....
89236N AA 6	TOYS R US - DELAWARE INC.....			01/27/2014	DEUTSCHE-ALEX BROWN, EUROPE		326,525	370,000	382,950	377,841	0	(359)	0	(359)	0	377,482	0	(50,957)	(50,957)	11,294	09/01/2016	4FE....
90333W AB 4	US BANK NA.....			02/04/2014	MATURITY.....		56,000,000	56,000,000	56,835,240	56,009,345	0	(9,345)	0	(9,345)	0	56,000,000	0	0	0	1,764,000	02/04/2014	1FE....
90783W AA 1	UNION PACIFIC RAILROAD.....			01/02/2014	SINKING FUND REDEMPTION.		278,097	278,097	278,673	278,102	0	(5)	0	(5)	0	278,097	0	0	0	8,157	07/02/2030	1FE....
911551 AA 7	US ARMY HOSP CASH MGMT.....			03/01/2014	SINKING FUND REDEMPTION.		267,407	267,407	267,407	267,407	0	0	0	0	0	267,407	0	0	0	3,335	05/01/2032	1.....
91911X AR 5	VALEANT PHARMACEUTICALS INTERNATIONAL.....			01/02/2014	CALLED THRU ISSUER at 103.250		771,278	747,000	782,486	768,355	0	(47)	0	(47)	0	768,309	0	2,969	2,969	22,524	07/15/2016	4FE....
928958 AA 5	WATERFORD 3 FUNDING.....			01/02/2014	SINKING FUND REDEMPTION.		1,613,429	1,613,429	1,613,429	1,613,429	0	0	0	0	0	1,613,429	0	0	0	65,263	01/02/2017	2AM....
92966* AA 7	WABASH VALLEY POWER ASSOC.....			01/31/2014	SINKING FUND REDEMPTION.		117,598	117,598	110,726	117,031	0	567	0	567	0	117,598	0	0	0	1,494	04/30/2024	1.....
92966* AG 4	WABASH VALLEY POWER ASSOC.....			01/31/2014	SINKING FUND REDEMPTION.		118,891	118,891	118,891	118,891	0	0	0	0	0	118,891	0	0	0	1,825	01/31/2028	1.....
92978M AT 3	WACHOVIA BANK COMM MTGE.....			02/01/2014	MBS PAYDOWN.....		0	1,750,089	176,934	176,934	0	0	0	0	0	176,934	0	(176,934)	(176,934)	42,724	10/15/2048	6FM....
94106L AR 0	WASTE MANAGEMENT INC.....			03/15/2014	MATURITY.....		5,000,000	5,000,000	4,764,900	4,993,699	0	6,301	0	6,301	0	5,000,000	0	0	0	125,000	03/15/2014	2FE....
97181# KG 7	UNION PACIFIC RAILROAD.....			03/29/2014	SINKING FUND REDEMPTION.		1,185,876	1,185,876	1,185,876	1,185,876	0	0	0	0	0	1,185,876	0	0	0	34,687	03/29/2024	1.....
97186M AA 1	WILSHIRE ALABAMA PART LLC.....			02/15/2014	SINKING FUND REDEMPTION.		3,539	3,539	3,659	3,543	0	(5)	0	(5)	0	3,539	0	0	0	116	03/01/2014	2.....
013716 AT 2	ALCAN INC.....		A..	01/15/2014	MATURITY.....		2,500,000	2,500,000	2,350,400	2,499,052	0	948	0	948	0	2,500,000	0	0	0	65,000	01/15/2014	1FE....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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)
63307E AA 5	NATIONAL BANK OF CANADA.....			A...	01/30/2014	MATURITY.....		17,465,000	17,465,000	17,460,459	17,464,875	0	125	0	125	0	17,465,000	0	0	0	144,086	01/30/2014	2FE.....
05526X AC 5	BASF AG.....			F...	02/16/2014	SINKING FUND REDEMPTION.....		984,577	984,577	923,734	984,593	0	(16)	0	(16)	0	984,577	0	0	0	39,580	02/16/2021	1.....
20428A AE 9	CIE FINANCEMENT FONCIER.....			F...	03/07/2014	MATURITY.....		13,400,000	13,400,000	13,398,526	13,399,907	0	93	0	93	0	13,400,000	0	0	0	150,750	03/07/2014	1FE.....
30251G AA 5	FMG FINANCE PTY LTD.....			F...	03/14/2014	CALLED THRU ISSUER at 103.500.....		529,920	512,000	536,320	530,092	0	(1,922)	0	(1,922)	0	528,170	0	1,750	1,750	13,241	11/01/2015	3FE.....
30251G AF 4	FMG RESOURCES AUGUST 2006 PTY.....			F...	03/14/2014	CALLED THRU ISSUER at 103.188.....		531,418	515,000	535,600	527,976	0	(2,391)	0	(2,391)	0	525,585	0	5,833	5,833	20,337	02/01/2016	3FE.....
35177P AS 6	FRANCE TELECOM SA.....			F...	03/12/2014	CALLED THRU ISSUER at 101.285.....		5,064,250	5,000,000	5,139,800	5,015,819	0	(6,000)	0	(6,000)	0	5,009,820	0	54,430	54,430	148,264	07/08/2014	2FE.....
74982B AA 0	RACE POINT CLO.....			F...	03/17/2014	PREREFUNDED.....		21,000,000	21,000,000	20,956,089	20,965,144	0	2,480	0	2,480	0	20,967,624	0	32,376	32,376	97,824	12/15/2022	1FE.....
EI0375 87 9	LBG CAPITAL NO. 1 PLC.....			F...	03/17/2014	VARIOUS.....		44,321,875	40,500,000	32,805,000	34,704,387	0	125,096	0	125,096	0	34,829,483	0	..9,492,392	..9,492,392	..1,216,141	11/01/2020	3FE.....
H2194# AA 8	ELSEVIER FINANCE SA.....			F...	01/28/2014	MATURITY.....		40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	0	0	1,010,000	01/28/2014	2.....
3899999. Total Bonds - Industrial and Miscellaneous.....								552,986,862	596,021,273	525,607,336	527,458,360	1,360,152	124,618	0	1,484,770	0	530,019,195	0	22,967,670	22,967,670	22,144,856	XXX...	..XXX...

Bonds - Hybrid Securities

830505	AL	7	SKANDINAVISKA ENSKILDA	F...	03/25/2014	CALLED THRU ISSUER at 100.000																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																									
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Preferred Stocks - Industrial and Miscellaneous

05564E	60	1	BRE PROPERTIES INC.....		02/20/2014	CALLED THRU ISSUER at 25.000	287,700.000	7,192,500	25.00	7,192,500	7,192,500	0	0	0	0	0	7,192,500	0	0	0	67,430	XXX...	P2LFE..
8499999. Total Preferred Stocks - Industrial and Miscellaneous.....								7,192,500	XXX.....	7,192,500	7,192,500	0	0	0	0	0	7,192,500	0	0	0	67,430	XXX...	..XXX...
8999997. Total Preferred Stocks - Part 4.....								7,192,500	XXX.....	7,192,500	7,192,500	0	0	0	0	0	7,192,500	0	0	0	67,430	XXX...	..XXX...
8999999. Total Preferred Stocks.....								7,192,500	XXX.....	7,192,500	7,192,500	0	0	0	0	0	7,192,500	0	0	0	67,430	XXX...	..XXX...

Common Stocks - Industrial and Miscellaneous

02376R	10	2	AMERICAN AIRLINES GROUP INC.....	03/17/2014	MORGAN STANLEY.....	905.000	33,249	XXX	0	22,851	(22,851)	0	0	(22,851)	0	0	33,249	33,249	0	XXX...	L.....
21240D	10	7	CONTROL4 CORP.....	02/24/2014	MERRILL LYNCH INC.....	19,099.000	400,946	XXX	396,877	0	0	0	0	0	0	396,877	4,069	4,069	0	XXX...	L.....
29404K	10	6	ENVESTNET INC.....	03/06/2014	BARCLAYS CAPITAL.....	30,995.000	1,365,521	XXX	1,344,873	0	0	0	0	0	0	1,344,873	20,648	20,648	0	XXX...	L.....
38046C	10	9	GOGO INC.....	03/13/2014	MORGAN STANLEY.....	186,903.000	4,647,189	XXX	4,637,063	4,637,063	0	0	0	0	0	4,637,063	10,125	10,125	0	XXX...	U.....
43739Q	10	0	HOMEAWAY INC.....	02/28/2014	MORGAN STANLEY.....	24,250.000	1,138,859	XXX	1,157,695	0	0	0	0	0	0	1,157,695	(18,836)	(18,836)	0	XXX...	U.....
74876Y	10	1	QUINTILES TRANSNATIONAL HOLDINGS.....	02/05/2014	MERRILL LYNCH INC.....	6,089.000	290,434	XXX	295,499	0	0	0	0	0	0	295,499	(5,065)	(5,065)	0	XXX...	L.....
98933Q	10	8	ZELTIQ AESTHETICS INC.....	01/24/2014	MERRILL LYNCH INC.....	15,385.000	346,563	XXX	357,086	0	0	0	0	0	0	357,086	(10,523)	(10,523)	0	XXX...	L.....
98954A	10	7	ZILLOW INC.....	03/05/2014	DEUTSCHE BANK SECURITIES, INC.	4,092.000	341,919	XXX	346,936	0	0	0	0	0	0	346,936	(5,017)	(5,017)	0	XXX...	L.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....						8,564,680	XXX	8,536,029	4,659,914	(22,851)	0	0	(22,851)	0	8,536,029	0	28,650	28,650	0	XXX...	..XXX...
9799997 Total Common Stocks - Part 4.....						8,564,680	XXX	8,536,029	4,659,914	(22,851)	0	0	(22,851)	0	8,536,029	0	28,650	28,650	0	XXX...	..XXX...

QE05.26

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 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)
9799999. Total Common Stocks.....						8,564,680	XXX.....	8,536,029	4,659,914	(22,851)	0	0	(22,851)	0	8,536,029	0	28,650	28,650	0	XXX...	..XXX...
9899999. Total Preferred and Common Stocks.....						15,757,180	XXX.....	15,728,529	11,852,414	(22,851)	0	0	(22,851)	0	15,728,529	0	28,650	28,650	67,430	XXX...	..XXX...
9999999. Total Bonds, Preferred and Common Stocks.....						664,005,371	XXX.....	637,969,282	634,365,558	1,337,301	331,173	0	1,668,474	0	641,009,053	0	22,996,320	22,996,320	22,793,198	XXX...	..XXX...

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....2.

SCHEDULE DB - PART A - SECTION 1

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

QE06

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																						
245495 SPX CALL	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	04/15/2011	04/14/2014	1,258	1,177,590	S&P500		201,856			693,575		693,575	491,719		201,856		003
245496 SPX CALL	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	04/15/2011	04/14/2014	1,258	1,177,590	S&P500			(70)		(70)		(70)					003
251006 SPX CALL	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	05/17/2011	05/14/2014	1,084	1,014,378	S&P500		173,520			584,435		584,435	410,915		173,520		003
251007 SPX CALL	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	05/17/2011	05/14/2014	1,084	1,014,378	S&P500			(908)		(908)		(908)					003
259093 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	06/15/2011	06/16/2014	1,606	1,503,292	S&P500		234,911			963,250		963,250	728,339		234,911		003
259094 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	06/15/2011	06/16/2014	1,606	1,503,292	S&P500			(40,719)		(40,719)		(40,719)					003
267428 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	07/15/2011	07/14/2014	1,305	1,222,013	S&P500		201,934			715,270		715,270	513,336		201,934		003
267437 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	07/15/2011	07/14/2014	1,305	1,222,013	S&P500			(10,887)		(10,887)		(10,887)					003
280457 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	08/16/2011	08/14/2014	1,491	1,395,511	S&P500		221,183			996,132		996,132	774,949		221,183		003
280460 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	08/16/2011	08/14/2014	1,491	1,395,511	S&P500			(164,378)		(164,378)		(164,378)					003
290333 SPX CALL	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	09/15/2011	09/15/2014	2,518	2,357,632	S&P500		402,549			1,636,336		1,636,336	1,233,787		402,549		003
290334 SPX CALL	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	09/15/2011	09/15/2014	2,518	2,357,632	S&P500			(248,023)		(248,023)		(248,023)					003
303221 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	10/17/2011	10/14/2014	1,825	1,708,847	S&P500		292,459			1,198,186		1,198,186	905,727		292,459		003
303222 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	10/17/2011	10/14/2014	1,825	1,708,847	S&P500			(205,971)		(205,971)		(205,971)					003
316693 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	11/15/2011	11/14/2014	3,261	3,053,060	S&P500		573,050			1,952,131		1,952,131	1,379,082		573,050		003
316694 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	11/15/2011	11/14/2014	3,261	3,053,060	S&P500			(212,382)		(212,382)		(212,382)					003
326824 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	12/15/2011	12/15/2014	2,464	2,307,025	S&P500		431,424			1,571,542		1,571,542	1,140,118		431,424		003
326825 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	12/15/2011	12/15/2014	2,464	2,307,025	S&P500			(265,421)		(265,421)		(265,421)					003
331527 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	01/18/2012	01/14/2015	1,642	1,537,333	S&P500		272,216			900,957		900,957	628,742		272,216		003
331528 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	01/18/2012	01/14/2015	1,642	1,537,333	S&P500			(68,752)		(68,752)		(68,752)					003
333601 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	02/15/2012	02/17/2015	877	821,013	S&P500		148,071			451,646		451,646	303,575		148,071		003
333602 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	02/15/2012	02/17/2015	877	821,013	S&P500			(26,342)		(26,342)		(26,342)					003
338338 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	03/15/2012	03/16/2015	1,645	1,539,815	S&P500		280,603			756,065		756,065	475,462		280,603		003
338339 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	03/15/2012	03/16/2015	1,645	1,539,815	S&P500			(46,504)		(46,504)		(46,504)					003
342862 SPX CALL	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	04/17/2012	04/14/2015	940	879,776	S&P500		153,703			443,034		443,034	289,331		153,703		003
342863 SPX CALL	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	04/17/2012	04/14/2015	940	879,776	S&P500			(34,519)		(34,519)		(34,519)					003
346333 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	05/15/2012	05/14/2015	1,358	1,271,294	S&P500		211,776			714,399		714,399	502,623		211,776		003
346334 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	05/15/2012	05/14/2015	1,358	1,271,294	S&P500			(99,668)		(99,668)		(99,668)					003
355783 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	06/15/2012	06/15/2015	1,253	1,172,618	S&P500		207,037			644,591		644,591	437,554		207,037		003
355784 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	06/15/2012	06/15/2015	1,253	1,172,618	S&P500			(87,509)		(87,509)		(87,509)					003
360787 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	07/17/2012	07/14/2015	1,559	1,459,515	S&P500		240,028			774,289		774,289	534,261		240,028		003
360788 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	07/17/2012	07/14/2015	1,559	1,459,515	S&P500			(96,494)		(96,494)		(96,494)					003
364788 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	08/15/2012	08/14/2015	1,000	935,817	S&P500		156,491			459,936		459,936	303,445		156,491		003
364790 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	08/15/2012	08/14/2015	1,000	935,817	S&P500			(69,742)		(69,742)		(69,742)					003
373104 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	09/17/2012	09/14/2015	738	690,659	S&P500			(34,363)		(34,363)		(34,363)					003
373106 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	09/17/2012	09/14/2015	738	690,659	S&P500		113,189			305,004		305,004	191,814		113,189		003
379305 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	10/16/2012	10/14/2015	908	849,996	S&P500		131,439			381,566		381,566	250,127		131,439		003
379306 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	10/16/2012	10/14/2015	908	849,996	S&P500			(47,900)		(47,900)		(47,900)					003
385183 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	11/15/2012	11/16/2015	1,252	1,171,832	S&P500		170,078			635,175		635,175	465,097		170,078		003
385184 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	11/15/2012	11/16/2015	1,252	1,171,832	S&P500			(144,652)		(144,652)		(144,652)					003
394389 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	468	437,860	S&P500		64,893			206,968		206,968	142,075		64,893		003
394390 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	468	437,860	S&P500			(33,302)		(33,302)		(33,302)					003
400894 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WRBS	TGRS6DDUGRSXRUV0M661	01/15/2013	01/14/2016	231	216,185	S&P500		32,844			94,771		94,771	61,927		32,844		003

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, 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)
400895 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661	01/15/2013	01/14/2016	231	216,185	S&P500.....	0	0	0	(13,003)	.....	.....(13,003)	(13,003)	0	0	0	0	003.....	
405629 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661	02/15/2013	02/16/2016	405	378,832	S&P500.....	55,166	0	0	151,753	.....	.....151,753	96,588	0	0	0	55,166	003.....	
405631 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661	02/15/2013	02/16/2016	405	378,832	S&P500.....	0	0	0	(17,531)	.....	.....(17,531)	(17,531)	0	0	0	0	003.....	
414685 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.	03/15/2013	03/14/2016	185	172,754	S&P500.....	26,099	0	0	63,725	.....	.....63,725	37,626	0	0	0	26,099	003.....	
414686 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.	03/15/2013	03/14/2016	185	172,754	S&P500.....	0	0	0	(6,350)	.....	.....(6,350)	(6,350)	0	0	0	0	003.....	
419361 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	04/16/2013	04/14/2014	664	621,308	S&P500.....	45,353	0	0	196,806	.....	.....196,806	151,453	0	0	0	45,353	003.....	
419362 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	04/16/2013	04/14/2014	664	621,308	S&P500.....	0	0	0	(72,245)	.....	.....(72,245)	(72,245)	0	0	0	0	003.....	
419433 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.	04/16/2013	04/14/2014	1,087	1,041,246	MXEA.....	65,985	0	0	239,519	.....	.....239,519	173,534	0	0	0	65,985	003.....	
419434 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.	04/16/2013	04/14/2014	1,087	1,041,246	MXEA.....	0	0	0	(77,393)	.....	.....(77,393)	(77,393)	0	0	0	0	003.....	
419437 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661	04/16/2013	04/14/2014	17,186	16,089,280	S&P500.....	1,055,379	0	0	5,096,450	.....	.....5,096,450	4,041,071	0	0	0	1,055,379	003.....	
419438 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661	04/16/2013	04/14/2014	17,186	16,089,280	S&P500.....	0	0	0	(2,400,408)	.....	.....(2,400,408)	(2,400,408)	0	0	0	0	003.....	
419439 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661	04/16/2013	04/14/2016	796	745,575	S&P500.....	115,368	0	0	269,456	.....	.....269,456	154,088	0	0	0	115,368	003.....	
419440 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661	04/16/2013	04/14/2016	796	745,575	S&P500.....	0	0	0	(27,242)	.....	.....(27,242)	(27,242)	0	0	0	0	003.....	
419486 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	04/16/2013	04/14/2014	2,109	1,236,816	Russel2000.....	69,703	0	0	525,628	.....	.....525,628	455,926	0	0	0	69,703	003.....	
419487 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	04/16/2013	04/14/2014	2,109	1,236,816	Russel2000.....	0	0	0	(370,025)	.....	.....(370,025)	(370,025)	0	0	0	0	003.....	
423093 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661	05/15/2013	05/14/2014	17,099	16,007,299	S&P500.....	1,077,794	0	0	3,629,959	.....	.....3,629,959	2,552,165	0	0	0	1,077,794	003.....	
423095 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661	05/15/2013	05/14/2014	17,099	16,007,299	S&P500.....	0	0	0	(1,050,322)	.....	.....(1,050,322)	(1,050,322)	0	0	0	0	003.....	
423096 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661	05/15/2013	05/16/2016	194	181,168	S&P500.....	29,789	0	0	54,364	.....	.....54,364	24,575	0	0	0	29,789	003.....	
423097 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....TGRS6DDUGRSXRUV0M661	05/15/2013	05/16/2016	194	181,168	S&P500.....	0	0	0	(3,892)	.....	.....(3,892)	(3,892)	0	0	0	0	003.....	
423135 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.	05/15/2013	05/14/2014	871	833,920	MXEA.....	54,736	0	0	121,644	.....	.....121,644	66,908	0	0	0	54,736	003.....	
423136 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.	05/15/2013	05/14/2014	871	833,920	MXEA.....	0	0	0	(21,014)	.....	.....(21,014)	(21,014)	0	0	0	0	003.....	
423144 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	05/15/2013	05/14/2014	1,807	1,059,666	Russel2000.....	62,510	0	0	333,565	.....	.....333,565	271,055	0	0	0	62,510	003.....	
423145 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	05/15/2013	05/14/2014	1,807	1,059,666	Russel2000.....	0	0	0	(198,677)	.....	.....(198,677)	(198,677)	0	0	0	0	003.....	
423195 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	05/15/2013	05/14/2014	628	588,074	S&P500.....	44,076	0	0	133,357	.....	.....133,357	89,280	0	0	0	44,076	003.....	
423196 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	05/15/2013	05/14/2014	628	588,074	S&P500.....	0	0	0	(23,462)	.....	.....(23,462)	(23,462)	0	0	0	0	003.....	
423197 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	05/15/2013	05/14/2014	104	97,071	S&P500.....	8,084	0	0	22,013	.....	.....22,013	13,929	0	0	0	8,084	003.....	
423198 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	05/15/2013	05/14/2014	104	97,071	S&P500.....	0	0	0	(1,282)	.....	.....(1,282)	(1,282)	0	0	0	0	003.....	
428871 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	06/17/2013	06/16/2014	16,066	15,040,039	S&P500.....	1,070,396	0	0	3,734,907	.....	.....3,734,907	2,664,511	0	0	0	1,070,396	003.....	
428872 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	06/17/2013	06/16/2014	16,066	15,040,039	S&P500.....	0	0	0	(1,397,209)	.....	.....(1,397,209)	(1,397,209)	0	0	0	0	003.....	
428873 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	06/17/2013	06/16/2014	959	897,881	S&P500.....	71,369	0	0	222,972	.....	.....222,972	151,603	0	0	0	71,369	003.....	
428874 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	06/17/2013	06/16/2014	959	897,881	S&P500.....	0	0	0	(59,873)	.....	.....(59,873)	(59,873)	0	0	0	0	003.....	
428875 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	06/17/2013	06/16/2014	189	176,487	S&P500.....	15,697	0	0	43,827	.....	.....43,827	28,130	0	0	0	15,697	003.....	
428876 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	06/17/2013	06/16/2014	189	176,487	S&P500.....	0	0	0	(6,009)	.....	.....(6,009)	(6,009)	0	0	0	0	003.....	
428880 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	06/17/2013	06/16/2014	2,017	1,182,727	Russel2000.....	71,712	0	0	376,965	.....	.....376,965	305,253	0	0	0	71,712	003.....	
428881 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	06/17/2013	06/16/2014	2,017	1,182,727	Russel2000.....	0	0	0	(232,775)	.....	.....(232,775)	(232,775)	0	0	0	0	003.....	
428903 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.	06/17/2013	06/14/2016	238	222,756	S&P500.....	39,163	0	0	70,739	.....	.....70,739	31,576	0	0	0	39,163	003.....	
428904 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.	06/17/2013	06/14/2016	238	222,756	S&P500.....	0	0	0	(6,050)	.....	.....(6,050)	(6,050)	0	0	0	0	003.....	
428929 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.	06/17/2013	06/16/2014	1,225	1,173,822	MXEA.....	74,914	0	0	243,197	.....	.....243,197	168,283	0	0	0	74,914	003.....	
428930 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OCWSY7OE568.	06/17/2013	06/16/2014	1,225	1,173,822	MXEA.....	0	0	0	(88,732)	.....	.....(88,732)	(88,732)	0	0	0	0	003.....	
429406 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTWФЗYICNSX8D621K86....	06/17/2013	06/16/2014	140	81,936	Russel2000.....	27,928	0	0	26,115	.....	.....26,115	(1,813)	0	0	0	27,928	003.....	
433303 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	07/16/2013	07/14/2014	2,600	1,525,090	Russel2000.....	94,535	0	0	373,288	.....	.....373,288	278,753	0	0	0	94,535	003.....	
433304 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPFGFNF3BB653..	07/16/2013	07/14/2014	2,600	1,525,090	Russel2000.....	0	0	0	(200,692)	.....	.....(200,692)	(200,692)	0	0	0	0	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)
433306 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI	07/16/2013	07/14/2016	318	297,674	S&P500	52,767	0	0	87,573		87,573	34,806	0	0	0	52,767	003	
433307 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI	07/16/2013	07/14/2016	318	297,674	S&P500	0	0	0	(6,778)		(6,778)	(6,778)	0	0	0	0	003	
433327 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI	07/16/2013	07/14/2014	13,710	12,834,598	S&P500	912,345	0	0	2,752,371		2,752,371	1,840,025	0	0	0	912,345	003	
433328 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI	07/16/2013	07/14/2014	13,710	12,834,598	S&P500	0	0	0	(879,738)		(879,738)	(879,738)	0	0	0	0	003	
433329 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI	07/16/2013	07/14/2014	836	782,999	S&P500	61,688	0	0	167,914		167,914	106,227	0	0	0	61,688	003	
433330 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI	07/16/2013	07/14/2014	836	782,999	S&P500	0	0	0	(36,385)		(36,385)	(36,385)	0	0	0	0	003	
433350 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI	07/16/2013	07/14/2014	144	135,154	S&P500	11,785	0	0	28,984		28,984	17,198	0	0	0	11,785	003	
433351 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI	07/16/2013	07/14/2014	144	135,154	S&P500	0	0	0	(2,917)		(2,917)	(2,917)	0	0	0	0	003	
433358 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	07/16/2013	07/14/2014	1,337	1,280,576	MXEA	82,756	0	0	254,999		254,999	172,242	0	0	0	82,756	003	
433359 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	07/16/2013	07/14/2014	1,337	1,280,576	MXEA	0	0	0	(96,120)		(96,120)	(96,120)	0	0	0	0	003	
439746 RTY CALL	LIFE HEDGE	N/A	Equity/Index	INGF	08/15/2013	08/14/2014	1,898	1,112,982	Russel2000	67,665	0	0	296,613		296,613	228,948	0	0	0	67,665	003	
439747 RTY CALL	LIFE HEDGE	N/A	Equity/Index	INGF	08/15/2013	08/14/2014	1,898	1,112,982	Russel2000	0	0	0	(173,003)		(173,003)	(173,003)	0	0	0	0	003	
439753 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST	08/15/2013	08/14/2014	978	915,144	S&P500	71,456	0	0	212,220		212,220	140,764	0	0	0	71,456	003	
439754 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST	08/15/2013	08/14/2014	978	915,144	S&P500	0	0	0	(59,612)		(59,612)	(59,612)	0	0	0	0	003	
439801 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	08/15/2013	08/15/2016	197	184,831	S&P500	31,714	0	0	56,894		56,894	25,181	0	0	0	31,714	003	
439802 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	08/15/2013	08/15/2016	197	184,831	S&P500	0	0	0	(5,090)		(5,090)	(5,090)	0	0	0	0	003	
439818 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2013	08/14/2014	1,212	1,160,895	MXEA	75,580	0	0	203,195		203,195	127,616	0	0	0	75,580	003	
439819 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	HSBU	08/15/2013	08/14/2014	1,212	1,160,895	MXEA	0	0	0	(72,692)		(72,692)	(72,692)	0	0	0	0	003	
439841 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI	08/15/2013	08/14/2014	12,387	11,595,903	S&P500	823,120	0	0	2,689,072		2,689,072	1,865,952	0	0	0	823,120	003	
439842 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI	08/15/2013	08/14/2014	12,387	11,595,903	S&P500	0	0	0	(1,022,203)		(1,022,203)	(1,022,203)	0	0	0	0	003	
450077 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST	09/17/2013	09/15/2014	17,621	16,496,486	S&P500	1,177,628	0	0	3,224,420		3,224,420	2,046,792	0	0	0	1,177,628	003	
450078 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST	09/17/2013	09/15/2014	17,621	16,496,486	S&P500	0	0	0	(1,046,126)		(1,046,126)	(1,046,126)	0	0	0	0	003	
450079 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST	09/17/2013	09/14/2016	661	618,340	S&P500	110,013	0	0	173,783		173,783	63,770	0	0	0	110,013	003	
450080 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST	09/17/2013	09/14/2016	661	618,340	S&P500	0	0	0	(13,708)		(13,708)	(13,708)	0	0	0	0	003	
450081 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST	09/17/2013	09/15/2014	748	700,171	S&P500	55,338	0	0	136,856		136,856	81,518	0	0	0	55,338	003	
450082 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST	09/17/2013	09/15/2014	748	700,171	S&P500	0	0	0	(31,215)		(31,215)	(31,215)	0	0	0	0	003	
450083 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST	09/17/2013	09/15/2014	76	71,392	S&P500	6,214	0	0	13,954		13,954	7,740	0	0	0	6,214	003	
450084 SPX CALL	LIFE HEDGE	N/A	Equity/Index	WMST	09/17/2013	09/15/2014	76	71,392	S&P500	0	0	0	(1,677)		(1,677)	(1,677)	0	0	0	0	003	
450138 RTY CALL	LIFE HEDGE	N/A	Equity/Index	BBI	09/17/2013	09/15/2014	2,163	1,268,859	Russel2000	83,052	0	0	278,451		278,451	195,399	0	0	0	83,052	003	
450139 RTY CALL	LIFE HEDGE	N/A	Equity/Index	BBI	09/17/2013	09/15/2014	2,163	1,268,859	Russel2000	0	0	0	(148,961)		(148,961)	(148,961)	0	0	0	0	003	
450154 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	HSBU	09/17/2013	09/15/2014	1,450	1,388,703	MXEA	95,192	0	0	203,146		203,146	107,954	0	0	0	95,192	003	
450155 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	HSBU	09/17/2013	09/15/2014	1,450	1,388,703	MXEA	0	0	0	(66,667)		(66,667)	(66,667)	0	0	0	0	003	
456756 RTY CALL	LIFE HEDGE	N/A	Equity/Index	HSBU	10/15/2013	10/14/2014	225	132,013	Russel2000	9,720	0	0	27,641		27,641	17,921	0	0	0	9,720	003	
456757 RTY CALL	LIFE HEDGE	N/A	Equity/Index	HSBU	10/15/2013	10/14/2014	225	132,013	Russel2000	0	0	0	(13,397)		(13,397)	(13,397)	0	0	0	0	003	
456823 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	10/15/2013	10/14/2016	905	846,824	S&P500	148,393	0	0	244,969		244,969	96,576	0	0	0	148,393	003	
456824 SPX CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	10/15/2013	10/14/2016	905	846,824	S&P500	0	0	0	(21,276)		(21,276)	(21,276)	0	0	0	0	003	
456875 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	10/15/2013	10/14/2014	826	791,414	MXEA	53,747	0	0	98,561		98,561	44,814	0	0	0	53,747	003	
456876 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	10/15/2013	10/14/2014	826	791,414	MXEA	0	0	0	(30,619)		(30,619)	(30,619)	0	0	0	0	003	
456877 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	10/15/2013	10/14/2014	68	65,212	MXEA	4,617	0	0	8,121		8,121	3,504	0	0	0	4,617	003	
456878 MXEA CALL	LIFE HEDGE	N/A	Equity/Index	GSFM	10/15/2013	10/14/2014	68	65,212	MXEA	0	0	0	(2,139)		(2,139)	(2,139)	0	0	0	0	003	
456926 RTY CALL	LIFE HEDGE	N/A	Equity/Index	BBI	10/15/2013	10/14/2014	1,807	1,059,908	Russel2000	72,187	0	0	221,922		221,922	149,735	0	0	0	72,187	003	
456927 RTY CALL	LIFE HEDGE	N/A	Equity/Index	BBI	10/15/2013	10/14/2014	1,807	1,059,908	Russel2000	0	0	0	(118,425)		(118,425)	(118,425)	0	0	0	0	003	
456928 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI	10/15/2013	10/14/2014	14,928	13,974,793	S&P500	1,016,455	0	0	2,874,021		2,874,021	1,857,566	0	0	0	1,016,455	003	
456929 SPX CALL	LIFE HEDGE	N/A	Equity/Index	BBI	10/15/2013	10/14/2014	14,928	13,974,793	S&P500	0	0	0	(1,042,309)		(1,042,309)	(1,042,309)	0	0	0	0	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, 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)
456931 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	10/15/2013.....	10/14/2014.....	780.....	730,496.....	S&P500.....	58,963.....	0.....	0.....	150,231.....	.....	150,231.....	91,269.....	0.....	0.....	0.....	58,963.....	.....	003.....
456932 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	10/15/2013.....	10/14/2014.....	780.....	730,496.....	S&P500.....	0.....	0.....	0.....	(40,243).....	.....	(40,243).....	(40,243).....	0.....	0.....	0.....	0.....	.....	003.....
462109 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/15/2013.....	11/14/2016.....	1,407.....	1,317,171.....	S&P500.....	270,711.....	0.....	0.....	301,879.....	.....	301,879.....	31,168.....	0.....	0.....	0.....	270,711.....	.....	003.....
462152 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/15/2013.....	11/14/2014.....	1,607.....	1,539,109.....	MXEA.....	168,672.....	0.....	0.....	165,456.....	.....	165,456.....	(3,216).....	0.....	0.....	0.....	168,672.....	.....	003.....
462154 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	11/15/2013.....	11/14/2014.....	113.....	108,330.....	MXEA.....	11,872.....	0.....	0.....	11,646.....	.....	11,646.....	(226).....	0.....	0.....	0.....	11,872.....	.....	003.....
462184 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF GFNF3BB653..	11/15/2013.....	11/14/2014.....	16,070.....	15,043,860.....	S&P500.....	1,607,410.....	0.....	0.....	1,929,721.....	.....	1,929,721.....	322,312.....	0.....	0.....	0.....	1,607,410.....	.....	003.....
462186 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF GFNF3BB653..	11/15/2013.....	11/14/2014.....	1,017.....	952,216.....	S&P500.....	101,714.....	0.....	0.....	122,144.....	.....	122,144.....	20,430.....	0.....	0.....	0.....	101,714.....	.....	003.....
462188 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF GFNF3BB653..	11/15/2013.....	11/14/2014.....	98.....	92,150.....	S&P500.....	9,843.....	0.....	0.....	11,820.....	.....	11,820.....	1,977.....	0.....	0.....	0.....	9,843.....	.....	003.....
462214 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	11/15/2013.....	11/14/2014.....	2,684.....	1,574,279.....	Russel2000.....	106,058.....	0.....	0.....	271,346.....	.....	271,346.....	165,288.....	0.....	0.....	0.....	106,058.....	.....	003.....
462215 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	11/15/2013.....	11/14/2014.....	2,684.....	1,574,279.....	Russel2000.....	0.....	0.....	0.....	(133,571).....	.....	(133,571).....	(133,571).....	0.....	0.....	0.....	0.....	.....	003.....
462216 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	11/15/2013.....	11/14/2014.....	206.....	120,856.....	Russel2000.....	8,901.....	0.....	0.....	20,831.....	.....	20,831.....	11,930.....	0.....	0.....	0.....	8,901.....	.....	003.....
462217 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	11/15/2013.....	11/14/2014.....	206.....	120,856.....	Russel2000.....	0.....	0.....	0.....	(9,208).....	.....	(9,208).....	(9,208).....	0.....	0.....	0.....	0.....	.....	003.....
469656 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OC SW5Y7OE568..	12/17/2013.....	12/14/2016.....	1,444.....	1,351,954.....	S&P500.....	504,522.....	0.....	0.....	328,470.....	.....	328,470.....	(176,052).....	0.....	0.....	0.....	504,522.....	.....	003.....
469693 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF GFNF3BB653..	12/17/2013.....	12/15/2014.....	769.....	719,606.....	S&P500.....	77,582.....	0.....	0.....	105,105.....	.....	105,105.....	27,524.....	0.....	0.....	0.....	77,582.....	.....	003.....
469696 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF GFNF3BB653..	12/17/2013.....	12/15/2014.....	15,161.....	14,192,880.....	S&P500.....	1,530,157.....	0.....	0.....	2,073,008.....	.....	2,073,008.....	542,851.....	0.....	0.....	0.....	1,530,157.....	.....	003.....
469766 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF GFNF3BB653..	12/17/2013.....	12/15/2014.....	229.....	214,458.....	S&P500.....	23,121.....	0.....	0.....	31,324.....	.....	31,324.....	8,203.....	0.....	0.....	0.....	23,121.....	.....	003.....
469799 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	12/17/2013.....	12/15/2014.....	1,057.....	1,012,439.....	MXEA.....	108,297.....	0.....	0.....	149,919.....	.....	149,919.....	41,621.....	0.....	0.....	0.....	108,297.....	.....	003.....
469812 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	12/17/2013.....	12/15/2014.....	1,960.....	1,149,564.....	Russel2000.....	80,045.....	0.....	0.....	202,929.....	.....	202,929.....	122,884.....	0.....	0.....	0.....	80,045.....	.....	003.....
469813 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	12/17/2013.....	12/15/2014.....	1,960.....	1,149,564.....	Russel2000.....	0.....	0.....	0.....	(103,625).....	.....	(103,625).....	(103,625).....	0.....	0.....	0.....	0.....	.....	003.....
469814 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	12/17/2013.....	12/15/2014.....	106.....	62,379.....	Russel2000.....	4,760.....	0.....	0.....	11,012.....	.....	11,012.....	6,252.....	0.....	0.....	0.....	4,760.....	.....	003.....
469815 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	12/17/2013.....	12/15/2014.....	106.....	62,379.....	Russel2000.....	0.....	0.....	0.....	(5,085).....	.....	(5,085).....	(5,085).....	0.....	0.....	0.....	0.....	.....	003.....
473950 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OC SW5Y7OE568..	01/15/2014.....	01/14/2015.....	260.....	243,618.....	S&P500.....	0.....	25,021.....	0.....	25,395.....	.....	25,395.....	374.....	0.....	0.....	0.....	25,021.....	.....	003.....
473967 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OC SW5Y7OE568..	01/15/2014.....	01/17/2017.....	1,575.....	1,474,874.....	S&P500.....	0.....	314,567.....	0.....	309,154.....	.....	309,154.....	(5,413).....	0.....	0.....	0.....	314,567.....	.....	003.....
473996 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTW FZYICNSX8D621K86..	01/15/2014.....	01/14/2015.....	2,225.....	1,304,822.....	Russel2000.....	0.....	180,778.....	0.....	169,850.....	.....	169,850.....	(10,928).....	0.....	0.....	0.....	180,778.....	.....	003.....
473998 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTW FZYICNSX8D621K86..	01/15/2014.....	01/14/2015.....	153.....	89,659.....	Russel2000.....	0.....	12,422.....	0.....	11,671.....	.....	11,671.....	(751).....	0.....	0.....	0.....	12,422.....	.....	003.....
474026 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTW FZYICNSX8D621K86..	01/15/2014.....	01/14/2015.....	1,199.....	1,148,634.....	MXEA.....	0.....	117,196.....	0.....	112,862.....	.....	112,862.....	(4,335).....	0.....	0.....	0.....	117,196.....	.....	003.....
474029 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTW FZYICNSX8D621K86..	01/15/2014.....	01/14/2015.....	69.....	66,479.....	MXEA.....	0.....	6,783.....	0.....	6,532.....	.....	6,532.....	(251).....	0.....	0.....	0.....	6,783.....	.....	003.....
474037 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	01/15/2014.....	01/14/2015.....	1,360.....	1,272,788.....	S&P500.....	0.....	131,185.....	0.....	132,678.....	.....	132,678.....	1,493.....	0.....	0.....	0.....	131,185.....	.....	003.....
474174 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF GFNF3BB653..	01/15/2014.....	01/14/2015.....	13,401.....	12,546,049.....	S&P500.....	0.....	1,296,190.....	0.....	1,307,823.....	.....	1,307,823.....	11,633.....	0.....	0.....	0.....	1,296,190.....	.....	003.....
481781 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTW FZYICNSX8D621K86..	02/18/2014.....	02/17/2015.....	9,492.....	8,885,875.....	S&P500.....	0.....	908,549.....	0.....	1,020,234.....	.....	1,020,234.....	111,686.....	0.....	0.....	0.....	908,549.....	.....	003.....
481783 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTW FZYICNSX8D621K86..	02/18/2014.....	02/17/2015.....	1,236.....	1,157,524.....	S&P500.....	0.....	118,353.....	0.....	132,902.....	.....	132,902.....	14,549.....	0.....	0.....	0.....	118,353.....	.....	003.....
481810 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTW FZYICNSX8D621K86..	02/18/2014.....	02/17/2015.....	1,060.....	1,015,413.....	MXEA.....	0.....	102,819.....	0.....	104,953.....	.....	104,953.....	2,134.....	0.....	0.....	0.....	102,819.....	.....	003.....
481904 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....4PQUHN3JPF GFNF3BB653..	02/18/2014.....	02/17/2015.....	93.....	86,966.....	S&P500.....	0.....	8,770.....	0.....	9,986.....	.....	9,986.....	1,215.....	0.....	0.....	0.....	8,770.....	.....	003.....
481930 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....VF1AUT09OC SW5Y7OE568..	02/18/2014.....	02/14/2017.....	1,368.....	1,281,108.....	S&P500.....	0.....	477,646.....	0.....	278,893.....	.....	278,893.....	(198,753).....	0.....	0.....	0.....	477,646.....	.....	003.....
481974 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	02/18/2014.....	02/17/2015.....	1,797.....	1,053,883.....	Russel2000.....	0.....	148,258.....	0.....	155,327.....	.....	155,327.....	7,070.....	0.....	0.....	0.....	148,258.....	.....	003.....
481976 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....1IE8VN30JCEQV1H4R804....	02/18/2014.....	02/17/2015.....	122.....	71,707.....	Russel2000.....	0.....	10,088.....	0.....	10,569.....	.....	10,569.....	481.....	0.....	0.....	0.....	10,088.....	.....	003.....
488481 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	03/17/2014.....	03/16/2015.....	16,020.....	14,997,717.....	S&P500.....	0.....	1,596,102.....	0.....	1,607,685.....	.....	1,607,685.....	11,583.....	0.....	0.....	0.....	1,596,102.....	.....	003.....
488484 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	03/17/2014.....	03/16/2015.....	1,258.....	1,178,000.....	S&P500.....	0.....	125,366.....	0.....	126,276.....	.....	126,276.....	910.....	0.....	0.....	0.....	125,366.....	.....	003.....
488486 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	03/17/2014.....	03/16/2015.....	69.....	64,968.....	S&P500.....	0.....	6,914.....	0.....	6,965.....	.....	6,965.....	50.....	0.....	0.....	0.....	6,914.....	.....	003.....
488488 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....G5GSEF7VJP5I7OUK5573....	03/17/2014.....	03/16/2015.....	169.....	158,644.....	S&P500.....	0.....	16,883.....	0.....	17,006.....	.....	17,006.....	122.....	0.....	0.....	0.....	16,883.....	.....	003.....
488542 MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTW FZYICNSX8D621K86..	03/17/2014.....	03/16/2015.....	1,056.....	1,011,693.....	MXEA.....	0.....	109,118.....	0.....	131,648.....	.....	131,648.....	22,530.....	0.....	0.....	0.....	109,118.....	.....	003.....
488548 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTW FZYICNSX8D621K86..	03/17/2014.....	03/16/2015.....	2,011.....	1,179,723.....	Russel2000.....	0.....	175,655.....	0.....	151,563.....	.....	151,563.....	(24,093).....	0.....	0.....	0.....	175,655.....	.....	003.....
488550 RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....7LTW FZYICNSX8D621K86..	03/17/2014.....	03/16/2015.....	196.....	115,010.....	Russel2000.....	0.....	17,125.....	0.....	14,776.....	.....	14,776.....	(2,349).....	0.....	0.....	0.....	17,125.....	.....	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 Quarter-end (b)
488564 SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....11E8VN30JCEQV1H4R804...	03/17/2014	03/14/2017	...1,860	...1,741,063	S&P500.....	0	...356,202	0	...368,803	.....	...368,803	12,601	0	0	0	...356,202	.....	003.....
459410 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	10/31/2013	12/19/2014	...86,483	...5,809,063	EFA.UP.....	...182,479	0	0	...119,545	.....	...119,545	...(62,934)	0	0	0	...182,479	.....	001.....
459414 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	10/31/2013	12/19/2014	...77,387	...5,198,085	EFA.UP.....	...85,126	0	0	...40,571	.....	...40,571	...(44,555)	0	0	0	...85,126	.....	001.....
459422 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	10/31/2013	12/19/2014	...9,951	...668,409	EFA.UP.....	...4,776	0	0	...1,917	.....	...1,917	...(2,860)	0	0	0	...4,776	.....	001.....
459430 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	10/31/2013	12/19/2014	...9,004	...604,799	EFA.UP.....	...2,071	0	0	...725	.....	...725	...(1,346)	0	0	0	...2,071	.....	001.....
459433 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	10/31/2013	12/19/2014	...32,741	...2,199,213	EFA.UP.....	...2,947	0	0	...1,213	.....	...1,213	...(1,734)	0	0	0	...2,947	.....	001.....
459435 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	10/31/2013	12/19/2014	...29,895	...2,008,047	EFA.UP.....	...1,196	0	0	...553	.....	...553	...(643)	0	0	0	...1,196	.....	001.....
459437 EFA CALL.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	10/31/2013	12/19/2014	...27,405	...1,840,794	EFA.UP.....	...548	0	0	...278	.....	...278	...(270)	0	0	0	...548	.....	001.....
459552 SPX CALL.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	10/31/2013	12/19/2014	...35,213	...65,930,708	S&P500.....	...2,141,655	0	0	...3,233,881	.....	...3,233,881	...1,092,227	0	0	0	...2,141,655	.....	001.....
459554 SPX CALL.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	10/31/2013	12/19/2014	...31,694	...59,341,944	S&P500.....	...945,115	0	0	...1,328,161	.....	...1,328,161	...383,046	0	0	0	...945,115	.....	001.....
459556 SPX CALL.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	10/31/2013	12/19/2014	...9,559	...17,897,698	S&P500.....	...119,774	0	0	...139,888	.....	...139,888	...20,114	0	0	0	...119,774	.....	001.....
459559 SPX CALL.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	10/31/2013	12/19/2014	...8,691	...16,272,507	S&P500.....	...40,500	0	0	...39,297	.....	...39,297	...(1,203)	0	0	0	...40,500	.....	001.....
459564 SPX CALL.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	10/31/2013	12/19/2014	...13,385	...25,061,271	S&P500.....	...4,149	0	0	...4,045	.....	...4,045	...(104)	0	0	0	...4,149	.....	001.....
459562 SPX CALL.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	10/31/2013	12/19/2014	...14,548	...27,238,802	S&P500.....	...9,456	0	0	...10,219	.....	...10,219	...763	0	0	0	...9,456	.....	001.....
459560 SPX CALL.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	10/31/2013	12/19/2014	...15,870	...29,714,036	S&P500.....	...26,662	0	0	...26,915	.....	...26,915	...253	0	0	0	...26,662	.....	001.....
459544 SPX CALL.....	VA HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868...	10/31/2013	12/19/2014	...12,672	...23,726,292	S&P500.....	...1,357,678	0	0	...2,026,229	.....	...2,026,229	...668,551	0	0	0	...1,357,678	.....	001.....
459594 RTY CALL.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	10/31/2013	12/19/2014	...28,058	...32,913,092	Russel2000.....	...1,404,303	0	0	...1,898,227	.....	...1,898,227	...493,924	0	0	0	...1,404,303	.....	001.....
459596 RTY CALL.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	10/31/2013	12/19/2014	...25,003	...29,329,462	Russel2000.....	...685,082	0	0	...904,491	.....	...904,491	...219,409	0	0	0	...685,082	.....	001.....
459598 RTY CALL.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	10/31/2013	12/19/2014	...2,446	...2,869,250	Russel2000.....	...31,407	0	0	...40,586	.....	...40,586	...9,179	0	0	0	...31,407	.....	001.....
459600 RTY CALL.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	10/31/2013	12/19/2014	...2,206	...2,587,721	Russel2000.....	...12,574	0	0	...14,519	.....	...14,519	...1,944	0	0	0	...12,574	.....	001.....
459602 RTY CALL.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	10/31/2013	12/19/2014	...11,997	...14,072,933	Russel2000.....	...32,392	0	0	...31,845	.....	...31,845	...(547)	0	0	0	...32,392	.....	001.....
459604 RTY CALL.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	10/31/2013	12/19/2014	...10,924	...12,814,264	Russel2000.....	...14,201	0	0	...13,143	.....	...13,143	...(1,058)	0	0	0	...14,201	.....	001.....
459606 RTY CALL.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	10/31/2013	12/19/2014	...9,989	...11,717,474	Russel2000.....	...7,991	0	0	...5,769	.....	...5,769	...(2,222)	0	0	0	...7,991	.....	001.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										...25,899,152	...6,261,990	0	...55,852,110	XXX	...55,852,110	...23,690,968	0	0	0	...32,161,141	...XXX	...XXX.....
Purchased Options - Hedging Other - Put Options																						
459382 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	10/31/2013	12/19/2014	...94,264	...6,331,713	EFA.UP.....	...17,910	0	0	...4,755	.....	...4,755	...(13,155)	0	0	0	...17,910	.....	001.....
459393 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	10/31/2013	12/19/2014	...75,464	...5,068,917	EFA.UP.....	...24,903	0	0	...6,466	.....	...6,466	...(18,437)	0	0	0	...24,903	.....	001.....
459395 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	10/31/2013	12/19/2014	...61,774	...4,149,360	EFA.UP.....	...32,122	0	0	...9,796	.....	...9,796	...(22,327)	0	0	0	...32,122	.....	001.....
459397 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	10/31/2013	12/19/2014	...28,610	...1,921,734	EFA.UP.....	...23,746	0	0	...8,556	.....	...8,556	...(15,190)	0	0	0	...23,746	.....	001.....
459399 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	10/31/2013	12/19/2014	...24,215	...1,626,522	EFA.UP.....	...30,753	0	0	...12,702	.....	...12,702	...(18,051)	0	0	0	...30,753	.....	001.....
459402 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	10/31/2013	12/19/2014	...20,761	...1,394,516	EFA.UP.....	...39,654	0	0	...18,075	.....	...18,075	...(21,579)	0	0	0	...39,654	.....	001.....
459404 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	10/31/2013	12/19/2014	...41,391	...2,780,233	EFA.UP.....	...116,309	0	0	...58,779	.....	...58,779	...(57,529)	0	0	0	...116,309	.....	001.....
459406 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	10/31/2013	12/19/2014	...36,222	...2,433,032	EFA.UP.....	...147,786	0	0	...82,815	.....	...82,815	...(64,971)	0	0	0	...147,786	.....	001.....
459408 EFA PUT.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	10/31/2013	12/19/2014	...31,965	...2,147,089	EFA.UP.....	...186,676	0	0	...117,137	.....	...117,137	...(69,539)	0	0	0	...186,676	.....	001.....
459576 RTY PUT.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	10/31/2013	12/19/2014	...30,526	...35,808,149	Russel2000.....	...131,262	0	0	...15,196	.....	...15,196	...(116,066)	0	0	0	...131,262	.....	001.....
459578 RTY PUT.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	10/31/2013	12/19/2014	...24,022	...28,178,712	Russel2000.....	...153,741	0	0	...30,154	.....	...30,154	...(123,587)	0	0	0	...153,741	.....	001.....
459580 RTY PUT.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	10/31/2013	12/19/2014	...19,396	...22,752,239	Russel2000.....	...205,598	0	0	...54,240	.....	...54,240	...(151,357)	0	0	0	...205,598	.....	001.....
459582 RTY PUT.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	10/31/2013	12/19/2014	...7,994	...9,377,263	Russel2000.....	...125,506	0	0	...45,372	.....	...45,372	...(80,134)	0	0	0	...125,506	.....	001.....
459584 RTY PUT.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	10/31/2013	12/19/2014	...6,702	...7,861,699	Russel2000.....	...164,802	0	0	...67,816	.....	...67,816	...(96,986)	0	0	0	...164,802	.....	001.....
459586 RTY PUT.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	10/31/2013	12/19/2014	...5,700	...6,686,315	Russel2000.....	...208,278	0	0	...94,236	.....	...94,236	...(114,043)	0	0	0	...208,278	.....	001.....
459588 RTY PUT.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	10/31/2013	12/19/2014	...7,550	...8,856,435	Russel2000.....	...402,038	0	0	...195,298	.....	...195,298	...(206,739)	0	0	0	...402,038	.....	001.....
459590 RTY PUT.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	10/31/2013	12/19/2014	...6,568	...7,704,512	Russel2000.....	...498,183	0	0	...259,285	.....	...259,285	...(238,898)	0	0	0	...498,183	.....	001.....
459592 RTY PUT.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	10/31/2013	12/19/2014	...5,766	...6,763,735	Russel2000.....	...595,455	0	0	...339,158	.....	...339,158	...(256,297)	0	0	0	...595,455	.....	001.....

QE06.4

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)
339294 SPTR PUT	VA HEDGE	N/A	Equity/Index	WMST	03/23/2012	03/18/2022	10,350	34,936,560	SPTR	8,790,255	0	0	4,203,329		4,203,329	(4,586,926)	0	0	0	8,790,255	001	
339346 SPTR PUT	VA HEDGE	N/A	Equity/Index	BBI	03/26/2012	03/18/2022	15,000	50,632,695	SPTR	12,581,825	0	0	6,333,999		6,333,999	(6,247,826)	0	0	0	12,581,825	001	
339779 SPTR PUT	VA HEDGE	N/A	Equity/Index	BBI	03/29/2012	03/18/2022	10,380	35,037,825	SPTR	8,677,369	0	0	4,163,852		4,163,852	(4,513,516)	0	0	0	8,677,369	001	
340333 SPTR PUT	VA HEDGE	N/A	Equity/Index	SCN	04/02/2012	04/01/2022	10,864	36,671,573	SPTR	9,045,584	0	0	4,601,108		4,601,108	(4,444,476)	0	0	0	9,045,584	001	
341033 SPTR PUT	VA HEDGE	N/A	Equity/Index	SCN	04/05/2012	04/05/2022	15,136	51,091,765	SPTR	12,489,016	0	0	6,184,391		6,184,391	(6,304,625)	0	0	0	12,489,016	001	
371624 SPTR PUT	VA HEDGE	N/A	Equity/Index	SCN	09/14/2012	09/14/2022	10,000	33,755,130	SPTR	8,761,400	0	0	4,410,021		4,410,021	(4,351,379)	0	0	0	8,761,400	001	
371628 SPTR PUT	VA HEDGE	N/A	Equity/Index	SCN	09/14/2012	09/14/2022	10,000	33,755,130	SPTR	8,760,000	0	0	4,410,021		4,410,021	(4,349,979)	0	0	0	8,760,000	001	
371613 SPTR PUT	VA HEDGE	N/A	Equity/Index	BPA	09/13/2012	09/13/2022	10,000	33,755,130	SPTR	8,755,500	0	0	4,231,875		4,231,875	(4,523,625)	0	0	0	8,755,500	001	
372684 SPTR PUT	VA HEDGE	N/A	Equity/Index	SCN	09/17/2012	09/19/2022	10,000	33,755,130	SPTR	8,823,100	0	0	4,350,031		4,350,031	(4,473,069)	0	0	0	8,823,100	001	
373299 SPTR PUT	VA HEDGE	N/A	Equity/Index	BBI	09/18/2012	09/19/2022	10,000	33,755,130	SPTR	8,728,400	0	0	4,260,344		4,260,344	(4,468,056)	0	0	0	8,728,400	001	
373567 SPTR PUT	VA HEDGE	N/A	Equity/Index	SCN	09/19/2012	09/19/2022	10,000	33,755,130	SPTR	8,703,400	0	0	4,239,136		4,239,136	(4,464,264)	0	0	0	8,703,400	001	
373593 SPTR PUT	VA HEDGE	N/A	Equity/Index	SCN	09/19/2012	09/19/2022	10,000	33,755,130	SPTR	8,703,400	0	0	4,239,136		4,239,136	(4,464,264)	0	0	0	8,703,400	001	
375229 SPTR PUT	VA HEDGE	N/A	Equity/Index	SCN	09/27/2012	09/27/2022	10,000	33,755,130	SPTR	8,675,800	0	0	4,048,130		4,048,130	(4,627,670)	0	0	0	8,675,800	001	
377411 SPTR PUT	VA HEDGE	N/A	Equity/Index	BBI	10/05/2012	10/05/2022	10,000	33,755,130	SPTR	8,754,000	0	0	4,304,385		4,304,385	(4,449,615)	0	0	0	8,754,000	001	
377980 SPTR PUT	VA HEDGE	N/A	Equity/Index	SCN	10/11/2012	10/11/2022	10,000	33,755,130	SPTR	8,593,000	0	0	4,071,571		4,071,571	(4,521,429)	0	0	0	8,593,000	001	
459502 SPX PUT	VA HEDGE	N/A	Equity/Index	CSFI	10/31/2013	12/19/2014	33,384	62,506,199	S&P500	167,922	0	0	19,647		19,647	(148,275)	0	0	0	167,922	001	
459504 SPX PUT	VA HEDGE	N/A	Equity/Index	CSFI	10/31/2013	12/19/2014	27,328	51,167,308	S&P500	221,084	0	0	30,321		30,321	(190,762)	0	0	0	221,084	001	
459508 SPX PUT	VA HEDGE	N/A	Equity/Index	CSFI	10/31/2013	12/19/2014	22,782	42,655,650	S&P500	287,053	0	0	51,821		51,821	(235,232)	0	0	0	287,053	001	
459519 SPX PUT	VA HEDGE	N/A	Equity/Index	CSFI	10/31/2013	12/19/2014	16,712	31,290,546	S&P500	320,703	0	0	80,016		80,016	(240,688)	0	0	0	320,703	001	
459522 SPX PUT	VA HEDGE	N/A	Equity/Index	CSFI	10/31/2013	12/19/2014	14,327	26,825,015	S&P500	411,615	0	0	130,742		130,742	(280,872)	0	0	0	411,615	001	
459528 SPX PUT	VA HEDGE	N/A	Equity/Index	CSFI	10/31/2013	12/19/2014	12,419	23,252,590	S&P500	527,435	0	0	194,256		194,256	(333,179)	0	0	0	527,435	001	
459534 SPX PUT	VA HEDGE	N/A	Equity/Index	CSFI	10/31/2013	12/19/2014	16,155	30,247,653	S&P500	1,004,195	0	0	401,963		401,963	(602,232)	0	0	0	1,004,195	001	
459538 SPX PUT	VA HEDGE	N/A	Equity/Index	CSFI	10/31/2013	12/19/2014	14,255	26,690,207	S&P500	1,285,801	0	0	551,267		551,267	(734,534)	0	0	0	1,285,801	001	
0099999	Total-Purchased Options-Hedging Other-Put Options									146,172,575	0	0	70,931,199	XXX	70,931,199	(75,241,376)	0	0	0	146,172,575	XXX	XXX
Purchased Options - Hedging Other - Floors																						
97249 Floor #83 10YR LIBOR	VA HEDGE	N/A	Interest Rate	JPCH	03/26/2007	03/31/2017	1	700,000,000		4,0000	27,000,000	0	6,594,800		50,856,897	57,452,897	23,856,897	0	0	27,000,000	001	
97248 Floor #84 10YR LIBOR	VA HEDGE	N/A	Interest Rate	BPA	03/26/2007	03/30/2017	1	700,000,000		4,0000	27,000,000	0	6,677,703		50,856,897	57,452,897	23,856,897	0	0	27,000,000	001	
97250 Floor #85 10YR LIBOR	VA HEDGE	N/A	Interest Rate	MLCS	03/26/2007	03/31/2017	1	700,000,000		4,0000	27,000,000	0	6,594,800		50,576,724	57,172,724	23,576,724	0	0	27,000,000	001	
0119999	Total-Purchased Options-Hedging Other-Floors									81,000,000	0	19,867,303	152,290,518	XXX	172,078,518	71,290,518	0	0	0	81,000,000	XXX	XXX
Purchased Options - Hedging Other - Collars																						
MSO Collar 36 -S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	04/19/2013	04/17/2014	5,461	3,408,194	S&P500	48,155	0	0	195,796		195,796	147,641	0	0	0	3,678	003	
MSO Collar 37 -S&P500	LIFE HEDGE	N/A	Equity/Index	WRBS	05/17/2013	05/16/2014	8,355	5,214,579	S&P500	82,756	0	0	288,868		288,868	206,111	0	0	0	9,256	003	
MSO Collar 38 -S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	06/21/2013	06/20/2014	12,558	7,837,719	S&P500	152,518	0	0	570,361		570,361	417,843	0	0	0	18,461	003	
MSO Collar 39 -S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	07/19/2013	07/18/2014	5,358	3,343,919	S&P500	70,292	0	0	202,709		202,709	132,418	0	0	0	9,137	003	
MSO Collar 40 -S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	08/16/2013	08/15/2014	10,160	6,341,281	S&P500	140,705	0	0	418,449		418,449	277,744	0	0	0	19,425	003	
MSO Collar 41 -S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	09/20/2013	09/19/2014	10,694	6,673,984	S&P500	149,998	0	0	389,028		389,028	239,030	0	0	0	22,907	003	
MSO Collar 42 -S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	10/18/2013	10/17/2014	8,363	5,219,369	S&P500	113,113	0	0	259,653		259,653	146,539	0	0	0	19,318	003	
MSO Collar 43 -S&P500	LIFE HEDGE	N/A	Equity/Index	WMST	10/18/2013	10/17/2014	949	592,446	S&P500	19,928	0	0	43,031		43,031	23,103	0	0	0	2,193	003	
MSO Collar 44 -S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	11/15/2013	11/21/2014	19,436	12,130,466	S&P500	273,309	0	0	589,553		589,553	316,244	0	0	0	48,667	003	
MSO Collar 45 -S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	12/20/2013	12/19/2014	9,314	5,812,754	S&P500	316,991	0	0	223,674		223,674	76,903	0	0	0	24,671	003	
MSO Collar 46 -S&P500	LIFE HEDGE	N/A	Equity/Index	DBL	01/17/2014	01/16/2015	7,399	4,617,969	S&P500	0	119,029	0	156,404		156,404	37,374	0	0	0	20,617	003	
MSO Collar 47 -S&P500	LIFE HEDGE	N/A	Equity/Index	GSFM	02/21/2014	02/20/2015	8,461	5,280,789	S&P500	0	131,432	0	166,663		166,663	35,232	0	0	0	24,953	003	
MSO Collar 48 -S&P500	LIFE HEDGE	N/A	Equity/Index	BBI	03/21/2014	03/20/2015	8,792	5,487,055	S&P500	0	147,174	0	148,461		148,461	1,287	0	0	0	27,019	003	

SCHEDULE DB - PART A - SECTION 1

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

QE066

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 1012 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	10/15/2013	10/15/2018	661	258,594	Russel2000.....	3,368	0	0	17,789		17,789	14,420	0	0	0	2,757		003.....
SCS Collar 1013 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	10/15/2013	10/15/2018	2,809	1,098,481	Russel2000.....	14,309	0	0	57,583		57,583	43,274	0	0	0	11,710		003.....
SCS Collar 107 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	05/16/2011	05/16/2016	1,291	504,617	Russel2000.....	2,071	0	0	135,346		135,346	133,275	0	0	0	3,681		003.....
SCS Collar 1070 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	406	158,689	Russel2000.....	1,222	0	0	7,244		7,244	6,023	0	0	0	1,707		003.....
SCS Collar 1071 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	427	167,096	Russel2000.....	1,286	0	0	6,002		6,002	4,715	0	0	0	1,797		003.....
SCS Collar 1079 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	355	221,784	S&P500.....	1,723	0	0	12,453		12,453	10,730	0	0	0	2,385		003.....
SCS Collar 108 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	05/16/2011	05/16/2016	11,112	4,344,850	Russel2000.....	17,831	0	0	945,909		945,909	928,079	0	0	0	31,696		003.....
SCS Collar 1080 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2018	562	350,898	S&P500.....	2,726	0	0	17,409		17,409	14,683	0	0	0	3,774		003.....
SCS Collar 109 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	05/16/2011	05/16/2016	6,577	2,571,557	Russel2000.....	10,553	0	0	431,761		431,761	421,208	0	0	0	18,760		003.....
SCS Collar 1112 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/14/2018	657	256,857	Russel2000.....	3,896	0	0	14,866		14,866	10,970	0	0	0	2,787		003.....
SCS Collar 1113 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/14/2018	408	159,356	Russel2000.....	2,417	0	0	7,878		7,878	5,461	0	0	0	1,729		003.....
SCS Collar 1123 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	12/17/2013	12/14/2018	423	263,873	S&P500.....	3,979	0	0	17,790		17,790	13,811	0	0	0	2,863		003.....
SCS Collar 1124 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	12/17/2013	12/14/2018	270	168,205	S&P500.....	2,536	0	0	9,677		9,677	7,141	0	0	0	1,825		003.....
SCS Collar 113 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	05/16/2011	05/16/2016	1,079	673,181	S&P500.....	2,796	0	0	162,578		162,578	159,782	0	0	0	4,911		003.....
SCS Collar 1130 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/14/2018	344	214,462	S&P500.....	3,233	0	0	9,917		9,917	6,684	0	0	0	2,327		003.....
SCS Collar 114 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	05/16/2011	05/16/2016	7,869	4,910,867	S&P500.....	20,399	0	0	880,894		880,894	860,495	0	0	0	35,825		003.....
SCS Collar 1143 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	01/15/2014	01/14/2019	479	298,824	S&P500.....	0	6,395	0	10,635		10,635	4,240	0	0	0	3,272		003.....
SCS Collar 115 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	05/16/2011	05/16/2016	7,054	4,402,452	S&P500.....	18,287	0	0	596,579		596,579	578,291	0	0	0	32,117		003.....
SCS Collar 1167 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	01/15/2014	01/14/2019	1,237	483,819	Russel2000.....	0	10,472	0	11,690		11,690	1,218	0	0	0	5,297		003.....
SCS Collar 1168 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	01/15/2014	01/14/2019	461	180,305	Russel2000.....	0	3,903	0	3,785		3,785	(117)	0	0	0	1,974		003.....
SCS Collar 1186 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTWTFZYICNSX8D621K86..	02/18/2014	02/14/2019	349	136,343	Russel2000.....	0	2,289	0	3,652		3,652	1,363	0	0	0	1,506		003.....
SCS Collar 1187 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTWTFZYICNSX8D621K86..	02/18/2014	02/14/2019	1,054	412,060	Russel2000.....	0	6,917	0	10,683		10,683	3,767	0	0	0	4,551		003.....
SCS Collar 1188 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTWTFZYICNSX8D621K86..	02/18/2014	02/14/2019	279	109,075	Russel2000.....	0	1,831	0	2,490		2,490	659	0	0	0	1,205		003.....
SCS Collar 1205 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	02/18/2014	02/14/2019	363	226,827	S&P500.....	0	3,780	0	8,980		8,980	5,200	0	0	0	2,505		003.....
SCS Collar 1208 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	02/18/2014	02/14/2019	298	186,139	S&P500.....	0	3,102	0	5,487		5,487	2,385	0	0	0	2,056		003.....
SCS Collar 1209 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	02/18/2014	02/14/2019	324	202,415	S&P500.....	0	3,373	0	7,267		7,267	3,894	0	0	0	2,236		003.....
SCS Collar 1235 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	03/17/2014	03/14/2019	383	238,723	S&P500.....	0	3,913	0	6,790		6,790	2,877	0	0	0	2,657		003.....
SCS Collar 1236 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	03/17/2014	03/14/2019	846	527,809	S&P500.....	0	8,651	0	13,050		13,050	4,398	0	0	0	5,875		003.....
SCS Collar 1237 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	03/17/2014	03/14/2019	207	128,931	S&P500.....	0	2,113	0	2,716		2,716	602	0	0	0	1,435		003.....
SCS Collar 1259 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	03/17/2014	03/14/2019	399	155,980	Russel2000.....	0	2,609	0	1,913		1,913	(696)	0	0	0	1,736		003.....
SCS Collar 1260 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	03/17/2014	03/14/2019	1,124	439,311	Russel2000.....	0	7,348	0	6,923		6,923	(425)	0	0	0	4,890		003.....
SCS Collar 18 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41..	11/15/2010	11/16/2015	246	96,132	Russel2000.....	3,031	0	0	30,275		30,275	27,244	0	0	0	614		003.....
SCS Collar 286 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	03/15/2012	03/14/2017	280	174,873	S&P500.....	361	0	0	26,123		26,123	25,761	0	0	0	1,503		003.....
SCS Collar 289 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	03/15/2012	03/14/2017	653	255,357	Russel2000.....	499	0	0	51,687		51,687	51,189	0	0	0	2,195		003.....
SCS Collar 290 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	03/15/2012	03/14/2017	282	176,208	S&P500.....	364	0	0	40,207		40,207	39,843	0	0	0	1,515		003.....
SCS Collar 291 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	03/15/2012	03/14/2017	351	218,925	S&P500.....	453	0	0	44,479		44,479	44,026	0	0	0	1,882		003.....
SCS Collar 32 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	12/15/2010	12/14/2015	1,426	889,773	S&P500.....	10,302	0	0	260,943		260,943	250,641	0	0	0	5,812		003.....
SCS Collar 33 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	12/15/2010	12/14/2015	8,092	5,050,581	S&P500.....	58,515	0	0	1,066,908		1,066,908	1,008,392	0	0	0	32,992		003.....
SCS Collar 34 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	12/15/2010	12/14/2015	5,426	3,386,258	S&P500.....	39,207	0	0	531,768		531,768	492,562	0	0	0	22,120		003.....
SCS Collar 38 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	12/15/2010	12/14/2015	1,761	688,526	Russel2000.....	7,915	0	0	216,900		216,900	208,985	0	0	0	4,498		003.....
SCS Collar 39 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	12/15/2010	12/14/2015	6,950	2,717,483	Russel2000.....	31,239	0	0	722,153		722,153	690,914	0	0	0	17,751		003.....
SCS Collar 40 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	12/15/2010	12/14/2015	4,307	1,683,931	Russel2000.....	19,358	0	0	352,814		352,814	333,457	0	0	0	11,000		003.....
SCS Collar 46 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	01/18/2011	01/14/2016	966	602,893	S&P500.....	3,128	0	0	154,104		154,104	150,977	0	0	0	4,035		003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.7

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 47 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	01/18/2011	01/14/2016	...9,120	...5,692,120	S&P500.....	...29,528	...0	...0	...1,034,896	.....	...1,034,896	...1,005,368	...0	...0	...0	...38,097	.....	003.....
SCS Collar 48 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	01/18/2011	01/14/2016	...4,086	...2,550,389	S&P500.....	...13,230	...0	...0	...335,867	.....	...335,867	...322,637	...0	...0	...0	...17,069	.....	003.....
SCS Collar 52 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	01/18/2011	01/14/2016	...2,433	...951,439	Russel2000.....	...4,906	...0	...0	...261,490	.....	...261,490	...256,584	...0	...0	...0	...6,368	.....	003.....
SCS Collar 53 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	01/18/2011	01/14/2016	...5,825	...2,277,629	Russel2000.....	...11,744	...0	...0	...521,820	.....	...521,820	...510,075	...0	...0	...0	...15,244	.....	003.....
SCS Collar 55 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	01/18/2011	01/14/2016	...5,049	...1,974,046	Russel2000.....	...10,179	...0	...0	...350,822	.....	...350,822	...340,643	...0	...0	...0	...13,212	.....	003.....
SCS Collar 61 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	02/15/2011	02/16/2016	...2,550	...1,591,751	S&P500.....	...36,388	...0	...0	...396,234	.....	...396,234	...359,846	...0	...0	...0	...10,919	.....	003.....
SCS Collar 62 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	02/15/2011	02/16/2016	...7,617	...4,754,133	S&P500.....	...108,680	...0	...0	...905,063	.....	...905,063	...796,384	...0	...0	...0	...32,612	.....	003.....
SCS Collar 63 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	02/15/2011	02/16/2016	...4,590	...2,864,886	S&P500.....	...65,491	...0	...0	...416,000	.....	...416,000	...350,508	...0	...0	...0	...19,652	.....	003.....
SCS Collar 67 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	02/15/2011	02/16/2016	...2,561	...1,001,340	Russel2000.....	...22,561	...0	...0	...275,153	.....	...275,153	...252,592	...0	...0	...0	...6,869	.....	003.....
SCS Collar 68 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	02/15/2011	02/16/2016	...7,299	...2,853,813	Russel2000.....	...64,299	...0	...0	...675,680	.....	...675,680	...611,382	...0	...0	...0	...19,576	.....	003.....
SCS Collar 69 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	02/15/2011	02/16/2016	...5,319	...2,079,925	Russel2000.....	...46,862	...0	...0	...409,745	.....	...409,745	...362,882	...0	...0	...0	...14,268	.....	003.....
SCS Collar 75 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	03/15/2011	03/14/2016	...1,788	...1,115,915	S&P500.....	...5,959	...0	...0	...279,049	.....	...279,049	...273,090	...0	...0	...0	...7,804	.....	003.....
SCS Collar 76 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	03/15/2011	03/14/2016	...5,715	...3,566,864	S&P500.....	...19,048	...0	...0	...649,074	.....	...649,074	...630,027	...0	...0	...0	...24,944	.....	003.....
SCS Collar 77 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	03/15/2011	03/14/2016	...7,367	...4,598,074	S&P500.....	...24,554	...0	...0	...614,360	.....	...614,360	...589,805	...0	...0	...0	...32,155	.....	003.....
SCS Collar 829 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	07/16/2013	07/16/2018	...911	...568,540	S&P500.....	...6,963	...0	...0	...62,171	.....	...62,171	...55,208	...0	...0	...0	...5,892	.....	003.....
SCS Collar 83 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	03/15/2011	03/14/2016	...2,423	...947,228	Russel2000.....	...4,984	...0	...0	...272,887	.....	...272,887	...267,903	...0	...0	...0	...6,624	.....	003.....
SCS Collar 84 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	03/15/2011	03/14/2016	...7,044	...2,754,234	Russel2000.....	...14,492	...0	...0	...648,534	.....	...648,534	...634,041	...0	...0	...0	...19,261	.....	003.....
SCS Collar 842 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	07/16/2013	07/16/2018	...953	...372,662	Russel2000.....	...4,514	...0	...0	...38,240	.....	...38,240	...33,725	...0	...0	...0	...3,862	.....	003.....
SCS Collar 843 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	07/16/2013	07/16/2018	...234	...91,471	Russel2000.....	...1,108	...0	...0	...7,141	.....	...7,141	...6,033	...0	...0	...0	...948	.....	003.....
SCS Collar 85 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	03/15/2011	03/14/2016	...7,624	...2,981,029	Russel2000.....	...15,686	...0	...0	...542,700	.....	...542,700	...527,015	...0	...0	...0	...20,847	.....	003.....
SCS Collar 853 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653....	07/16/2013	07/16/2018	...734	...457,956	S&P500.....	...5,609	...0	...0	...42,478	.....	...42,478	...36,870	...0	...0	...0	...4,746	.....	003.....
SCS Collar 854 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653....	07/16/2013	07/16/2018	...279	...174,240	S&P500.....	...2,134	...0	...0	...12,150	.....	...12,150	...10,016	...0	...0	...0	...1,806	.....	003.....
SCS Collar 90 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	04/15/2011	04/14/2016	...2,219	...1,384,726	S&P500.....	...17,246	...0	...0	...346,567	.....	...346,567	...329,321	...0	...0	...0	...9,892	.....	003.....
SCS Collar 905 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGF.....Z0MI2JT14K8OXYZW446....	08/15/2013	08/14/2018	...893	...349,305	Russel2000.....	...5,343	...0	...0	...34,705	.....	...34,705	...29,363	...0	...0	...0	...3,653	.....	003.....
SCS Collar 906 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGF.....Z0MI2JT14K8OXYZW446....	08/15/2013	08/14/2018	...628	...245,427	Russel2000.....	...3,754	...0	...0	...19,360	.....	...19,360	...15,606	...0	...0	...0	...2,567	.....	003.....
SCS Collar 91 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	04/15/2011	04/14/2016	...6,936	...4,328,700	S&P500.....	...53,911	...0	...0	...824,325	.....	...824,325	...770,414	...0	...0	...0	...30,921	.....	003.....
SCS Collar 92 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	04/15/2011	04/14/2016	...4,635	...2,892,896	S&P500.....	...36,029	...0	...0	...411,165	.....	...411,165	...375,136	...0	...0	...0	...20,665	.....	003.....
SCS Collar 923 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568....	08/15/2013	08/14/2018	...535	...333,599	S&P500.....	...5,169	...0	...0	...31,530	.....	...31,530	...26,361	...0	...0	...0	...3,489	.....	003.....
SCS Collar 924 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568....	08/15/2013	08/14/2018	...390	...243,436	S&P500.....	...3,772	...0	...0	...17,131	.....	...17,131	...13,359	...0	...0	...0	...2,546	.....	003.....
SCS Collar 946 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568....	09/17/2013	09/14/2018	...313	...195,499	S&P500.....	...4,382	...0	...0	...19,661	.....	...19,661	...15,279	...0	...0	...0	...2,064	.....	003.....
SCS Collar 947 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568....	09/17/2013	09/14/2018	...422	...263,592	S&P500.....	...5,909	...0	...0	...23,148	.....	...23,148	...17,240	...0	...0	...0	...2,783	.....	003.....
SCS Collar 97 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	04/15/2011	04/14/2016	...2,713	...1,060,672	Russel2000.....	...13,341	...0	...0	...278,428	.....	...278,428	...265,087	...0	...0	...0	...7,577	.....	003.....
SCS Collar 975 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	09/17/2013	09/14/2018	...2,782	...1,087,908	Russel2000.....	...24,349	...0	...0	...107,538	.....	...107,538	...83,188	...0	...0	...0	...11,488	.....	003.....
SCS Collar 98 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	04/15/2011	04/14/2016	...10,423	...4,075,520	Russel2000.....	...51,261	...0	...0	...907,402	.....	...907,402	...856,142	...0	...0	...0	...29,113	.....	003.....
SCS Collar 99 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYYJLN8C3868.....	04/15/2011	04/14/2016	...9,600	...3,753,814	Russel2000.....	...47,214	...0	...0	...676,525	.....	...676,525	...629,311	...0	...0	...0	...26,815	.....	003.....
SCS Collar 996 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568....	10/15/2013	10/15/2018	...869	...542,496	S&P500.....	...6,963	...0	...0	...55,949	.....	...55,949	...48,987	...0	...0	...0	...5,783	.....	003.....
SCS Collar 997 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568....	10/15/2013	10/15/2018	...459	...286,685	S&P500.....	...3,679	...0	...0	...23,281	.....	...23,281	...19,601	...0	...0	...0	...3,056	.....	003.....
SCS Collar 998 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568....	10/15/2013	10/15/2018	...392	...244,784	S&P500.....	...3,142	...0	...0	...14,553	.....	...14,553	...11,412	...0	...0	...0	...2,609	.....	003.....
0129999. Total-Purchased Options-Hedging Other-Collars.....										...2,459,150	...464,330	...0	...23,121,571	XXX	...23,121,571	...20,368,310	...0	...0	...0	...1,047,859	...XXX	...XXX
0149999. Total-Purchased Options-Hedging Other.....										...255,530,877	...6,726,319	...19,867,303	...302,195,398	XXX	...321,983,398	...40,108,420	...0	...0	...0	...260,381,576	...XXX	...XXX
0369999. Total-Purchased Options-Cal Options and Warrants.....										...25,899,152	...6,261,990	...0	...55,852,110	XXX	...55,852,110	...23,690,968	...0	...0	...0	...32,161,141	...XXX	...XXX
0379999. Total-Purchased Options-Put Options.....										...146,172,575	...0	...0	...70,931,199	XXX	...70,931,199	...(75,241,376)	...0	...0	...0	...146,172,575	...XXX	...XXX
0399999. Total-Purchased Options-Floors.....										...81,000,000	...0	...19,867,303	...152,290,518	XXX	...172,078,518	...71,290,518	...0	...0	...0	...81,000,000	...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)
0409999	Total-Purchased Options-Collars.....									2,459,150	464,330	0	23,121,571	XXX	23,121,571	20,368,310	0	0	0	1,047,859	XXX	XXX
0429999	Total-Purchased Options.....									255,530,877	6,726,319	19,867,303	302,195,398	XXX	321,983,398	40,108,420	0	0	0	260,381,576	XXX	XXX

Written Options - Hedging Other - Call Options and Warrants

429407	RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWFZYICNSX8D621K86...	06/17/2013	06/16/2014	140	81,936	Russel2000.....	(22,505)	0	0	(14,954)	(14,954)	7,551	0	0	0	22,505	003.....			
462110	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2016	1,407	1,317,171	S&P500.....	(24,541)	0	0	(18,907)	(18,907)	5,634	0	0	0	24,541	003.....			
462153	MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2014	1,607	1,539,109	MXEA.....	(64,758)	0	0	(49,842)	(49,842)	14,916	0	0	0	64,758	003.....			
462155	MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	11/15/2013	11/14/2014	113	108,330	MXEA.....	(4,028)	0	0	(2,978)	(2,978)	1,050	0	0	0	4,028	003.....			
462185	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....	11/15/2013	11/14/2014	16,070	15,043,860	S&P500.....	(466,018)	0	0	(433,175)	(433,175)	32,843	0	0	0	466,018	003.....			
462187	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....	11/15/2013	11/14/2014	1,017	952,216	S&P500.....	(21,421)	0	0	(18,043)	(18,043)	3,378	0	0	0	21,421	003.....			
462189	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....	11/15/2013	11/14/2014	98	92,150	S&P500.....	(1,241)	0	0	(892)	(892)	349	0	0	0	1,241	003.....			
469657	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	12/17/2013	12/14/2016	1,444	1,351,954	S&P500.....	(252,261)	0	0	(23,258)	(23,258)	229,003	0	0	0	252,261	003.....			
469695	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....	12/17/2013	12/15/2014	769	719,606	S&P500.....	(16,798)	0	0	(20,335)	(20,335)	(3,537)	0	0	0	16,798	003.....			
469697	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....	12/17/2013	12/15/2014	15,161	14,192,880	S&P500.....	(450,118)	0	0	(574,246)	(574,246)	(124,129)	0	0	0	450,118	003.....			
469777	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....	12/17/2013	12/15/2014	229	214,458	S&P500.....	(3,007)	0	0	(3,337)	(3,337)	(330)	0	0	0	3,007	003.....			
469800	MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	12/17/2013	12/15/2014	1,057	1,012,439	MXEA.....	(41,816)	0	0	(58,410)	(58,410)	(16,594)	0	0	0	41,816	003.....			
473951	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2014	01/14/2015	260	243,618	S&P500.....	0	(2,462)	0	(2,005)	(2,005)	457	0	0	0	2,462	003.....			
473968	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	01/15/2014	01/17/2017	1,575	1,474,874	S&P500.....	0	(29,776)	0	(19,733)	(19,733)	10,042	0	0	0	29,776	003.....			
473997	RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWFZYICNSX8D621K86...	01/15/2014	01/14/2015	2,225	1,304,822	Russel2000.....	0	(88,498)	0	(77,019)	(77,019)	11,479	0	0	0	88,498	003.....			
473999	RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWFZYICNSX8D621K86...	01/15/2014	01/14/2015	153	89,659	Russel2000.....	0	(5,483)	0	(4,716)	(4,716)	768	0	0	0	5,483	003.....			
474027	MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWFZYICNSX8D621K86...	01/15/2014	01/14/2015	1,199	1,148,634	MXEA.....	0	(38,602)	0	(36,344)	(36,344)	2,258	0	0	0	38,602	003.....			
474030	MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWFZYICNSX8D621K86...	01/15/2014	01/14/2015	69	66,479	MXEA.....	0	(1,942)	0	(1,812)	(1,812)	130	0	0	0	1,942	003.....			
474039	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBi.....	G5GSEF7VJP5I7OUK5573....	01/15/2014	01/14/2015	1,360	1,272,788	S&P500.....	0	(24,119)	0	(19,463)	(19,463)	4,662	0	0	0	24,125	003.....			
474175	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....	01/15/2014	01/14/2015	13,401	12,546,049	S&P500.....	0	(335,037)	0	(284,290)	(284,290)	50,747	0	0	0	335,037	003.....			
481782	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWFZYICNSX8D621K86...	02/18/2014	02/17/2015	9,492	8,885,875	S&P500.....	0	(230,934)	0	(260,440)	(260,440)	(29,506)	0	0	0	230,934	003.....			
481784	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWFZYICNSX8D621K86...	02/18/2014	02/17/2015	1,236	1,157,524	S&P500.....	0	(20,982)	0	(23,909)	(23,909)	(2,927)	0	0	0	20,982	003.....			
481811	MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWFZYICNSX8D621K86...	02/18/2014	02/17/2015	1,060	1,015,413	MXEA.....	0	(34,814)	0	(36,613)	(36,613)	(1,799)	0	0	0	34,814	003.....			
481905	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPGFNF3BB653....	02/18/2014	02/17/2015	93	86,966	S&P500.....	0	(751)	0	(1,016)	(1,016)	(265)	0	0	0	751	003.....			
481931	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	02/18/2014	02/14/2017	1,368	1,281,108	S&P500.....	0	(238,823)	0	(19,826)	(19,826)	218,997	0	0	0	238,823	003.....			
481975	RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	02/18/2014	02/17/2015	1,797	1,053,883	Russel2000.....	0	(74,156)	0	(76,740)	(76,740)	(2,584)	0	0	0	74,156	003.....			
481977	RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	02/18/2014	02/17/2015	122	71,707	Russel2000.....	0	(4,557)	0	(4,716)	(4,716)	(159)	0	0	0	4,557	003.....			
488482	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBi.....	G5GSEF7VJP5I7OUK5573....	03/17/2014	03/16/2015	16,020	14,997,717	S&P500.....	0	(408,037)	0	(411,268)	(411,268)	(3,231)	0	0	0	408,037	003.....			
488485	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBi.....	G5GSEF7VJP5I7OUK5573....	03/17/2014	03/16/2015	1,258	1,178,000	S&P500.....	0	(21,983)	0	(22,831)	(22,831)	(848)	0	0	0	21,983	003.....			
488487	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBi.....	G5GSEF7VJP5I7OUK5573....	03/17/2014	03/16/2015	69	64,968	S&P500.....	0	(632)	0	(718)	(718)	(86)	0	0	0	632	003.....			
488489	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBi.....	G5GSEF7VJP5I7OUK5573....	03/17/2014	03/16/2015	169	158,644	S&P500.....	0	(6,016)	0	(5,984)	(5,984)	32	0	0	0	6,016	003.....			
488543	MXEA CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWFZYICNSX8D621K86...	03/17/2014	03/16/2015	1,056	1,011,693	MXEA.....	0	(34,919)	0	(53,284)	(53,284)	(18,365)	0	0	0	34,919	003.....			
488549	RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWFZYICNSX8D621K86...	03/17/2014	03/16/2015	2,011	1,179,723	Russel2000.....	0	(88,421)	0	(72,352)	(72,352)	16,069	0	0	0	88,421	003.....			
488551	RTY CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWFZYICNSX8D621K86...	03/17/2014	03/16/2015	196	115,010	Russel2000.....	0	(7,787)	0	(6,353)	(6,353)	1,434	0	0	0	7,787	003.....			
488565	SPX CALL.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	03/17/2014	03/14/2017	1,860	1,741,063	S&P500.....	0	(24,158)	0	(27,014)	(27,014)	(2,855)	0	0	0	24,158	003.....			
0509999. Total-Written Options-Hedging Other-Call Options and Warrants.....												(1,368,512)	(1,722,887)	0	(2,686,820)	XXX	(2,686,820)	404,584	0	0	0	0	3,091,405	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	140,426	S&P500.....	(2,058)	0	0	18,500	18,500	20,558	0	0	0	871	003.....
SCS Collar 1000 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.	10/15/2013	10/14/2016	279	174,216	S&P500.....	(6,731)	0	0	3,092	3,092	9,823	0	0	0	1,389	003.....

QE068

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 1001 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/15/2018	463	288,891	S&P500	(8,738)	0	0	12,182		12,182	20,919	0	0	0	3,080	003.....	
SCS Collar 1002 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/15/2018	302	188,550	S&P500	(5,703)	0	0	3,562		3,562	9,264	0	0	0	2,010	003.....	
SCS Collar 1003 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/14/2016	8,139	3,182,442	Russel2000	(89,664)	0	0	90,556		90,556	180,220	0	0	0	25,372	003.....	
SCS Collar 1004 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/14/2016	9,095	3,556,207	Russel2000	(100,195)	0	0	32,632		32,632	132,827	0	0	0	28,352	003.....	
SCS Collar 1005 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/15/2018	25,690	10,044,954	Russel2000	(123,396)	0	0	551,217		551,217	674,613	0	0	0	107,077	003.....	
SCS Collar 1006 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/15/2018	56,164	21,960,910	Russel2000	(269,775)	0	0	790,185		790,185	1,059,960	0	0	0	234,098	003.....	
SCS Collar 1007 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/15/2018	11,426	4,467,805	Russel2000	(54,884)	0	0	94,482		94,482	149,366	0	0	0	47,626	003.....	
SCS Collar 1008 -IYR.US.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	10/15/2013	10/14/2014	31,614	713,106	IYR.US	(6,274)	0	0	25,372		25,372	31,646	0	0	0	2,619	003.....	
SCS Collar 1009 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/14/2014	12,549	4,906,762	Russel2000	(41,369)	0	0	188,277		188,277	229,646	0	0	0	18,024	003.....	
SCS Collar 1010 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/14/2016	1,406	549,783	Russel2000	(7,143)	0	0	27,333		27,333	34,476	0	0	0	4,383	003.....	
SCS Collar 1011 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/14/2016	450	176,018	Russel2000	(2,287)	0	0	5,078		5,078	7,364	0	0	0	1,403	003.....	
SCS Collar 1014 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/14/2014	9,212	3,601,842	Russel2000	(61,779)	0	0	88,675		88,675	150,454	0	0	0	13,231	003.....	
SCS Collar 1015 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/14/2016	614	240,123	Russel2000	(9,414)	0	0	(1,148)		(1,148)	8,266	0	0	0	1,914	003.....	
SCS Collar 1016 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/15/2018	347	135,815	Russel2000	(4,169)	0	0	1,780		1,780	5,949	0	0	0	1,448	003.....	
SCS Collar 1017 -IYR.US.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/14/2014	29,308	661,084	IYR.US	(11,821)	0	0	18,739		18,739	30,559	0	0	0	2,428	003.....	
SCS Collar 1018 -MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/14/2014	2,034	1,299,024	MXEA	(23,204)	0	0	16,955		16,955	40,160	0	0	0	4,772	003.....	
SCS Collar 1019 -NDX.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	10/15/2013	10/14/2014	1,026	1,230,101	NDX	(10,167)	0	0	41,341		41,341	51,508	0	0	0	4,519	003.....	
SCS Collar 1020 -MSCIEmerging.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/14/2014	2,834	939,743	MSCIEmerging	(8,909)	0	0	(6,300)		(6,300)	2,610	0	0	0	3,452	003.....	
SCS Collar 1021 -MSCIEmerging.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/14/2014	13,817	4,580,885	MSCIEmerging	(69,497)	0	0	(35,672)		(35,672)	33,825	0	0	0	16,827	003.....	
SCS Collar 1022 -MSCIEmerging.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/14/2014	1,608	533,132	MSCIEmerging	(10,291)	0	0	(4,671)		(4,671)	5,620	0	0	0	1,958	003.....	
SCS Collar 1023 -NDX.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	10/15/2013	10/14/2014	737	883,221	NDX	(14,856)	0	0	17,436		17,436	32,291	0	0	0	3,244	003.....	
SCS Collar 1024 -NDX.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	10/15/2013	10/14/2014	4,757	5,701,687	NDX	(75,367)	0	0	141,965		141,965	217,332	0	0	0	20,944	003.....	
SCS Collar 1025 -MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP	10/15/2013	10/14/2014	22,782	14,548,026	MXEA	(204,265)	0	0	278,634		278,634	482,899	0	0	0	53,439	003.....	
SCS Collar 1026 -MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP	10/15/2013	10/14/2014	3,387	2,162,953	MXEA	(18,989)	0	0	54,766		54,766	73,754	0	0	0	7,945	003.....	
SCS Collar 1027 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... G5GSEF7VJP	10/15/2013	10/14/2014	89,415	34,962,308	Russel2000	(471,408)	0	0	1,059,857		1,059,857	1,531,265	0	0	0	128,427	003.....	
SCS Collar 1028 -WTI-CRUDE ..	LIFE HEDGE	N/A.....	Commodity	MSCS..... I7331LVCZK	10/15/2013	10/14/2014	106,393	5,403,682	WTI-CRUDE	(78,876)	0	0	(9,286)		(9,286)	69,590	0	0	0	19,849	003.....	
SCS Collar 1029 -WTI-CRUDE...	LIFE HEDGE	N/A.....	Commodity	MSCS..... I7331LVCZK	10/15/2013	10/14/2014	12,153	617,248	WTI-CRUDE	(9,010)	0	0	(1,061)		(1,061)	7,949	0	0	0	2,267	003.....	
SCS Collar 1030 -WTI-CRUDE ..	LIFE HEDGE	N/A.....	Commodity	MSCS..... I7331LVCZK	10/15/2013	10/14/2014	23,565	797,907	WTI-CRUDE	(14,819)	0	0	(1,879)		(1,879)	12,939	0	0	0	2,931	003.....	
SCS Collar 1031 -GOLDLNP.....	LIFE HEDGE	N/A.....	Equity/Index	GSE..... W22LROWP	10/15/2013	10/14/2014	7,183	3,092,880	GOLDLNP	(44,559)	0	0	44,885		44,885	89,444	0	0	0	11,361	003.....	
SCS Collar 1032 -GOLDLNP.....	LIFE HEDGE	N/A.....	Equity/Index	GSE..... W22LROWP	10/15/2013	10/14/2014	366	157,592	GOLDLNP	(1,420)	0	0	2,926		2,926	4,346	0	0	0	579	003.....	
SCS Collar 1033 -GOLDLNP.....	LIFE HEDGE	N/A.....	Equity/Index	GSE..... W22LROWP	10/15/2013	10/14/2014	718	309,085	GOLDLNP	(5,666)	0	0	3,363		3,363	9,029	0	0	0	1,135	003.....	
SCS Collar 1034 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTFWFZY	11/15/2013	11/14/2014	83,376	52,036,055	S&P500	(757,121)	0	0	548,713		548,713	1,305,834	0	0	0	205,634	003.....	
SCS Collar 1035 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTFWFZY	11/15/2013	11/14/2014	12,514	7,810,354	S&P500	(72,460)	0	0	139,449		139,449	211,908	0	0	0	30,865	003.....	
SCS Collar 1036 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTFWFZY	11/15/2013	11/14/2014	9,558	5,965,275	S&P500	(109,653)	0	0	32,608		32,608	142,261	0	0	0	23,573	003.....	
SCS Collar 1037 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30J	11/15/2013	11/14/2016	6,857	4,279,503	S&P500	(140,398)	0	0	19,586		19,586	159,984	0	0	0	34,684	003.....	
SCS Collar 1038 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30J	11/15/2013	11/14/2016	6,829	4,261,802	S&P500	(139,817)	0	0	(35,380)		(35,380)	104,437	0	0	0	34,540	003.....	
SCS Collar 1039 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30J	11/15/2013	11/14/2018	20,297	12,667,747	S&P500	(235,899)	0	0	383,495		383,495	619,393	0	0	0	136,250	003.....	
SCS Collar 1040 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30J	11/15/2013	11/14/2018	23,934	14,937,653	S&P500	(278,169)	0	0	281,632		281,632	559,801	0	0	0	160,665	003.....	
SCS Collar 1041 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30J	11/15/2013	11/14/2018	6,245	3,897,368	S&P500	(72,577)	0	0	33,732		33,732	106,308	0	0	0	41,919	003.....	
SCS Collar 1042 -S&P500.....	LIFE HEDGE	N/A.....	Commodity	HSBU..... 1IE8VN30J	11/15/2013	11/14/2016	2,387	1,490,017	S&P500	(25,300)	0	0	34,827		34,827	60,127	0	0	0	12,076	003.....	
SCS Collar 1043 -WTI-CRUDE...	LIFE HEDGE	N/A.....	Commodity	CSFI..... E58DKGMJYY	11/15/2013	11/14/2014	166,720	5,645,138	WTI-CRUDE	(79,007)	0	0	72,546		72,546	151,554	0	0	0	22,308	003.....	
SCS Collar 1044 -WTI-CRUDE...	LIFE HEDGE	N/A.....	Commodity	CSFI..... E58DKGMJYY	11/15/2013	11/14/2014	8,408	284,692	WTI-CRUDE	(2,541)	0	0	5,386		5,386	7,926	0	0	0	1,125	003.....	
SCS Collar 1045 -WTI-CRUDE...	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYY	11/15/2013	11/14/2014	27,014	914,696	WTI-CRUDE	(16,173)	0	0	8,574		8,574	24,747	0	0	0	3,615	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 1046 -GOLDLNP	LIFE HEDGE	N/A	Equity/Index	GSE	W22LROWP2IHZNBB6K528	11/15/2013	11/14/2014	7,218	3,107,827	GOLDLNP	(46,915)	0	8,058		8,058	54,973	0	0	0	12,281		003
SCS Collar 1047 -GOLDLNP	LIFE HEDGE	N/A	Equity/Index	GSE	W22LROWP2IHZNBB6K528	11/15/2013	11/14/2014	1,196	514,793	GOLDLNP	(4,954)	0	3,559		3,559	8,512	0	0	0	2,034		003
SCS Collar 1048 -GOLDLNP	LIFE HEDGE	N/A	Equity/Index	GSE	W22LROWP2IHZNBB6K528	11/15/2013	11/14/2014	706	304,059	GOLDLNP	(5,800)	0	(378)		(378)	5,422	0	0	0	1,202		003
SCS Collar 1049 -IYR.US	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	11/15/2013	11/14/2014	27,992	631,406	IYR.US	(11,570)	0	13,478		13,478	25,048	0	0	0	2,495		003
SCS Collar 105 -Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	05/16/2011	05/14/2014	1,258	491,784	Russel2000	(6,952)	0	126,378		126,378	133,330	0	0	0	854		003
SCS Collar 1050 -IYR.US	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	11/15/2013	11/14/2014	29,010	654,366	IYR.US	(6,092)	0	21,155		21,155	27,247	0	0	0	2,586		003
SCS Collar 1051 -IYR.US	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	11/15/2013	11/14/2014	222,964	5,029,330	IYR.US	(72,835)	0	131,675		131,675	204,510	0	0	0	19,875		003
SCS Collar 1052 -MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	11/15/2013	11/14/2014	5,595	3,572,860	MXEA	(33,776)	0	43,203		43,203	76,979	0	0	0	14,119		003
SCS Collar 1053 -MXEA	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	11/15/2013	11/14/2014	2,485	1,587,142	MXEA	(29,726)	0	4,975		4,975	34,702	0	0	0	6,272		003
SCS Collar 1054 -MXEA	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	11/15/2013	11/14/2014	24,866	15,878,576	MXEA	(235,386)	0	70,628		70,628	306,014	0	0	0	62,748		003
SCS Collar 1055 -MSCIEmerging	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	11/15/2013	11/14/2014	18,988	6,295,416	MSCIEmerging	(96,395)	0	17,277		17,277	113,672	0	0	0	24,878		003
SCS Collar 1056 -MSCIEmerging	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	11/15/2013	11/14/2014	2,247	745,119	MSCIEmerging	(7,274)	0	3,993		3,993	11,267	0	0	0	2,945		003
SCS Collar 1057 -MSCIEmerging	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	11/15/2013	11/14/2014	2,003	663,978	MSCIEmerging	(12,844)	0	335		335	13,179	0	0	0	2,624		003
SCS Collar 1058 -NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	11/15/2013	11/14/2014	1,709	2,048,655	NDX	(18,837)	0	33,588		33,588	52,425	0	0	0	8,096		003
SCS Collar 1059 -NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	11/15/2013	11/14/2014	7,867	9,429,068	NDX	(135,971)	0	85,909		85,909	221,881	0	0	0	37,261		003
SCS Collar 106 -Russel2000	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	05/16/2011	05/14/2014	5,625	2,199,504	Russel2000	(31,091)	0	364,691		364,691	395,783	0	0	0	3,818		003
SCS Collar 1060 -NDX	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	11/15/2013	11/14/2014	1,338	1,604,255	NDX	(29,227)	0	6,195		6,195	35,421	0	0	0	6,340		003
SCS Collar 1061 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2014	86,675	33,891,142	Russel2000	(488,573)	0	519,169		519,169	1,007,741	0	0	0	133,930		003
SCS Collar 1062 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	11,968	4,679,750	Russel2000	(152,114)	0	24,168		24,168	176,282	0	0	0	37,928		003
SCS Collar 1063 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	11,987	4,687,106	Russel2000	(152,353)	0	(43,367)		(43,367)	108,987	0	0	0	37,987		003
SCS Collar 1064 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	38,977	15,240,452	Russel2000	(281,194)	0	450,073		450,073	731,266	0	0	0	163,922		003
SCS Collar 1065 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	60,183	23,532,217	Russel2000	(434,181)	0	362,754		362,754	796,935	0	0	0	253,105		003
SCS Collar 1066 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	10,950	4,281,451	Russel2000	(78,995)	0	28,210		28,210	107,205	0	0	0	46,050		003
SCS Collar 1067 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2014	15,352	6,002,859	Russel2000	(55,178)	0	134,468		134,468	189,646	0	0	0	23,722		003
SCS Collar 1068 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	2,142	837,584	Russel2000	(14,091)	0	20,546		20,546	34,636	0	0	0	6,788		003
SCS Collar 1069 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	478	187,064	Russel2000	(3,147)	0	1,731		1,731	4,878	0	0	0	1,516		003
SCS Collar 1072 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2014	14,747	5,766,402	Russel2000	(105,021)	0	58,558		58,558	163,579	0	0	0	22,787		003
SCS Collar 1073 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	607	237,508	Russel2000	(10,430)	0	(2,059)		(2,059)	8,371	0	0	0	1,925		003
SCS Collar 1074 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	1,212	473,965	Russel2000	(20,814)	0	(10,687)		(10,687)	10,127	0	0	0	3,841		003
SCS Collar 1075 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	650	254,323	Russel2000	(9,530)	0	1,898		1,898	11,428	0	0	0	2,735		003
SCS Collar 1076 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	949	370,975	Russel2000	(13,901)	0	(2,053)		(2,053)	11,848	0	0	0	3,990		003
SCS Collar 1077 -Russel2000	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	503	196,522	Russel2000	(7,364)	0	(2,854)		(2,854)	4,510	0	0	0	2,114		003
SCS Collar 1078 -S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	459	286,341	S&P500	(4,862)	0	3,015		3,015	7,877	0	0	0	2,321		003
SCS Collar 1081 -S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2016	641	399,837	S&P500	(17,722)	0	(3,695)		(3,695)	14,027	0	0	0	3,241		003
SCS Collar 1082 -S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	556	346,733	S&P500	(13,114)	0	3,040		3,040	16,154	0	0	0	3,729		003
SCS Collar 1083 -S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	11/15/2013	11/14/2018	239	148,898	S&P500	(5,631)	0	(519)		(519)	5,112	0	0	0	1,601		003
SCS Collar 1084 -WTI-CRUDE	LIFE HEDGE	N/A	Commodity	CSFI	E58DKGMJYYYJLN8C3868	12/17/2013	12/15/2014	209,278	7,086,151	WTI-CRUDE	(101,730)	0	80,752		80,752	182,482	0	0	0	29,846		003
SCS Collar 1085 -WTI-CRUDE	LIFE HEDGE	N/A	Commodity	CSFI	E58DKGMJYYYJLN8C3868	12/17/2013	12/15/2014	29,973	1,522,342	WTI-CRUDE	(21,855)	0	18,068		18,068	39,923	0	0	0	6,412		003
SCS Collar 1086 -WTI-CRUDE	LIFE HEDGE	N/A	Commodity	CSFI	E58DKGMJYYYJLN8C3868	12/17/2013	12/15/2014	49,434	1,673,844	WTI-CRUDE	(30,406)	0	12,954		12,954	43,360	0	0	0	7,050		003
SCS Collar 1087 -GOLDLNP	LIFE HEDGE	N/A	Equity/Index	BBI	G5GSEF7VJP5I7OUK5573	12/17/2013	12/15/2014	8,490	3,655,808	GOLDLNP	(52,290)	0	52,919		52,919	105,209	0	0	0	15,398		003
SCS Collar 1088 -GOLDLNP	LIFE HEDGE	N/A	Equity/Index	GSE	W22LROWP2IHZNBB6K528	12/17/2013	12/15/2014	487	209,742	GOLDLNP	(1,906)	0	4,309		4,309	6,215	0	0	0	883		003
SCS Collar 1089 -GOLDLNP	LIFE HEDGE	N/A	Equity/Index	GSE	W22LROWP2IHZNBB6K528	12/17/2013	12/15/2014	1,493	642,860	GOLDLNP	(11,635)	0	5,586		5,586	17,221	0	0	0	2,708		003
SCS Collar 1090 -IYR.US	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09OC5W5Y7OE568	12/17/2013	12/15/2014	23,651	533,498	IYR.US	(4,730)	0	26,172		26,172	30,903	0	0	0	2,247		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, 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 1091 -IYR.US.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.	12/17/2013	12/15/2014	228,902	5,163,266	IYR.US.....	(71,723)	0	0	206,709	.....	206,709	278,431	0	0	0	21,747	.....	003.....
SCS Collar 1092 -IYR.US.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.	12/17/2013	12/15/2014	56,208	1,267,868	IYR.US.....	(187)	(22,095)	0	42,362	.....	42,362	64,645	0	0	0	5,340	.....	003.....
SCS Collar 1093 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.	12/17/2013	12/14/2016	8,693	3,398,894	Russel2000.....	(102,688)	0	0	15,173	.....	15,173	117,860	0	0	0	27,974	.....	003.....
SCS Collar 1094 -MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41...	12/17/2013	12/15/2014	31,384	20,040,722	MXEA.....	(286,080)	0	0	318,705	.....	318,705	604,785	0	0	0	84,409	.....	003.....
SCS Collar 1095 -MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41...	12/17/2013	12/15/2014	2,842	1,814,719	MXEA.....	(16,459)	0	0	43,069	.....	43,069	59,528	0	0	0	7,643	.....	003.....
SCS Collar 1096 -MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41...	12/17/2013	12/15/2014	4,247	2,712,096	MXEA.....	(48,987)	0	0	28,820	.....	28,820	77,807	0	0	0	11,423	.....	003.....
SCS Collar 1097 -MSCIEmerging.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/15/2014	2,308	765,200	MSCIEmerging.....	(7,262)	0	0	11,051	.....	11,051	18,313	0	0	0	3,223	.....	003.....
SCS Collar 1098 -MSCIEmerging.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/15/2014	22,186	7,355,765	MSCIEmerging.....	(109,875)	0	0	84,060	.....	84,060	193,935	0	0	0	30,981	.....	003.....
SCS Collar 1099 -MSCIEmerging.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/15/2014	3,880	1,286,380	MSCIEmerging.....	(24,313)	0	0	11,262	.....	11,262	35,576	0	0	0	5,418	.....	003.....
SCS Collar 1100 -NDX.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	12/17/2013	12/15/2014	2,015	2,414,896	NDX.....	(44,223)	0	0	4,622	.....	4,622	48,845	0	0	0	10,171	.....	003.....
SCS Collar 1101 -NDX.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	12/17/2013	12/15/2014	8,961	10,740,607	NDX.....	(155,445)	0	0	71,500	.....	71,500	226,945	0	0	0	45,238	.....	003.....
SCS Collar 1102 -NDX.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	12/17/2013	12/15/2014	1,000	1,199,142	NDX.....	(11,026)	0	0	15,812	.....	15,812	26,838	0	0	0	5,051	.....	003.....
SCS Collar 1103 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	12/17/2013	12/15/2014	102,538	40,093,736	Russel2000.....	(573,647)	0	0	565,298	.....	565,298	1,138,945	0	0	0	168,869	.....	003.....
SCS Collar 1104 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	12/17/2013	12/15/2014	16,886	6,602,783	Russel2000.....	(119,536)	0	0	61,212	.....	61,212	180,747	0	0	0	27,810	.....	003.....
SCS Collar 1105 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	12/17/2013	12/15/2014	98,929	61,743,070	S&P500.....	(880,965)	0	0	678,749	.....	678,749	1,559,714	0	0	0	260,053	.....	003.....
SCS Collar 1106 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.	12/17/2013	12/14/2016	839	328,148	Russel2000.....	(4,764)	0	0	7,634	.....	7,634	12,398	0	0	0	2,701	.....	003.....
SCS Collar 1107 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.	12/17/2013	12/14/2016	480	187,663	Russel2000.....	(7,812)	0	0	(1,694)	.....	(1,694)	6,118	0	0	0	1,545	.....	003.....
SCS Collar 1108 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.	12/17/2013	12/14/2016	1,421	555,649	Russel2000.....	(23,130)	0	0	(11,365)	.....	(11,365)	11,765	0	0	0	4,573	.....	003.....
SCS Collar 1109 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/14/2018	33,344	13,037,830	Russel2000.....	(144,258)	0	0	408,328	.....	408,328	552,586	0	0	0	141,471	.....	003.....
SCS Collar 111 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	05/16/2011	05/14/2014	839	523,899	S&P500.....	(7,496)	0	0	106,406	.....	106,406	113,902	0	0	0	909	.....	003.....
SCS Collar 1110 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/14/2018	54,794	21,424,982	Russel2000.....	(237,058)	0	0	434,916	.....	434,916	671,974	0	0	0	232,478	.....	003.....
SCS Collar 1111 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/14/2018	12,964	5,068,986	Russel2000.....	(56,086)	0	0	55,709	.....	55,709	111,795	0	0	0	55,003	.....	003.....
SCS Collar 1114 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/14/2018	440	171,937	Russel2000.....	(5,166)	0	0	1,784	.....	1,784	6,950	0	0	0	1,866	.....	003.....
SCS Collar 1115 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/14/2018	1,681	657,343	Russel2000.....	(19,751)	0	0	(951)	.....	(951)	18,799	0	0	0	7,133	.....	003.....
SCS Collar 1116 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	12/17/2013	12/15/2014	9,693	3,789,944	Russel2000.....	(34,451)	0	0	78,548	.....	78,548	112,999	0	0	0	15,963	.....	003.....
SCS Collar 1117 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	12/17/2013	12/15/2014	12,921	8,064,412	S&P500.....	(145,596)	0	0	45,832	.....	45,832	191,428	0	0	0	33,966	.....	003.....
SCS Collar 1118 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	12/17/2013	12/15/2014	7,102	4,432,222	S&P500.....	(40,178)	0	0	81,772	.....	81,772	121,950	0	0	0	18,668	.....	003.....
SCS Collar 1119 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	12/17/2013	12/14/2016	9,660	3,777,369	Russel2000.....	(114,107)	0	0	(26,776)	.....	(26,776)	87,331	0	0	0	31,089	.....	003.....
SCS Collar 112 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	05/16/2011	05/14/2014	4,757	2,968,764	S&P500.....	(42,476)	0	0	336,284	.....	336,284	378,761	0	0	0	5,154	.....	003.....
SCS Collar 1120 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.	12/17/2013	12/14/2016	4,961	3,096,036	S&P500.....	(93,261)	0	0	32,278	.....	32,278	125,539	0	0	0	25,482	.....	003.....
SCS Collar 1121 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.	12/17/2013	12/14/2018	18,204	11,361,245	S&P500.....	(125,485)	0	0	449,214	.....	449,214	574,699	0	0	0	123,279	.....	003.....
SCS Collar 1122 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.	12/17/2013	12/14/2016	495	309,078	S&P500.....	(4,475)	0	0	9,489	.....	9,489	13,964	0	0	0	2,544	.....	003.....
SCS Collar 1125 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.	12/17/2013	12/14/2016	585	364,795	S&P500.....	(15,143)	0	0	(1,479)	.....	(1,479)	13,664	0	0	0	3,002	.....	003.....
SCS Collar 1126 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.	12/17/2013	12/14/2018	990	618,157	S&P500.....	(18,564)	0	0	10,170	.....	10,170	28,735	0	0	0	6,707	.....	003.....
SCS Collar 1127 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/14/2016	6,500	4,056,911	S&P500.....	(122,215)	0	0	(17,782)	.....	(17,782)	104,433	0	0	0	33,390	.....	003.....
SCS Collar 1128 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/14/2018	26,321	16,427,393	S&P500.....	(181,418)	0	0	423,053	.....	423,053	604,471	0	0	0	178,250	.....	003.....
SCS Collar 1129 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/14/2018	7,501	4,681,376	S&P500.....	(51,699)	0	0	73,591	.....	73,591	125,290	0	0	0	50,797	.....	003.....
SCS Collar 1131 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	12/17/2013	12/14/2018	312	194,487	S&P500.....	(5,840)	0	0	678	.....	678	6,518	0	0	0	2,110	.....	003.....
SCS Collar 1132 -MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41...	01/15/2014	01/14/2015	25,266	16,133,863	MXEA.....	0	(241,963)	0	(149,243)	.....	(149,243)	92,720	0	0	0	71,781	.....	003.....
SCS Collar 1133 -MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41...	01/15/2014	01/14/2015	1,924	1,228,609	MXEA.....	0	(11,672)	0	(4,955)	.....	(4,955)	6,717	0	0	0	5,466	.....	003.....
SCS Collar 1134 -MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41...	01/15/2014	01/14/2015	2,652	1,693,460	MXEA.....	0	(32,151)	0	(22,790)	.....	(22,790)	9,361	0	0	0	7,534	.....	003.....
SCS Collar 1135 -NDX.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.	01/15/2014	01/14/2015	482	577,734	NDX.....	0	(5,509)	0	(4,498)	.....	(4,498)	1,011	0	0	0	2,570	.....	003.....
SCS Collar 1136 -NDX.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSW5Y7OE568.	01/15/2014	01/14/2015	6,427	7,702,786	NDX.....	0	(115,914)	0	(101,013)	.....	(101,013)	14,901	0	0	0	34,270	.....	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 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 1137 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	01/15/2014	01/14/2015	1,092	1,308,866	NDX.....	0	(24,938)	0	(22,268)		(22,268)	2,670	0	0	0	5,823		003.....
SCS Collar 1138 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	01/15/2014	01/17/2017	286	178,282	S&P500.....	0	(7,031)	0	(4,785)		(4,785)	2,246	0	0	0	1,492		003.....
SCS Collar 1139 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	01/15/2014	01/17/2017	625	389,992	S&P500.....	0	(4,389)	0	(778)		(778)	3,611	0	0	0	3,264		003.....
SCS Collar 1140 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	01/15/2014	01/17/2017	1,157	722,242	S&P500.....	0	(8,128)	0	2,165		2,165	10,293	0	0	0	6,046		003.....
SCS Collar 1141 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	01/15/2014	01/17/2017	5,496	3,429,891	S&P500.....	0	(94,580)	0	(65,531)		(65,531)	29,049	0	0	0	28,711		003.....
SCS Collar 1142 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	01/15/2014	01/17/2017	5,176	3,230,339	S&P500.....	0	(89,077)	0	(46,039)		(46,039)	43,038	0	0	0	27,040		003.....
SCS Collar 1144 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	01/15/2014	01/14/2019	226	140,802	S&P500.....	0	(3,586)	0	(2,022)		(2,022)	1,564	0	0	0	1,542		003.....
SCS Collar 1145 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	01/15/2014	01/14/2019	4,080	2,546,588	S&P500.....	0	(14,608)	0	6,927		6,927	21,535	0	0	0	27,881		003.....
SCS Collar 1146 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	01/15/2014	01/14/2019	15,477	9,659,612	S&P500.....	0	(55,409)	0	61,680		61,680	117,089	0	0	0	105,755		003.....
SCS Collar 1147 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	01/15/2014	01/14/2019	11,764	7,341,954	S&P500.....	0	(42,114)	0	74,632		74,632	116,746	0	0	0	80,381		003.....
SCS Collar 1148 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTWVFZYICNS	01/15/2014	01/14/2015	70,687	44,116,553	S&P500.....	0	(652,910)	0	(264,042)		(264,042)	388,868	0	0	0	196,279		003.....
SCS Collar 1149 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTWVFZYICNS	01/15/2014	01/14/2015	6,264	2,449,359	Russel2000.....	0	(23,240)	0	(11,205)		(11,205)	12,035	0	0	0	10,897		003.....
SCS Collar 1150 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTWVFZYICNS	01/15/2014	01/14/2015	10,358	4,050,208	Russel2000.....	0	(76,755)	0	(56,428)		(56,428)	20,326	0	0	0	18,020		003.....
SCS Collar 1151 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTWVFZYICNS	01/15/2014	01/14/2015	84,393	32,998,729	Russel2000.....	0	(493,980)	0	(328,358)		(328,358)	165,622	0	0	0	146,815		003.....
SCS Collar 1152 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV	01/15/2014	01/14/2015	7,537	4,704,198	S&P500.....	0	(88,137)	0	(50,808)		(50,808)	37,329	0	0	0	20,929		003.....
SCS Collar 1153 -GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP	01/15/2014	01/14/2015	345	148,405	GOLDLNPM.....	0	(1,349)	0	1,931		1,931	3,280	0	0	0	660		003.....
SCS Collar 1154 -GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP	01/15/2014	01/14/2015	8,670	3,733,115	GOLDLNPM.....	0	(53,544)	0	27,842		27,842	81,393	0	0	0	16,609		003.....
SCS Collar 1155 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP	01/15/2014	01/14/2015	6,054	3,778,350	S&P500.....	0	(35,436)	0	(1,297)		(1,297)	34,139	0	0	0	16,810		003.....
SCS Collar 1156 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity	MSCS..... I7331LVCZKQKX	01/15/2014	01/14/2015	125,688	6,383,672	WTI-CRUDE.....	0	(88,610)	0	172,514		172,514	261,124	0	0	0	28,402		003.....
SCS Collar 1157 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity	MSCS..... I7331LVCZKQKX	01/15/2014	01/14/2015	6,117	310,662	WTI-CRUDE.....	0	(2,722)	0	8,395		8,395	11,117	0	0	0	1,382		003.....
SCS Collar 1158 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity	MSCS..... I7331LVCZKQKX	01/15/2014	01/14/2015	16,152	546,895	WTI-CRUDE.....	0	(9,637)	0	12,466		12,466	22,103	0	0	0	2,433		003.....
SCS Collar 1159 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	01/15/2014	01/14/2019	7,163	2,800,746	Russel2000.....	0	(16,236)	0	(9,381)		(9,381)	6,855	0	0	0	30,663		003.....
SCS Collar 1160 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	01/15/2014	01/14/2019	21,038	8,225,939	Russel2000.....	0	(47,685)	0	(24,347)		(24,347)	23,338	0	0	0	90,059		003.....
SCS Collar 1161 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	01/15/2014	01/17/2017	7,721	3,019,116	Russel2000.....	0	(84,188)	0	(77,736)		(77,736)	6,452	0	0	0	25,272		003.....
SCS Collar 1162 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	01/15/2014	01/17/2017	8,774	3,430,814	Russel2000.....	0	(95,668)	0	(86,201)		(86,201)	9,466	0	0	0	28,718		003.....
SCS Collar 1163 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	01/15/2014	01/14/2015	18,536	418,103	IYR.US.....	0	(3,769)	0	7,982		7,982	11,751	0	0	0	1,860		003.....
SCS Collar 1164 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	01/15/2014	01/14/2015	12,465	281,174	IYR.US.....	0	(5,111)	0	1,878		1,878	6,989	0	0	0	1,251		003.....
SCS Collar 1165 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	01/15/2014	01/14/2015	136,701	3,083,511	IYR.US.....	0	(44,200)	0	38,596		38,596	82,796	0	0	0	13,719		003.....
SCS Collar 1166 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	01/15/2014	01/14/2019	32,251	12,610,368	Russel2000.....	0	(73,101)	0	(22,547)		(22,547)	50,554	0	0	0	138,061		003.....
SCS Collar 1169 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	01/15/2014	01/17/2017	1,089	425,721	Russel2000.....	0	(4,845)	0	(3,823)		(3,823)	1,022	0	0	0	3,564		003.....
SCS Collar 1170 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	01/15/2014	01/14/2019	971	379,643	Russel2000.....	0	(9,777)	0	(8,347)		(8,347)	1,430	0	0	0	4,156		003.....
SCS Collar 1171 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	01/15/2014	01/17/2017	1,483	579,983	Russel2000.....	0	(23,129)	0	(21,511)		(21,511)	1,618	0	0	0	4,855		003.....
SCS Collar 1172 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	01/15/2014	01/17/2017	820	320,543	Russel2000.....	0	(3,648)	0	(2,995)		(2,995)	653	0	0	0	2,683		003.....
SCS Collar 1173 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	01/15/2014	01/14/2019	277	108,183	Russel2000.....	0	(2,786)	0	(2,257)		(2,257)	529	0	0	0	1,184		003.....
SCS Collar 1174 -MSCIEmerging.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV	01/15/2014	01/14/2015	1,730	573,678	MSCIEmerging.....	0	(5,358)	0	5,496		5,496	10,855	0	0	0	2,552		003.....
SCS Collar 1175 -MSCIEmerging.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV	01/15/2014	01/14/2015	15,542	5,152,932	MSCIEmerging.....	0	(75,948)	0	25,256		25,256	101,204	0	0	0	22,926		003.....
SCS Collar 1176 -MSCIEmerging.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV	01/15/2014	01/14/2015	2,301	762,870	MSCIEmerging.....	0	(14,235)	0	996		996	15,231	0	0	0	3,394		003.....
SCS Collar 1177 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	02/18/2014	02/17/2015	12,824	5,014,405	Russel2000.....	0	(95,839)	0	(71,597)		(71,597)	24,242	0	0	0	23,585		003.....
SCS Collar 1178 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	02/18/2014	02/17/2015	83,123	32,502,238	Russel2000.....	0	(492,644)	0	(327,284)		(327,284)	165,360	0	0	0	152,876		003.....
SCS Collar 1179 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	02/18/2014	02/17/2015	9,554	3,735,808	Russel2000.....	0	(36,370)	0	(15,924)		(15,924)	20,445	0	0	0	17,572		003.....
SCS Collar 1180 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	02/18/2014	02/14/2017	7,671	2,999,554	Russel2000.....	0	(87,708)	0	(76,159)		(76,159)	11,549	0	0	0	25,450		003.....
SCS Collar 1181 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	02/18/2014	02/14/2017	7,979	3,119,738	Russel2000.....	0	(91,222)	0	(67,062)		(67,062)	24,161	0	0	0	26,469		003.....
SCS Collar 1182 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	02/18/2014	02/14/2017	2,852	1,114,985	Russel2000.....	0	(14,448)	0	(4,270)		(4,270)	10,178	0	0	0	9,460		003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.13

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 1183 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWVFZYICNSX8D621K86...	02/18/2014 02/14/2019	26,963	10,542,877	Russel2000.....	0.....	(109,470)	0	11,854		11,854	121,324	0	0	0	116,443		003.....
SCS Collar 1184 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWVFZYICNSX8D621K86...	02/18/2014 02/14/2019	40,766	15,940,054	Russel2000.....	0.....	(165,510)	0	(28,048)		(28,048)	137,462	0	0	0	176,054		003.....
SCS Collar 1185 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWVFZYICNSX8D621K86...	02/18/2014 02/14/2019	13,509	5,282,043	Russel2000.....	0.....	(54,845)	0	(30,259)		(30,259)	24,586	0	0	0	58,339		003.....
SCS Collar 1189 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWVFZYICNSX8D621K86...	02/18/2014 02/14/2019	517	201,990	Russel2000.....	0.....	(6,091)	0	(3,819)		(3,819)	2,271	0	0	0	2,231		003.....
SCS Collar 119 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	06/15/2011 06/16/2014	709	442,397	S&P500.....	(7,209)	0	0	79,594		79,594	86,801	0	0	0	1,016		003.....
SCS Collar 1190 -MSCIEmerging.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWVFZYICNSX8D621K86...	02/18/2014 02/17/2015	2,027	672,180	MSCIEmerging.....	0.....	(6,366)	0	12,946		12,946	19,312	0	0	0	3,162		003.....
SCS Collar 1191 -MSCIEmerging.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWVFZYICNSX8D621K86...	02/18/2014 02/17/2015	15,324	5,080,768	MSCIEmerging.....	0.....	(74,987)	0	71,156		71,156	146,143	0	0	0	23,898		003.....
SCS Collar 1192 -MSCIEmerging.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTWVFZYICNSX8D621K86...	02/18/2014 02/17/2015	2,271	753,090	MSCIEmerging.....	0.....	(14,007)	0	7,286		7,286	21,293	0	0	0	3,542		003.....
SCS Collar 1193 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYYJLN8C3868...	02/18/2014 02/17/2015	910	1,090,615	NDX.....	0.....	(10,974)	0	(20,458)		(20,458)	(9,484)	0	0	0	5,130		003.....
SCS Collar 1194 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYYJLN8C3868...	02/18/2014 02/17/2015	7,077	8,482,564	NDX.....	0.....	(132,910)	0	(199,251)		(199,251)	(66,341)	0	0	0	39,988		003.....
SCS Collar 1195 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYYJLN8C3868...	02/18/2014 02/17/2015	1,229	1,472,724	NDX.....	0.....	(29,088)	0	(39,758)		(39,758)	(10,670)	0	0	0	6,927		003.....
SCS Collar 1196 -GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	W22LROWP2IHZNBB6K528...	02/18/2014 02/17/2015	1,715	738,422	GOLDLNP.....	0.....	(11,559)	0	(15,337)		(15,337)	(3,778)	0	0	0	3,473		003.....
SCS Collar 1197 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	02/18/2014 02/14/2017	5,822	3,633,281	S&P500.....	0.....	(105,486)	0	(47,929)		(47,929)	57,556	0	0	0	30,826		003.....
SCS Collar 1198 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	02/18/2014 02/14/2017	4,316	2,693,428	S&P500.....	0.....	(78,199)	0	(54,362)		(54,362)	23,837	0	0	0	22,852		003.....
SCS Collar 1199 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	02/18/2014 02/14/2019	15,740	9,823,692	S&P500.....	0.....	(101,315)	0	130,216		130,216	231,530	0	0	0	108,500		003.....
SCS Collar 120 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	06/15/2011 06/16/2014	4,374	2,729,890	S&P500.....	0.....	0	0	257,052		257,052	301,536	0	0	0	6,269		003.....
SCS Collar 1200 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	02/18/2014 02/14/2019	4,319	2,695,464	S&P500.....	0.....	(27,799)	0	405		405	28,204	0	0	0	29,771		003.....
SCS Collar 1201 -YR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	02/18/2014 02/17/2015	126,880	2,862,000	IYR.US.....	0.....	(43,985)	0	(26,712)		(26,712)	17,273	0	0	0	13,462		003.....
SCS Collar 1202 -YR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	02/18/2014 02/17/2015	18,088	408,000	IYR.US.....	0.....	(4,040)	0	(1,859)		(1,859)	2,180	0	0	0	1,919		003.....
SCS Collar 1203 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	02/18/2014 02/14/2017	282	175,968	S&P500.....	0.....	(2,265)	0	(450)		(450)	1,815	0	0	0	1,493		003.....
SCS Collar 1204 -YR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	02/18/2014 02/17/2015	12,059	272,000	IYR.US.....	0.....	(5,266)	0	(3,505)		(3,505)	1,761	0	0	0	1,279		003.....
SCS Collar 1206 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	02/18/2014 02/14/2017	1,648	1,028,345	S&P500.....	0.....	(13,236)	0	5,615		5,615	18,851	0	0	0	8,725		003.....
SCS Collar 1207 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	02/18/2014 02/14/2017	416	259,375	S&P500.....	0.....	(10,577)	0	(6,854)		(6,854)	3,722	0	0	0	2,201		003.....
SCS Collar 121 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	06/15/2011 06/14/2016	754	470,519	S&P500.....	(267)	0	0	123,184		123,184	123,451	0	0	0	3,496		003.....
SCS Collar 1210 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	02/18/2014 02/14/2019	20,025	12,497,795	S&P500.....	0.....	(128,893)	0	71,730		71,730	200,624	0	0	0	138,035		003.....
SCS Collar 1211 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	02/18/2014 02/17/2015	65,929	41,147,010	S&P500.....	0.....	(619,291)	0	(310,893)		(310,893)	308,398	0	0	0	193,537		003.....
SCS Collar 1212 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	02/18/2014 02/17/2015	9,868	6,158,879	S&P500.....	0.....	(59,505)	0	(9,163)		(9,163)	50,342	0	0	0	28,969		003.....
SCS Collar 1213 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653...	02/18/2014 02/17/2015	7,368	4,598,563	S&P500.....	0.....	(87,263)	0	(55,652)		(55,652)	31,612	0	0	0	21,630		003.....
SCS Collar 1214 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	02/18/2014 02/14/2017	271	106,045	Russel2000.....	0.....	(1,374)	0	(984)		(984)	390	0	0	0	900		003.....
SCS Collar 1215 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	02/18/2014 02/14/2017	643	251,478	Russel2000.....	0.....	(10,327)	0	(8,866)		(8,866)	1,461	0	0	0	2,134		003.....
SCS Collar 1216 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	02/18/2014 02/17/2015	25,249	16,122,928	MXEA.....	0.....	(247,438)	0	(206,060)		(206,060)	41,378	0	0	0	75,835		003.....
SCS Collar 1217 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	02/18/2014 02/17/2015	3,242	2,280,192	MXEA.....	0.....	(28,023)	0	(21,699)		(21,699)	6,324	0	0	0	10,725		003.....
SCS Collar 1218 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	02/18/2014 02/17/2015	3,406	2,280,192	MXEA.....	0.....	(32,451)	0	(25,692)		(25,692)	6,758	0	0	0	10,725		003.....
SCS Collar 1219 -WTI-CRUDE...	LIFE HEDGE.....	N/A.....	Commodity	CSFI.....	E58DKGMJYYYYJLN8C3868...	02/18/2014 02/17/2015	22,025	1,118,639	WTI-CRUDE.....	0.....	(36,152)	0	(39,067)		(39,067)	(2,915)	0	0	0	5,262		003.....
SCS Collar 122 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	06/15/2011 06/14/2016	9,526	5,945,110	S&P500.....	(3,375)	0	0	1,021,982		1,021,982	1,025,358	0	0	0	44,172		003.....
SCS Collar 1220 -WTI-CRUDE...	LIFE HEDGE.....	N/A.....	Commodity	CSFI.....	E58DKGMJYYYYJLN8C3868...	02/18/2014 02/17/2015	9,548	484,942	WTI-CRUDE.....	0.....	(15,672)	0	(16,936)		(16,936)	(1,264)	0	0	0	2,281		003.....
SCS Collar 1221 -WTI-CRUDE...	LIFE HEDGE.....	N/A.....	Commodity	CSFI.....	E58DKGMJYYYYJLN8C3868...	02/18/2014 02/17/2015	96,983	4,925,782	WTI-CRUDE.....	0.....	(159,192)	0	(172,027)		(172,027)	(12,835)	0	0	0	23,169		003.....
SCS Collar 1222 -GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	W22LROWP2IHZNBB6K528...	02/18/2014 02/17/2015	745	320,798	GOLDLNP.....	0.....	(3,224)	0	(5,310)		(5,310)	(2,086)	0	0	0	1,509		003.....
SCS Collar 1223 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	03/17/2014 03/16/2015	440	527,210	NDX.....	0.....	(5,198)	0	(9,136)		(9,136)	(3,938)	0	0	0	2,581		003.....
SCS Collar 1224 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	03/17/2014 03/16/2015	5,443	6,523,852	NDX.....	0.....	(100,732)	0	(143,847)		(143,847)	(43,116)	0	0	0	31,942		003.....
SCS Collar 1225 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	03/17/2014 03/16/2015	810	970,967	NDX.....	0.....	(18,940)	0	(24,831)		(24,831)	(5,891)	0	0	0	4,754		003.....
SCS Collar 1226 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	03/17/2014 03/16/2015	7,077	2,767,167	Russel2000.....	0.....	(27,128)	0	(43,633)		(43,633)	(16,505)	0	0	0	13,549		003.....
SCS Collar 1227 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568...	03/17/2014 03/16/2015	9,791	3,828,423	Russel2000.....	0.....	(74,249)	0	(92,195)		(92,195)	(17,946)	0	0	0	18,745		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 1228 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSY57OE568.	03/17/2014	03/14/2017	4,462	...2,785,096	S&P500.....	0	(79,462)	0	(61,886)	.....	.....(61,886)	17,576	0	0	0	23,943	.....	003.....
SCS Collar 1229 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSY57OE568.	03/17/2014	03/14/2017	4,621	...2,883,808	S&P500.....	0	(82,278)	0	(73,979)	.....	.....(73,979)	8,300	0	0	0	24,791	.....	003.....
SCS Collar 123 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSY57OE568.	06/15/2011	06/14/2016	...10,600	...6,615,370	S&P500.....	(3,756)	0	0	790,672	.....	.....790,672	794,428	0	0	0	49,152	.....	003.....
SCS Collar 1230 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSY57OE568.	03/17/2014	03/14/2019	...16,347	...10,202,618	S&P500.....	0	(110,890)	0	(797)	.....	.....(797)	110,093	0	0	0	113,568	.....	003.....
SCS Collar 1231 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSY57OE568.	03/17/2014	03/14/2019	...14,627	...9,128,871	S&P500.....	0	(99,219)	0	(41,435)	.....	.....(41,435)	57,784	0	0	0	101,615	.....	003.....
SCS Collar 1232 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSY57OE568.	03/17/2014	03/14/2019	4,698	...2,932,157	S&P500.....	0	(31,869)	0	(21,684)	.....	.....(21,684)	10,184	0	0	0	32,638	.....	003.....
SCS Collar 1233 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSY57OE568.	03/17/2014	03/14/2017	586	...365,638	S&P500.....	0	(4,462)	0	(1,698)	.....	.....(1,698)	2,765	0	0	0	...3,143	.....	003.....
SCS Collar 1234 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSY57OE568.	03/17/2014	03/14/2017	189	...117,851	S&P500.....	0	(1,438)	0	(999)	.....	.....(999)	439	0	0	0	...1,013	.....	003.....
SCS Collar 1238 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSY57OE568.	03/17/2014	03/14/2019	813	...507,663	S&P500.....	0	(15,580)	0	(10,748)	.....	.....(10,748)	4,832	0	0	0	...5,651	.....	003.....
SCS Collar 1239 -MSCIEmerging	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSY57OE568.	03/17/2014	03/16/2015	1,409	...467,155	MSCIEmerging.....	0	(4,288)	0	12,662	.....	.....12,662	16,950	0	0	0	...2,287	.....	003.....
SCS Collar 1240 -MSCIEmerging	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSY57OE568.	03/17/2014	03/16/2015	...11,571	...3,836,365	MSCIEmerging.....	0	(55,155)	0	84,173	.....	.....84,173	139,328	0	0	0	...18,784	.....	003.....
SCS Collar 1241 -MSCIEmerging	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSY57OE568.	03/17/2014	03/16/2015	1,097	...363,811	MSCIEmerging.....	0	(6,606)	0	6,463	.....	.....6,463	13,069	0	0	0	...1,781	.....	003.....
SCS Collar 1242 -IYR.US.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	03/17/2014	03/16/2015	...17,810	...401,735	IYR.US.....	0	(7,777)	0	(6,753)	.....	.....(6,753)	1,024	0	0	0	...1,967	.....	003.....
SCS Collar 1243 -IYR.US.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	03/17/2014	03/16/2015	...11,258	...253,936	IYR.US.....	0	(2,477)	0	(2,236)	.....	.....(2,236)	241	0	0	0	...1,243	.....	003.....
SCS Collar 1244 -IYR.US.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	03/17/2014	03/16/2015	...71,328	...1,608,923	IYR.US.....	0	(24,489)	0	(21,864)	.....	.....(21,864)	2,626	0	0	0	...7,878	.....	003.....
SCS Collar 1245 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... GSGSEF7VJP5I7OUK5573....	03/17/2014	03/16/2015	7,096	...4,428,957	S&P500.....	0	(42,649)	0	(24,198)	.....	.....(24,198)	18,451	0	0	0	...21,685	.....	003.....
SCS Collar 1246 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	03/17/2014	03/14/2019	...28,404	...11,106,180	Russel2000.....	0	(123,177)	0	(125,758)	.....	.....(125,758)	(2,581)	0	0	0	...123,625	.....	003.....
SCS Collar 1247 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	03/17/2014	03/14/2019	...35,122	...13,733,162	Russel2000.....	0	(152,313)	0	(151,543)	.....	.....(151,543)	770	0	0	0	...152,867	.....	003.....
SCS Collar 1248 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	03/17/2014	03/14/2019	...8,360	...3,268,672	Russel2000.....	0	(36,280)	0	(45,929)	.....	.....(45,929)	(9,649)	0	0	0	...36,384	.....	003.....
SCS Collar 1249 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	03/17/2014	03/14/2017	1,381	...540,007	Russel2000.....	0	(6,726)	0	(10,628)	.....	.....(10,628)	(3,902)	0	0	0	...4,642	.....	003.....
SCS Collar 125 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSY57OE568.	06/15/2011	06/16/2014	554	...216,707	Russel2000.....	(3,472)	0	0	60,069	.....	.....60,069	63,540	0	0	0	...498	.....	003.....
SCS Collar 1250 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	03/17/2014	03/14/2017	313	...122,415	Russel2000.....	0	(1,525)	0	(2,285)	.....	.....(2,285)	(761)	0	0	0	...1,052	.....	003.....
SCS Collar 1251 -WTI-CRUDE...	LIFE HEDGE	N/A.....	Commodity	MSCS..... I7331LVCZKQKX5T7XV54....	03/17/2014	03/16/2015	...120,004	...6,095,007	WTI-CRUDE.....	0	(148,805)	0	(68,739)	.....	.....(68,739)	80,066	0	0	0	...29,842	.....	003.....
SCS Collar 1252 -WTI-CRUDE...	LIFE HEDGE	N/A.....	Commodity	MSCS..... I7331LVCZKQKX5T7XV54....	03/17/2014	03/16/2015	...6,709	...340,740	WTI-CRUDE.....	0	(8,319)	0	(3,843)	.....	.....(3,843)	4,476	0	0	0	...1,668	.....	003.....
SCS Collar 1253 -WTI-CRUDE...	LIFE HEDGE	N/A.....	Commodity	MSCS..... I7331LVCZKQKX5T7XV54....	03/17/2014	03/16/2015	...9,910	...503,343	WTI-CRUDE.....	0	(12,289)	0	(5,677)	.....	.....(5,677)	6,612	0	0	0	...2,464	.....	003.....
SCS Collar 1254 -GOLDLNPM....	LIFE HEDGE	N/A.....	Equity/Index	MSCS..... I7331LVCZKQKX5T7XV54....	03/17/2014	03/16/2015	...1,175	...506,017	GOLDLNPM.....	0	(8,187)	0	(20,243)	.....	.....(20,243)	(12,056)	0	0	0	...2,478	.....	003.....
SCS Collar 1255 -GOLDLNPM....	LIFE HEDGE	N/A.....	Equity/Index	MSCS..... I7331LVCZKQKX5T7XV54....	03/17/2014	03/16/2015	307	...132,127	GOLDLNPM.....	0	(1,364)	0	(4,845)	.....	.....(4,845)	(3,480)	0	0	0	...647	.....	003.....
SCS Collar 1256 -MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	03/17/2014	03/16/2015	...25,019	...15,975,981	MXEA.....	0	(237,510)	0	(47,875)	.....	.....(47,875)	189,635	0	0	0	...78,221	.....	003.....
SCS Collar 1257 -MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	03/17/2014	03/16/2015	...2,266	...1,447,170	MXEA.....	0	(13,734)	0	3,976	.....	.....3,976	17,709	0	0	0	...7,086	.....	003.....
SCS Collar 1258 -MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	03/17/2014	03/16/2015	...2,432	...1,553,234	MXEA.....	0	(29,164)	0	(11,816)	.....	.....(11,816)	17,349	0	0	0	...7,605	.....	003.....
SCS Collar 126 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSY57OE568.	06/15/2011	06/16/2014	...5,604	...2,191,188	Russel2000.....	(35,104)	0	0	369,847	.....	.....369,847	404,952	0	0	0	...5,032	.....	003.....
SCS Collar 1261 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	03/17/2014	03/14/2017	699	...273,459	Russel2000.....	0	(11,276)	0	(12,951)	.....	.....(12,951)	(1,675)	0	0	0	...2,351	.....	003.....
SCS Collar 1262 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	03/17/2014	03/14/2017	1,204	...470,902	Russel2000.....	0	(19,422)	0	(21,883)	.....	.....(21,883)	(2,461)	0	0	0	...4,048	.....	003.....
SCS Collar 1263 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	03/17/2014	03/14/2019	...1,065	...416,606	Russel2000.....	0	(13,045)	0	(12,691)	.....	.....(12,691)	353	0	0	0	...4,637	.....	003.....
SCS Collar 1264 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	03/17/2014	03/16/2015	...81,676	...31,936,384	Russel2000.....	0	(490,329)	0	(651,731)	.....	.....(651,731)	(161,402)	0	0	0	...156,366	.....	003.....
SCS Collar 1265 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	03/17/2014	03/14/2017	...6,534	...2,554,911	Russel2000.....	0	(74,380)	0	(87,314)	.....	.....(87,314)	(12,935)	0	0	0	...21,964	.....	003.....
SCS Collar 1266 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	03/17/2014	03/14/2017	...6,744	...2,636,849	Russel2000.....	0	(76,765)	0	(87,400)	.....	.....(87,400)	(10,635)	0	0	0	...22,668	.....	003.....
SCS Collar 1267 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTWVFZYICNSX8D621K86..	03/17/2014	03/16/2015	...79,339	...49,516,287	S&P500.....	0	(745,254)	0	(546,643)	.....	.....(546,643)	198,611	0	0	0	...242,441	.....	003.....
SCS Collar 1268 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	DBL..... 7LTWVFZYICNSX8D621K86..	03/17/2014	03/16/2015	...5,657	...3,530,475	S&P500.....	0	(67,108)	0	(53,514)	.....	.....(53,514)	13,594	0	0	0	...17,286	.....	003.....
SCS Collar 127 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSY57OE568.	06/15/2011	06/14/2016	...1,509	...589,932	Russel2000.....	(329)	0	0	171,457	.....	.....171,457	171,786	0	0	0	...4,383	.....	003.....
SCS Collar 128 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSY57OE568.	06/15/2011	06/14/2016	...18,986	...7,423,851	Russel2000.....	(4,144)	0	0	1,705,160	.....	.....1,705,160	1,709,304	0	0	0	...55,159	.....	003.....
SCS Collar 129 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM..... VF1AUT09OCWSY57OE568.	06/15/2011	06/14/2016	...7,190	...2,811,220	Russel2000.....	(1,569)	0	0	484,483	.....	.....484,483	486,052	0	0	0	...20,887	.....	003.....
SCS Collar 135 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	BBI..... GSGSEF7VJP5I7OUK5573....	07/15/2011	07/14/2014	1,042	...650,128	S&P500.....	(11,320)	0	0	118,936	.....	.....118,936	130,256	0	0	0	...1,743	.....	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 136 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	07/15/2011	07/14/2014	1,756	686,459	Russel2000.....	(12,013)	0	181,721	.....	.....181,721	193,735	0	0	0	1,841	.....	003.....
SCS Collar 137 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	07/15/2011	07/14/2016	1,833	1,143,770	S&P500.....	(1,495)	0	277,927	.....	.....277,927	279,422	0	0	0	8,655	.....	003.....
SCS Collar 138 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	07/15/2011	07/14/2016	2,845	1,112,488	Russel2000.....	(1,462)	0	293,413	.....	.....293,413	294,875	0	0	0	8,418	.....	003.....
SCS Collar 139 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	07/15/2011	07/14/2014	3,193	1,993,062	S&P500.....	(34,703)	0	192,844	.....	.....192,844	227,547	0	0	0	5,345	.....	003.....
SCS Collar 142 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	07/15/2011	07/14/2014	4,612	1,803,193	Russel2000.....	(31,557)	0	299,410	.....	.....299,410	330,967	0	0	0	4,836	.....	003.....
SCS Collar 143 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	07/15/2011	07/14/2016	7,802	4,869,562	S&P500.....	(6,367)	0	838,610	.....	.....838,610	844,977	0	0	0	36,848	.....	003.....
SCS Collar 144 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	07/15/2011	07/14/2016	9,983	3,903,615	Russel2000.....	(5,130)	0	653,124	.....	.....653,124	658,254	0	0	0	29,539	.....	003.....
SCS Collar 145 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	07/15/2011	07/14/2016	12,101	7,552,580	S&P500.....	(9,875)	0	893,538	.....	.....893,538	903,413	0	0	0	57,151	.....	003.....
SCS Collar 148 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	07/15/2011	07/14/2016	18,305	7,157,571	Russel2000.....	(9,406)	0	1,554,019	.....	.....1,554,019	1,563,425	0	0	0	54,162	.....	003.....
SCS Collar 149 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	08/15/2011	08/15/2016	18,339	11,445,540	S&P500.....	(222,215)	0	1,218,364	.....	.....1,218,364	1,440,579	0	0	0	88,251	.....	003.....
SCS Collar 150 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	08/15/2011	08/15/2016	11,430	7,133,447	S&P500.....	(138,496)	0	1,264,637	.....	.....1,264,637	1,403,133	0	0	0	55,003	.....	003.....
SCS Collar 151 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	08/15/2011	08/15/2016	1,318	822,313	S&P500.....	(15,965)	0	242,302	.....	.....242,302	258,267	0	0	0	6,340	.....	003.....
SCS Collar 152 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	08/15/2011	08/14/2014	6,528	4,074,249	S&P500.....	(95,326)	0	439,452	.....	.....439,452	534,777	0	0	0	12,435	.....	003.....
SCS Collar 153 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	08/15/2011	08/14/2014	1,146	715,047	S&P500.....	(16,730)	0	155,538	.....	.....155,538	172,268	0	0	0	2,182	.....	003.....
SCS Collar 155 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	08/15/2011	08/15/2016	10,574	4,134,676	Russel2000.....	(76,446)	0	679,525	.....	.....679,525	755,971	0	0	0	31,880	.....	003.....
SCS Collar 156 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	08/15/2011	08/15/2016	22,656	8,858,628	Russel2000.....	(163,787)	0	2,073,497	.....	.....2,073,497	2,237,284	0	0	0	68,305	.....	003.....
SCS Collar 157 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	08/15/2011	08/15/2016	2,759	1,078,972	Russel2000.....	(19,949)	0	346,263	.....	.....346,263	366,212	0	0	0	8,319	.....	003.....
SCS Collar 158 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	08/15/2011	08/14/2014	6,563	2,566,020	Russel2000.....	(57,174)	0	411,605	.....	.....411,605	468,779	0	0	0	7,832	.....	003.....
SCS Collar 159 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	08/15/2011	08/14/2014	952	372,170	Russel2000.....	(8,292)	0	102,026	.....	.....102,026	110,318	0	0	0	1,136	.....	003.....
SCS Collar 16 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41....	11/15/2010	11/16/2015	5,009	1,958,484	Russel2000.....	(10,061)	0	463,080	.....	.....463,080	473,141	0	0	0	12,503	.....	003.....
SCS Collar 168 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/15/2014	2,556	999,581	Russel2000.....	(20,952)	0	300,742	.....	.....300,742	321,693	0	0	0	3,391	.....	003.....
SCS Collar 169 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/15/2014	5,975	2,336,175	Russel2000.....	(48,968)	0	433,135	.....	.....433,135	482,103	0	0	0	7,925	.....	003.....
SCS Collar 17 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41....	11/15/2010	11/16/2015	3,604	1,409,392	Russel2000.....	(7,240)	0	255,354	.....	.....255,354	262,594	0	0	0	8,997	.....	003.....
SCS Collar 170 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/14/2016	4,289	1,676,916	Russel2000.....	(32,120)	0	555,655	.....	.....555,655	587,775	0	0	0	13,151	.....	003.....
SCS Collar 171 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/14/2016	28,578	11,174,533	Russel2000.....	(214,038)	0	2,772,129	.....	.....2,772,129	2,986,167	0	0	0	87,638	.....	003.....
SCS Collar 172 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/14/2016	15,683	6,132,266	Russel2000.....	(117,458)	0	1,094,884	.....	.....1,094,884	1,212,342	0	0	0	48,093	.....	003.....
SCS Collar 174 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/15/2014	1,032	644,179	S&P500.....	(14,335)	0	138,775	.....	.....138,775	153,110	0	0	0	2,185	.....	003.....
SCS Collar 175 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/15/2014	4,501	2,809,034	S&P500.....	(62,510)	0	336,142	.....	.....336,142	398,653	0	0	0	9,529	.....	003.....
SCS Collar 176 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/14/2016	2,893	1,805,591	S&P500.....	(36,717)	0	468,578	.....	.....468,578	505,295	0	0	0	14,161	.....	003.....
SCS Collar 177 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/14/2016	10,930	6,821,272	S&P500.....	(138,713)	0	1,168,095	.....	.....1,168,095	1,306,808	0	0	0	53,497	.....	003.....
SCS Collar 178 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	E58DKGMJYYYJLN8C3868....	09/15/2011	09/14/2016	16,128	10,065,419	S&P500.....	(204,685)	0	1,110,770	.....	.....1,110,770	1,315,455	0	0	0	78,939	.....	003.....
SCS Collar 180 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	10/17/2011	10/14/2014	1,219	760,872	S&P500.....	(13,866)	0	178,376	.....	.....178,376	192,242	0	0	0	2,795	.....	003.....
SCS Collar 181 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	10/17/2011	10/14/2014	6,475	4,041,352	S&P500.....	(73,646)	0	526,070	.....	.....526,070	599,716	0	0	0	14,845	.....	003.....
SCS Collar 182 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	10/17/2011	10/14/2016	1,584	988,511	S&P500.....	(12,090)	0	291,642	.....	.....291,642	303,733	0	0	0	7,881	.....	003.....
SCS Collar 183 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	10/17/2011	10/14/2016	8,324	5,195,141	S&P500.....	(63,540)	0	990,441	.....	.....990,441	1,053,981	0	0	0	41,419	.....	003.....
SCS Collar 184 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	10/17/2011	10/14/2016	15,117	9,434,513	S&P500.....	(115,391)	0	1,209,878	.....	.....1,209,878	1,325,268	0	0	0	75,217	.....	003.....
SCS Collar 186 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	10/17/2011	10/14/2014	1,651	645,631	Russel2000.....	(10,766)	0	222,958	.....	.....222,958	233,723	0	0	0	2,372	.....	003.....
SCS Collar 187 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	10/17/2011	10/14/2014	7,790	3,045,878	Russel2000.....	(50,789)	0	641,187	.....	.....641,187	691,976	0	0	0	11,188	.....	003.....
SCS Collar 188 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	10/17/2011	10/14/2016	4,143	1,620,039	Russel2000.....	(18,133)	0	608,622	.....	.....608,622	626,755	0	0	0	12,916	.....	003.....
SCS Collar 189 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	10/17/2011	10/14/2016	14,425	5,640,325	Russel2000.....	(63,133)	0	1,530,761	.....	.....1,530,761	1,593,894	0	0	0	44,968	.....	003.....
SCS Collar 190 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	10/17/2011	10/14/2016	15,322	5,991,248	Russel2000.....	(67,061)	0	1,168,836	.....	.....1,168,836	1,235,897	0	0	0	47,766	.....	003.....
SCS Collar 195 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	11/15/2011	11/14/2014	925	577,566	S&P500.....	(11,423)	0	138,846	.....	.....138,846	150,269	0	0	0	2,282	.....	003.....
SCS Collar 196 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568....	11/15/2011	11/14/2014	7,823	4,882,514	S&P500.....	(96,563)	0	709,045	.....	.....709,045	805,608	0	0	0	19,295	.....	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 197 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	11/15/2011	11/14/2016	1,412	881,234	S&P500.....	(14,948)	0	0	247,920	.....	.....247,920	262,868	0	0	0	7,142	.....	003.....
SCS Collar 198 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	11/15/2011	11/14/2016	8,803	5,494,318	S&P500.....	(93,198)	0	0	1,090,285	.....	.....1,090,285	1,183,483	0	0	0	44,529	.....	003.....
SCS Collar 199 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	11/15/2011	11/14/2016	23,016	14,364,714	S&P500.....	(243,662)	0	0	1,963,557	.....	.....1,963,557	2,207,220	0	0	0	116,421	.....	003.....
SCS Collar 201 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	11/15/2011	11/14/2014	1,074	419,912	Russel2000.....	(7,831)	0	0	135,016	.....	.....135,016	142,847	0	0	0	1,659	.....	003.....
SCS Collar 202 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	11/15/2011	11/14/2014	9,479	3,706,589	Russel2000.....	(69,125)	0	0	782,803	.....	.....782,803	851,928	0	0	0	14,648	.....	003.....
SCS Collar 203 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	11/15/2011	11/14/2016	2,144	838,245	Russel2000.....	(13,408)	0	0	279,986	.....	.....279,986	293,394	0	0	0	6,794	.....	003.....
SCS Collar 204 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	11/15/2011	11/14/2016	17,893	6,996,425	Russel2000.....	(111,908)	0	0	1,799,205	.....	.....1,799,205	1,911,113	0	0	0	56,703	.....	003.....
SCS Collar 205 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	11/15/2011	11/14/2016	18,208	7,119,556	Russel2000.....	(113,878)	0	0	1,301,725	.....	.....1,301,725	1,415,602	0	0	0	57,701	.....	003.....
SCS Collar 211 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPCH..... 7H6GLXDRUGQFU57RNE97	12/15/2011	12/15/2014	1,646	1,027,218	S&P500.....	(19,822)	0	0	250,784	.....	.....250,784	270,606	0	0	0	4,326	.....	003.....
SCS Collar 212 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPCH..... 7H6GLXDRUGQFU57RNE97	12/15/2011	12/15/2014	7,736	4,828,079	S&P500.....	(93,166)	0	0	701,313	.....	.....701,313	794,479	0	0	0	20,335	.....	003.....
SCS Collar 213 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEFTVJP5I7OUK5573....	12/15/2011	12/14/2016	2,862	1,786,481	S&P500.....	(33,710)	0	0	527,066	.....	.....527,066	560,776	0	0	0	14,703	.....	003.....
SCS Collar 214 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPCH..... 7H6GLXDRUGQFU57RNE97	12/15/2011	12/14/2016	16,422	10,249,081	S&P500.....	(193,394)	0	0	2,129,088	.....	.....2,129,088	2,322,482	0	0	0	84,354	.....	003.....
SCS Collar 215 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPCH..... 7H6GLXDRUGQFU57RNE97	12/15/2011	12/14/2016	26,608	16,606,437	S&P500.....	(313,354)	0	0	2,379,993	.....	.....2,379,993	2,693,347	0	0	0	136,678	.....	003.....
SCS Collar 217 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPCH..... 7H6GLXDRUGQFU57RNE97	12/15/2011	12/15/2014	679	423,516	S&P500.....	(3,635)	0	0	77,194	.....	.....77,194	80,829	0	0	0	1,784	.....	003.....
SCS Collar 219 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEFTVJP5I7OUK5573....	12/15/2011	12/15/2014	2,170	848,638	Russel2000.....	(15,395)	0	0	292,125	.....	.....292,125	307,520	0	0	0	3,574	.....	003.....
SCS Collar 220 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEFTVJP5I7OUK5573....	12/15/2011	12/15/2014	10,173	3,977,787	Russel2000.....	(72,160)	0	0	913,041	.....	.....913,041	985,201	0	0	0	16,754	.....	003.....
SCS Collar 221 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEFTVJP5I7OUK5573....	12/15/2011	12/14/2016	2,841	1,110,766	Russel2000.....	(19,703)	0	0	384,926	.....	.....384,926	404,628	0	0	0	9,142	.....	003.....
SCS Collar 222 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEFTVJP5I7OUK5573....	12/15/2011	12/14/2016	24,414	9,546,362	Russel2000.....	(169,333)	0	0	2,571,619	.....	.....2,571,619	2,740,951	0	0	0	78,571	.....	003.....
SCS Collar 223 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEFTVJP5I7OUK5573....	12/15/2011	12/14/2016	26,690	10,435,958	Russel2000.....	(185,112)	0	0	2,156,301	.....	.....2,156,301	2,341,413	0	0	0	85,892	.....	003.....
SCS Collar 225 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEFTVJP5I7OUK5573....	12/15/2011	12/15/2014	549	216,445	Russel2000.....	(1,732)	0	0	58,192	.....	.....58,192	59,923	0	0	0	912	.....	003.....
SCS Collar 23 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEFTVJP5I7OUK5573....	11/15/2010	11/16/2015	799	498,665	S&P500.....	(2,686)	0	0	137,985	.....	.....137,985	140,671	0	0	0	3,183	.....	003.....
SCS Collar 231 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	01/18/2012	01/14/2015	11,245	7,018,204	S&P500.....	(166,690)	0	0	804,539	.....	.....804,539	971,229	0	0	0	31,225	.....	003.....
SCS Collar 232 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	01/18/2012	01/17/2017	8,814	5,500,897	S&P500.....	(137,968)	0	0	927,782	.....	.....927,782	1,065,750	0	0	0	46,046	.....	003.....
SCS Collar 233 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868....	01/18/2012	01/17/2017	21,591	13,475,287	S&P500.....	(337,973)	0	0	1,549,538	.....	.....1,549,538	1,887,511	0	0	0	112,797	.....	003.....
SCS Collar 235 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	01/18/2012	01/14/2015	532	332,078	S&P500.....	(4,074)	0	0	48,077	.....	.....48,077	52,151	0	0	0	1,477	.....	003.....
SCS Collar 236 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	01/18/2012	01/17/2017	394	246,194	S&P500.....	(1,446)	0	0	39,054	.....	.....39,054	40,500	0	0	0	2,061	.....	003.....
SCS Collar 237 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	01/18/2012	01/17/2017	2,653	1,037,165	Russel2000.....	(24,739)	0	0	313,950	.....	.....313,950	338,689	0	0	0	8,682	.....	003.....
SCS Collar 238 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYYJLN8C3868.	01/18/2012	01/17/2017	16,219	6,341,923	Russel2000.....	(151,271)	0	0	1,474,516	.....	.....1,474,516	1,625,787	0	0	0	53,086	.....	003.....
SCS Collar 239 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	01/18/2012	01/14/2015	1,670	1,042,066	S&P500.....	(24,752)	0	0	207,867	.....	.....207,867	232,619	0	0	0	4,636	.....	003.....
SCS Collar 24 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEFTVJP5I7OUK5573....	11/15/2010	11/16/2015	6,389	3,987,760	S&P500.....	(24,413)	0	0	717,322	.....	.....717,322	741,736	0	0	0	25,457	.....	003.....
SCS Collar 240 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	01/18/2012	01/17/2017	2,186	1,364,133	S&P500.....	(34,213)	0	0	339,367	.....	.....339,367	373,580	0	0	0	11,419	.....	003.....
SCS Collar 241 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	01/18/2012	01/14/2015	2,679	1,047,704	Russel2000.....	(23,664)	0	0	303,772	.....	.....303,772	327,436	0	0	0	4,661	.....	003.....
SCS Collar 242 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	01/18/2012	01/14/2015	13,432	5,252,071	Russel2000.....	(118,626)	0	0	986,757	.....	.....986,757	1,105,383	0	0	0	23,367	.....	003.....
SCS Collar 243 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	01/18/2012	01/17/2017	21,698	8,483,999	Russel2000.....	(202,332)	0	0	1,443,994	.....	.....1,443,994	1,646,326	0	0	0	71,017	.....	003.....
SCS Collar 245 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEFTVJP5I7OUK5573....	01/18/2012	01/17/2017	462	180,639	Russel2000.....	(1,009)	0	0	49,575	.....	.....49,575	50,584	0	0	0	1,512	.....	003.....
SCS Collar 25 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEFTVJP5I7OUK5573....	11/15/2010	11/16/2015	2,009	1,253,698	S&P500.....	(8,317)	0	0	151,917	.....	.....151,917	160,234	0	0	0	8,003	.....	003.....
SCS Collar 256 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	02/15/2012	02/14/2017	248	154,725	S&P500.....	(999)	0	0	32,930	.....	.....32,930	33,929	0	0	0	1,313	.....	003.....
SCS Collar 258 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	02/15/2012	02/14/2017	328	204,905	S&P500.....	(1,323)	0	0	30,185	.....	.....30,185	31,508	0	0	0	1,739	.....	003.....
SCS Collar 259 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	02/15/2012	02/17/2015	842	525,504	S&P500.....	(6,570)	0	0	75,599	.....	.....75,599	82,169	0	0	0	2,472	.....	003.....
SCS Collar 260 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	02/15/2012	02/14/2017	9,380	5,854,416	S&P500.....	(153,213)	0	0	916,113	.....	.....916,113	1,069,325	0	0	0	49,672	.....	003.....
SCS Collar 262 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	02/15/2012	02/14/2017	16,052	10,018,023	S&P500.....	(262,176)	0	0	1,038,341	.....	.....1,038,341	1,300,517	0	0	0	84,998	.....	003.....
SCS Collar 263 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	02/15/2012	02/14/2017	3,265	2,037,894	S&P500.....	(53,333)	0	0	481,408	.....	.....481,408	534,741	0	0	0	17,290	.....	003.....
SCS Collar 264 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	02/15/2012	02/17/2015	1,711	1,067,734	S&P500.....	(26,016)	0	0	203,694	.....	.....203,694	229,710	0	0	0	5,022	.....	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 265 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	02/15/2012	02/14/2017	25,862	10,112,295	Russel2000.....	(255,946)	0	0	1,529,988		1,529,988	1,785,934	0	0	0	85,798		003.....
SCS Collar 266 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	02/15/2012	02/14/2017	2,418	945,371	Russel2000.....	(23,928)	0	0	254,789		254,789	278,717	0	0	0	8,021		003.....
SCS Collar 267 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	02/15/2012	02/17/2015	9,005	5,620,240	S&P500.....	(136,938)	0	0	608,114		608,114	745,052	0	0	0	26,435		003.....
SCS Collar 268 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	02/15/2012	02/17/2015	980	383,336	Russel2000.....	(4,637)	0	0	78,151		78,151	82,788	0	0	0	1,803		003.....
SCS Collar 269 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	02/15/2012	02/17/2015	11,204	4,380,985	Russel2000.....	(103,228)	0	0	724,899		724,899	828,127	0	0	0	20,606		003.....
SCS Collar 270 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	02/15/2012	02/14/2017	16,511	6,456,190	Russel2000.....	(163,408)	0	0	1,354,637		1,354,637	1,518,045	0	0	0	54,777		003.....
SCS Collar 271 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	02/15/2012	02/17/2015	2,370	926,636	Russel2000.....	(21,834)	0	0	237,505		237,505	259,340	0	0	0	4,358		003.....
SCS Collar 274 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	03/15/2012	03/16/2015	1,833	716,694	Russel2000.....	(15,048)	0	0	180,506		180,506	195,554	0	0	0	3,509		003.....
SCS Collar 275 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	03/15/2012	03/16/2015	10,918	4,269,131	Russel2000.....	(89,638)	0	0	736,332		736,332	825,969	0	0	0	20,902		003.....
SCS Collar 276 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	03/15/2012	03/16/2015	4,000	2,496,275	S&P500.....	(55,396)	0	0	448,985		448,985	504,381	0	0	0	12,222		003.....
SCS Collar 277 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	03/15/2012	03/14/2017	6,130	2,396,978	Russel2000.....	(42,012)	0	0	632,578		632,578	674,590	0	0	0	20,606		003.....
SCS Collar 278 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	03/15/2012	03/16/2015	7,379	4,605,428	S&P500.....	(102,201)	0	0	495,883		495,883	598,084	0	0	0	22,549		003.....
SCS Collar 279 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	03/15/2012	03/14/2017	26,451	11,001,549	Russel2000.....	(192,826)	0	0	5,510,443		5,510,443	5,703,269	0	0	0	94,578		003.....
SCS Collar 280 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	03/15/2012	03/14/2017	24,766	9,024,994	Russel2000.....	(158,182)	0	0	(1,699,447)		(1,699,447)	(1,541,264)	0	0	0	77,586		003.....
SCS Collar 281 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	03/15/2012	03/14/2017	4,772	2,978,176	S&P500.....	(55,179)	0	0	639,205		639,205	694,383	0	0	0	25,603		003.....
SCS Collar 282 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	03/15/2012	03/14/2017	19,701	12,295,825	S&P500.....	(227,812)	0	0	1,913,305		1,913,305	2,141,118	0	0	0	105,704		003.....
SCS Collar 283 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	03/15/2012	03/14/2017	18,732	11,691,112	S&P500.....	(216,609)	0	0	1,277,063		1,277,063	1,493,672	0	0	0	100,506		003.....
SCS Collar 285 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	03/15/2012	03/16/2015	1,602	999,845	S&P500.....	(9,810)	0	0	136,732		136,732	146,542	0	0	0	4,895		003.....
SCS Collar 287 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	03/15/2012	03/16/2015	570	222,909	Russel2000.....	(2,069)	0	0	61,871		61,871	63,941	0	0	0	1,091		003.....
SCS Collar 288 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	03/15/2012	03/16/2015	1,180	461,337	Russel2000.....	(4,283)	0	0	94,052		94,052	98,335	0	0	0	2,259		003.....
SCS Collar 3 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBX	10/15/2010	10/14/2015	2,730	1,067,464	Russel2000.....	(49,162)	0	0	283,263		283,263	332,425	0	0	0	6,623		003.....
SCS Collar 303 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYY	04/17/2012	04/18/2017	18,029	11,251,972	S&P500.....	(284,757)	0	0	1,014,929		1,014,929	1,299,686	0	0	0	98,287		003.....
SCS Collar 304 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJYYY	04/17/2012	04/14/2015	1,251	780,826	S&P500.....	(9,825)	0	0	100,848		100,848	110,673	0	0	0	3,978		003.....
SCS Collar 305 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	04/17/2012	04/14/2015	2,140	1,335,482	S&P500.....	(33,124)	0	0	224,781		224,781	257,906	0	0	0	6,804		003.....
SCS Collar 306 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	04/17/2012	04/14/2015	10,058	6,277,572	S&P500.....	(155,704)	0	0	589,686		589,686	745,390	0	0	0	31,984		003.....
SCS Collar 307 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	4,933	3,078,878	S&P500.....	(77,912)	0	0	636,832		636,832	714,744	0	0	0	26,894		003.....
SCS Collar 308 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	27,254	17,009,891	S&P500.....	(430,439)	0	0	2,333,644		2,333,644	2,764,083	0	0	0	148,583		003.....
SCS Collar 310 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	131	122,509	S&P500.....	(1,548)	0	0	29,167		29,167	30,715	0	0	0	1,070		003.....
SCS Collar 311 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	380	236,941	S&P500.....	(1,153)	0	0	45,122		45,122	46,275	0	0	0	2,070		003.....
SCS Collar 312 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	559	348,678	S&P500.....	(1,697)	0	0	46,483		46,483	48,180	0	0	0	3,046		003.....
SCS Collar 313 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	04/17/2012	04/14/2015	2,616	1,023,078	Russel2000.....	(23,609)	0	0	246,304		246,304	269,914	0	0	0	5,213		003.....
SCS Collar 314 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	04/17/2012	04/14/2015	16,002	6,257,127	Russel2000.....	(144,395)	0	0	940,549		940,549	1,084,943	0	0	0	31,880		003.....
SCS Collar 315 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	8,042	3,144,481	Russel2000.....	(74,039)	0	0	833,360		833,360	907,399	0	0	0	27,467		003.....
SCS Collar 316 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	46,693	18,257,673	Russel2000.....	(429,890)	0	0	3,656,127		3,656,127	4,086,016	0	0	0	159,482		003.....
SCS Collar 317 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	32,182	12,583,714	Russel2000.....	(296,292)	0	0	1,810,672		1,810,672	2,106,964	0	0	0	109,920		003.....
SCS Collar 318 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	04/17/2012	04/14/2015	1,199	468,850	Russel2000.....	(5,488)	0	0	86,509		86,509	91,997	0	0	0	2,389		003.....
SCS Collar 319 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	337	131,683	Russel2000.....	(596)	0	0	32,283		32,283	32,879	0	0	0	1,150		003.....
SCS Collar 320 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	04/17/2012	04/18/2017	959	374,791	Russel2000.....	(1,697)	0	0	69,458		69,458	71,154	0	0	0	3,274		003.....
SCS Collar 332 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/14/2015	1,912	1,193,201	S&P500.....	(27,333)	0	0	217,798		217,798	245,131	0	0	0	6,315		003.....
SCS Collar 333 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/14/2015	10,549	6,583,709	S&P500.....	(150,814)	0	0	681,844		681,844	832,658	0	0	0	34,846		003.....
SCS Collar 334 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/15/2017	4,980	3,108,230	S&P500.....	(80,647)	0	0	768,854		768,854	849,501	0	0	0	27,478		003.....
SCS Collar 335 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/15/2017	22,509	14,048,249	S&P500.....	(364,498)	0	0	2,079,033		2,079,033	2,443,531	0	0	0	124,191		003.....
SCS Collar 336 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	05/15/2012	05/15/2017	18,142	11,322,742	S&P500.....	(293,781)	0	0	1,079,592		1,079,592	1,373,374	0	0	0	100,096		003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.18

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 338 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2012	05/14/2015	361	225,132	S&P500.....	(2,520)	0	0	56,450		56,450	58,970	0	0	0	1,192		003.....
SCS Collar 339 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2012	05/14/2015	739	461,521	S&P500.....	(5,167)	0	0	61,085		61,085	66,252	0	0	0	2,443		003.....
SCS Collar 340 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2012	05/15/2017	83	52,062	S&P500.....	(333)	0	0	11,148		11,148	11,482	0	0	0	460		003.....
SCS Collar 341 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2012	05/15/2017	875	545,946	S&P500.....	(3,496)	0	0	75,890		75,890	79,386	0	0	0	4,826		003.....
SCS Collar 342 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2012	05/15/2017	66	61,911	S&P500.....	(1,203)	0	0	16,508		16,508	17,711	0	0	0	547		003.....
SCS Collar 344 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2012	05/14/2015	3,577	1,398,845	Russel2000.....	(29,872)	0	0	353,954		353,954	383,826	0	0	0	7,404		003.....
SCS Collar 345 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2012	05/14/2015	15,881	6,209,543	Russel2000.....	(132,604)	0	0	977,100		977,100	1,109,703	0	0	0	32,866		003.....
SCS Collar 346 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2012	05/15/2017	6,858	2,681,496	Russel2000.....	(64,875)	0	0	773,974		773,974	838,849	0	0	0	23,705		003.....
SCS Collar 347 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2012	05/15/2017	46,824	18,308,720	Russel2000.....	(442,954)	0	0	3,782,381		3,782,381	4,225,335	0	0	0	161,854		003.....
SCS Collar 348 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2012	05/15/2017	32,062	12,536,788	Russel2000.....	(303,310)	0	0	1,806,672		1,806,672	2,109,982	0	0	0	110,829		003.....
SCS Collar 350 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2012	05/14/2015	394	153,918	Russel2000.....	(1,606)	0	0	46,675		46,675	48,281	0	0	0	815		003.....
SCS Collar 351 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2012	05/14/2015	1,192	466,281	Russel2000.....	(4,865)	0	0	89,136		89,136	94,002	0	0	0	2,468		003.....
SCS Collar 352 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2012	05/15/2017	10	6,036	Russel2000.....	(68)	0	0	1,942		1,942	2,010	0	0	0	53		003.....
SCS Collar 353 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2012	05/15/2017	143	55,833	Russel2000.....	(333)	0	0	14,448		14,448	14,782	0	0	0	494		003.....
SCS Collar 354 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2012	05/15/2017	1,092	427,048	Russel2000.....	(2,548)	0	0	81,136		81,136	83,685	0	0	0	3,775		003.....
SCS Collar 358 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	70,784	27,677,375	Russel2000.....	(748,525)	0	0	6,369,372		6,369,372	7,117,897	0	0	0	247,872		003.....
SCS Collar 359 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661	06/15/2012	06/15/2015	3,050	1,903,238	S&P500.....	(46,560)	0	0	375,492		375,492	422,052	0	0	0	10,460		003.....
SCS Collar 360 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	38,093	14,894,896	Russel2000.....	(402,827)	0	0	2,451,933		2,451,933	2,854,760	0	0	0	133,395		003.....
SCS Collar 361 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661	06/15/2012	06/15/2015	10,732	6,698,282	S&P500.....	(163,864)	0	0	760,490		760,490	924,354	0	0	0	36,813		003.....
SCS Collar 362 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661	06/15/2012	06/15/2015	432	168,811	Russel2000.....	(1,955)	0	0	54,774		54,774	56,728	0	0	0	928		003.....
SCS Collar 363 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	27,209	16,981,345	S&P500.....	(500,922)	0	0	2,714,794		2,714,794	3,215,717	0	0	0	152,081		003.....
SCS Collar 364 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661	06/15/2012	06/15/2015	1,836	717,826	Russel2000.....	(8,312)	0	0	151,096		151,096	159,408	0	0	0	3,945		003.....
SCS Collar 366 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	642	250,935	Russel2000.....	(2,251)	0	0	52,039		52,039	54,290	0	0	0	2,247		003.....
SCS Collar 367 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661	06/15/2012	06/15/2015	3,592	2,242,056	S&P500.....	(28,317)	0	0	329,161		329,161	357,478	0	0	0	12,322		003.....
SCS Collar 368 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	350	327,664	S&P500.....	(5,875)	0	0	85,446		85,446	91,321	0	0	0	2,934		003.....
SCS Collar 369 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	958	598,161	S&P500.....	(5,852)	0	0	88,959		88,959	94,810	0	0	0	5,357		003.....
SCS Collar 372 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661	06/15/2012	06/15/2015	2,828	1,105,635	Russel2000.....	(24,798)	0	0	307,539		307,539	332,337	0	0	0	6,077		003.....
SCS Collar 373 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661	06/15/2012	06/15/2015	16,448	6,431,541	Russel2000.....	(144,251)	0	0	1,119,992		1,119,992	1,264,243	0	0	0	35,347		003.....
SCS Collar 374 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	06/15/2012	06/14/2017	6,903	4,308,428	S&P500.....	(127,089)	0	0	1,065,040		1,065,040	1,192,130	0	0	0	38,585		003.....
SCS Collar 381 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	19,338	12,069,178	S&P500.....	(356,021)	0	0	1,295,184		1,295,184	1,651,206	0	0	0	108,089		003.....
SCS Collar 382 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUGRSXRUV0M661	06/15/2012	06/14/2017	9,669	3,780,755	Russel2000.....	(102,249)	0	0	1,205,071		1,205,071	1,307,320	0	0	0	33,859		003.....
SCS Collar 387 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	07/17/2012	07/14/2017	7,899	3,088,679	Russel2000.....	(102,324)	0	0	833,955		833,955	936,279	0	0	0	28,014		003.....
SCS Collar 388 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	07/17/2012	07/14/2017	60,413	23,622,158	Russel2000.....	(782,547)	0	0	4,486,335		4,486,335	5,268,882	0	0	0	214,247		003.....
SCS Collar 389 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	07/17/2012	07/14/2017	34,591	13,525,626	Russel2000.....	(448,072)	0	0	1,783,994		1,783,994	2,232,066	0	0	0	122,674		003.....
SCS Collar 390 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	07/17/2012	07/14/2015	784	306,667	Russel2000.....	(4,489)	0	0	85,449		85,449	89,938	0	0	0	1,740		003.....
SCS Collar 391 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	07/17/2012	07/14/2015	1,392	544,370	Russel2000.....	(7,968)	0	0	96,036		96,036	104,004	0	0	0	3,089		003.....
SCS Collar 392 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	07/17/2012	07/14/2017	193	112,982	Russel2000.....	(2,045)	0	0	34,436		34,436	36,481	0	0	0	1,025		003.....
SCS Collar 393 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	07/17/2012	07/14/2017	323	126,188	Russel2000.....	(1,820)	0	0	30,315		30,315	32,135	0	0	0	1,144		003.....
SCS Collar 394 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	07/17/2012	07/14/2017	484	189,283	Russel2000.....	(2,730)	0	0	32,990		32,990	35,720	0	0	0	1,717		003.....
SCS Collar 395 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	07/17/2012	07/14/2015	2,593	1,013,908	Russel2000.....	(26,216)	0	0	238,463		238,463	264,678	0	0	0	5,753		003.....
SCS Collar 396 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	07/17/2012	07/14/2015	17,314	6,770,150	Russel2000.....	(175,049)	0	0	968,793		968,793	1,143,842	0	0	0	38,412		003.....
SCS Collar 397 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	07/17/2012	07/14/2015	12,104	7,554,330	S&P500.....	(208,755)	0	0	672,816		672,816	881,572	0	0	0	42,862		003.....
SCS Collar 398 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	07/17/2012	07/14/2017	29,668	18,516,486	S&P500.....	(655,574)	0	0	2,487,892		2,487,892	3,143,466	0	0	0	167,940		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 399 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	07/17/2012	07/14/2017	24,921	15,553,519	S&P500.....	(550,671)	0	0	1,214,708		1,214,708	1,765,379	0	0	0	141,066		003.....
SCS Collar 400 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	07/17/2012	07/14/2015	576	359,731	S&P500.....	(5,627)	0	0	82,572		82,572	88,200	0	0	0	2,041		003.....
SCS Collar 401 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	07/17/2012	07/14/2017	174	108,468	S&P500.....	(1,672)	0	0	20,855		20,855	22,527	0	0	0	984		003.....
SCS Collar 402 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	07/17/2012	07/14/2017	636	396,801	S&P500.....	(6,116)	0	0	48,521		48,521	54,637	0	0	0	3,599		003.....
SCS Collar 404 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	07/17/2012	07/14/2015	3,608	2,251,745	S&P500.....	(62,222)	0	0	373,471		373,471	435,692	0	0	0	12,776		003.....
SCS Collar 405 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	07/17/2012	07/14/2017	7,986	4,984,046	S&P500.....	(176,490)	0	0	1,120,519		1,120,519	1,297,009	0	0	0	45,204		003.....
SCS Collar 406 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	07/17/2012	07/14/2015	878	547,834	S&P500.....	(8,579)	0	0	64,464		64,464	73,043	0	0	0	3,108		003.....
SCS Collar 407 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	07/17/2012	07/14/2017	311	291,080	S&P500.....	(7,632)	0	0	73,083		73,083	80,715	0	0	0	2,640		003.....
SCS Collar 420 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	08/15/2012	08/14/2015	1,988	777,397	Russel2000.....	(19,749)	0	0	173,866		173,866	193,615	0	0	0	4,554		003.....
SCS Collar 421 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	08/15/2012	08/14/2015	23,015	8,999,132	Russel2000.....	(228,615)	0	0	1,221,426		1,221,426	1,450,041	0	0	0	52,716		003.....
SCS Collar 422 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	08/15/2012	08/14/2017	8,635	3,376,498	Russel2000.....	(101,234)	0	0	890,100		890,100	991,335	0	0	0	31,017		003.....
SCS Collar 423 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	08/15/2012	08/14/2017	63,118	24,679,794	Russel2000.....	(739,949)	0	0	4,612,907		4,612,907	5,352,856	0	0	0	226,710		003.....
SCS Collar 424 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	08/15/2012	08/14/2017	46,026	17,996,808	Russel2000.....	(539,580)	0	0	2,336,609		2,336,609	2,876,189	0	0	0	165,320		003.....
SCS Collar 426 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	08/15/2012	08/14/2015	1,921	751,143	Russel2000.....	(10,591)	0	0	126,874		126,874	137,465	0	0	0	4,400		003.....
SCS Collar 427 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	08/15/2012	08/14/2017	463	180,858	Russel2000.....	(2,014)	0	0	42,830		42,830	44,843	0	0	0	1,661		003.....
SCS Collar 428 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	08/15/2012	08/14/2017	578	226,073	Russel2000.....	(2,517)	0	0	38,852		38,852	41,369	0	0	0	2,077		003.....
SCS Collar 430 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	08/15/2012	08/14/2015	1,722	1,075,023	S&P500.....	(29,899)	0	0	167,192		167,192	197,092	0	0	0	6,297		003.....
SCS Collar 431 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	08/15/2012	08/14/2017	5,197	3,243,722	S&P500.....	(106,476)	0	0	635,723		635,723	742,199	0	0	0	29,797		003.....
SCS Collar 432 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	08/15/2012	08/14/2015	14,523	9,063,773	S&P500.....	(252,088)	0	0	763,982		763,982	1,016,070	0	0	0	53,095		003.....
SCS Collar 433 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	08/15/2012	08/14/2017	24,808	15,483,274	S&P500.....	(508,242)	0	0	1,935,938		1,935,938	2,444,180	0	0	0	142,230		003.....
SCS Collar 434 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	08/15/2012	08/14/2017	378	235,784	S&P500.....	(2,874)	0	0	41,752		41,752	44,626	0	0	0	2,166		003.....
SCS Collar 435 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	08/15/2012	08/14/2017	22,000	13,730,201	S&P500.....	(450,697)	0	0	1,035,143		1,035,143	1,485,840	0	0	0	126,126		003.....
SCS Collar 437 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	08/15/2012	08/14/2015	1,430	892,524	S&P500.....	(13,781)	0	0	102,959		102,959	116,740	0	0	0	5,228		003.....
SCS Collar 438 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	08/15/2012	08/14/2017	604	376,992	S&P500.....	(4,597)	0	0	44,637		44,637	49,234	0	0	0	3,463		003.....
SCS Collar 447 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2015	3,280	1,282,435	Russel2000.....	(37,504)	0	0	236,311		236,311	273,815	0	0	0	7,741		003.....
SCS Collar 448 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2015	13,210	5,165,249	Russel2000.....	(151,053)	0	0	577,890		577,890	728,943	0	0	0	31,180		003.....
SCS Collar 449 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2017	9,441	3,691,608	Russel2000.....	(129,068)	0	0	794,652		794,652	923,720	0	0	0	34,335		003.....
SCS Collar 450 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2017	66,388	25,958,703	Russel2000.....	(907,585)	0	0	3,998,762		3,998,762	4,906,347	0	0	0	241,439		003.....
SCS Collar 451 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2017	37,401	14,624,390	Russel2000.....	(511,307)	0	0	1,530,602		1,530,602	2,041,909	0	0	0	136,020		003.....
SCS Collar 452 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2015	499	195,299	Russel2000.....	(3,358)	0	0	43,813		43,813	47,171	0	0	0	1,179		003.....
SCS Collar 453 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2015	2,417	945,093	Russel2000.....	(16,248)	0	0	135,948		135,948	152,196	0	0	0	5,705		003.....
SCS Collar 454 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2017	580	226,713	Russel2000.....	(3,368)	0	0	58,171		58,171	61,540	0	0	0	2,109		003.....
SCS Collar 455 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2017	1,205	471,186	Russel2000.....	(7,000)	0	0	93,157		93,157	100,157	0	0	0	4,382		003.....
SCS Collar 456 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2017	566	221,247	Russel2000.....	(3,287)	0	0	32,005		32,005	35,292	0	0	0	2,058		003.....
SCS Collar 458 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2015	3,574	2,230,874	S&P500.....	(69,535)	0	0	298,391		298,391	367,926	0	0	0	13,466		003.....
SCS Collar 459 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2015	9,945	6,207,013	S&P500.....	(193,470)	0	0	415,790		415,790	609,260	0	0	0	37,468		003.....
SCS Collar 460 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2017	7,498	4,679,596	S&P500.....	(174,383)	0	0	797,360		797,360	971,742	0	0	0	43,524		003.....
SCS Collar 461 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2017	25,600	15,977,539	S&P500.....	(595,395)	0	0	1,641,925		1,641,925	2,237,320	0	0	0	148,606		003.....
SCS Collar 462 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2017	20,474	12,777,915	S&P500.....	(476,163)	0	0	739,080		739,080	1,215,242	0	0	0	118,846		003.....
SCS Collar 464 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2015	296	184,519	S&P500.....	(3,381)	0	0	32,143		32,143	35,525	0	0	0	1,114		003.....
SCS Collar 465 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2015	1,489	928,999	S&P500.....	(17,023)	0	0	88,648		88,648	105,671	0	0	0	5,608		003.....
SCS Collar 466 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2017	255	236,689	S&P500.....	(6,045)	0	0	48,886		48,886	54,930	0	0	0	2,201		003.....
SCS Collar 467 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS..... TGRS6DDUG	09/17/2012	09/14/2017	850	530,490	S&P500.....	(8,400)	0	0	81,538		81,538	89,938	0	0	0	4,934		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 468 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	09/17/2012	09/14/2017	758	472,822	S&P500.....(7,487)	0	0	0	47,445		47,445	54,932	0	0	0	4,398	003.....	
SCS Collar 480 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	10/16/2012	10/16/2017	201	187,889	S&P500.....(5,110)	0	0	0	39,177		39,177	44,287	0	0	0	1,770	003.....	
SCS Collar 482 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	9,607	5,995,682	S&P500.....(188,876)	0	0	0	736,043		736,043	924,919	0	0	0	37,199	003.....	
SCS Collar 483 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	14,366	8,965,850	S&P500.....(282,442)	0	0	0	483,538		483,538	765,980	0	0	0	55,627	003.....	
SCS Collar 484 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	6,396	3,991,979	S&P500.....(156,310)	0	0	0	674,742		674,742	831,052	0	0	0	37,596	003.....	
SCS Collar 485 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	24,587	15,345,025	S&P500.....(600,850)	0	0	0	1,383,897		1,383,897	1,984,748	0	0	0	144,519	003.....	
SCS Collar 486 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	14,261	8,900,224	S&P500.....(348,497)	0	0	0	380,633		380,633	729,130	0	0	0	83,822	003.....	
SCS Collar 487 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	247	154,431	S&P500.....(2,888)	0	0	0	26,768		26,768	29,656	0	0	0	958	003.....	
SCS Collar 488 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	1,396	871,237	S&P500.....(16,295)	0	0	0	72,236		72,236	88,531	0	0	0	5,405	003.....	
SCS Collar 489 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	161	100,376	S&P500.....(1,785)	0	0	0	14,835		14,835	16,620	0	0	0	945	003.....	
SCS Collar 490 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/16/2017	260	162,145	S&P500.....(2,884)	0	0	0	14,267		14,267	17,151	0	0	0	1,527	003.....	
SCS Collar 491 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	5,674	2,218,472	Russel2000.....(64,053)	0	0	0	397,517		397,517	461,571	0	0	0	13,764	003.....	
SCS Collar 492 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	19,700	7,702,869	Russel2000.....(222,402)	0	0	0	776,598		776,598	999,000	0	0	0	47,791	003.....	
SCS Collar 493 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	10/16/2012	10/14/2015	2,208	863,520	Russel2000.....(14,803)	0	0	0	112,539		112,539	127,342	0	0	0	5,358	003.....	
SCS Collar 497 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	10/16/2012	10/16/2017	10,834	4,236,157	Russel2000.....(151,709)	0	0	0	975,987		975,987	1,127,696	0	0	0	39,896	003.....	
SCS Collar 498 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	10/16/2012	10/16/2017	63,710	24,911,466	Russel2000.....(892,154)	0	0	0	3,740,796		3,740,796	4,632,951	0	0	0	234,616	003.....	
SCS Collar 499 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	10/16/2012	10/16/2017	35,011	13,689,933	Russel2000.....(490,278)	0	0	0	1,278,101		1,278,101	1,768,379	0	0	0	128,932	003.....	
SCS Collar 500 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	10/16/2012	10/16/2017	208	81,437	Russel2000.....(1,322)	0	0	0	16,487		16,487	17,809	0	0	0	767	003.....	
SCS Collar 503 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	10/16/2012	10/16/2017	208	81,437	Russel2000.....(1,322)	0	0	0	11,244		11,244	12,566	0	0	0	767	003.....	
SCS Collar 505 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	10/16/2012	10/14/2015	431	168,492	Russel2000.....(6,290)	0	0	0	13,513		13,513	19,803	0	0	0	1,045	003.....	
SCS Collar 506 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	10/16/2012	10/16/2017	251	98,286	Russel2000.....(4,920)	0	0	0	6,327		6,327	11,247	0	0	0	926	003.....	
SCS Collar 507 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/16/2015	10,177	6,351,670	S&P500.....(187,496)	0	0	0	420,547		420,547	608,044	0	0	0	40,548	003.....	
SCS Collar 508 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/14/2017	7,213	4,501,929	S&P500.....(171,974)	0	0	0	929,398		929,398	1,101,372	0	0	0	42,871	003.....	
SCS Collar 509 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/16/2015	239	149,413	S&P500.....(2,626)	0	0	0	30,134		30,134	32,760	0	0	0	954	003.....	
SCS Collar 510 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/14/2017	658	410,904	S&P500.....(7,535)	0	0	0	68,343		68,343	75,878	0	0	0	3,913	003.....	
SCS Collar 511 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/14/2017	151	94,085	S&P500.....(1,725)	0	0	0	9,037		9,037	10,762	0	0	0	896	003.....	
SCS Collar 513 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	11/15/2012	11/16/2015	3,644	2,274,483	S&P500.....(67,141)	0	0	0	310,850		310,850	377,991	0	0	0	14,520	003.....	
SCS Collar 514 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/16/2015	5,848	2,286,685	Russel2000.....(61,260)	0	0	0	455,237		455,237	516,497	0	0	0	14,598	003.....	
SCS Collar 515 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/16/2015	15,805	6,180,137	Russel2000.....(165,565)	0	0	0	679,795		679,795	845,361	0	0	0	39,453	003.....	
SCS Collar 516 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/14/2017	13,369	5,227,361	Russel2000.....(181,223)	0	0	0	1,387,490		1,387,490	1,568,713	0	0	0	49,779	003.....	
SCS Collar 517 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	11/15/2012	11/14/2017	27,428	17,118,117	S&P500.....(653,881)	0	0	0	1,721,141		1,721,141	2,375,022	0	0	0	163,013	003.....	
SCS Collar 518 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/16/2015	2,390	934,489	Russel2000.....(14,908)	0	0	0	134,139		134,139	149,047	0	0	0	5,966	003.....	
SCS Collar 519 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	11/15/2012	11/14/2017	14,569	9,092,401	S&P500.....(347,313)	0	0	0	457,205		457,205	804,518	0	0	0	86,586	003.....	
SCS Collar 520 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/14/2017	1,255	490,869	Russel2000.....(8,169)	0	0	0	108,959		108,959	117,129	0	0	0	4,674	003.....	
SCS Collar 522 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/16/2015	1,614	631,129	Russel2000.....(21,880)	0	0	0	56,794		56,794	78,674	0	0	0	4,029	003.....	
SCS Collar 523 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	11/15/2012	11/16/2015	1,159	723,573	S&P500.....(12,718)	0	0	0	68,234		68,234	80,952	0	0	0	4,619	003.....	
SCS Collar 525 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	11/15/2012	11/16/2015	525	327,892	S&P500.....(12,525)	0	0	0	14,060		14,060	26,585	0	0	0	2,093	003.....	
SCS Collar 526 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/14/2017	1,072	419,220	Russel2000.....(20,031)	0	0	0	53,947		53,947	73,977	0	0	0	3,992	003.....	
SCS Collar 528 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	11/15/2012	11/14/2017	944	368,920	Russel2000.....(17,627)	0	0	0	26,149		26,149	43,776	0	0	0	3,513	003.....	
SCS Collar 529 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	11/15/2012	11/14/2017	77,838	30,435,745	Russel2000.....(1,055,228)	0	0	0	4,869,684		4,869,684	5,924,912	0	0	0	289,835	003.....	
SCS Collar 530 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	11/15/2012	11/14/2017	29,642	11,590,432	Russel2000.....(401,848)	0	0	0	1,154,062		1,154,062	1,555,910	0	0	0	110,374	003.....	
SCS Collar 557 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	12/17/2012	12/14/2015	643	251,465	Russel2000.....(4,311)	0	0	0	46,232		46,232	50,543	0	0	0	1,643	003.....	
SCS Collar 559 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	12/17/2012	12/14/2015	3,873	1,514,413	Russel2000.....(25,962)	0	0	0	161,523		161,523	187,485	0	0	0	9,893	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 561 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	5,738	2,243,522	Russel2000.....	(64,742)	0	361,908	.....	361,908	426,650	0	0	0	14,655	.....	003.....
SCS Collar 562 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	12,632	4,939,402	Russel2000.....	(142,539)	0	428,675	.....	428,675	571,214	0	0	0	32,266	.....	003.....
SCS Collar 563 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	14,713	5,752,802	Russel2000.....	(203,317)	0	1,209,972	.....	1,209,972	1,413,289	0	0	0	55,400	.....	003.....
SCS Collar 564 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	60,018	23,467,778	Russel2000.....	(829,403)	0	3,050,099	.....	3,050,099	3,879,502	0	0	0	225,998	.....	003.....
SCS Collar 565 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	29,734	11,626,419	Russel2000.....	(410,903)	0	911,371	.....	911,371	1,322,274	0	0	0	111,964	.....	003.....
SCS Collar 566 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	327	128,929	Russel2000.....	(2,020)	0	23,173	.....	23,173	25,193	0	0	0	1,242	.....	003.....
SCS Collar 567 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	783	306,254	Russel2000.....	(11,445)	0	40,363	.....	40,363	51,808	0	0	0	2,001	.....	003.....
SCS Collar 568 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	2,256	882,237	Russel2000.....	(32,970)	0	58,429	.....	58,429	91,399	0	0	0	5,763	.....	003.....
SCS Collar 569 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	862	337,161	Russel2000.....	(16,709)	0	16,481	.....	16,481	33,189	0	0	0	3,247	.....	003.....
SCS Collar 571 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	411	384,846	S&P500.....	(9,878)	0	84,777	.....	84,777	94,656	0	0	0	3,706	.....	003.....
SCS Collar 572 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	493	307,615	S&P500.....	(5,217)	0	42,870	.....	42,870	48,087	0	0	0	2,962	.....	003.....
SCS Collar 574 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	889	555,016	S&P500.....	(22,260)	0	15,673	.....	15,673	37,933	0	0	0	3,626	.....	003.....
SCS Collar 575 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	5,122	3,196,576	S&P500.....	(98,999)	0	383,879	.....	383,879	482,878	0	0	0	20,881	.....	003.....
SCS Collar 576 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	8,765	5,470,307	S&P500.....	(169,417)	0	283,545	.....	283,545	452,962	0	0	0	35,734	.....	003.....
SCS Collar 577 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	6,739	4,205,814	S&P500.....	(159,525)	0	707,554	.....	707,554	867,080	0	0	0	40,503	.....	003.....
SCS Collar 578 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	23,132	14,436,951	S&P500.....	(547,590)	0	1,232,270	.....	1,232,270	1,779,859	0	0	0	139,030	.....	003.....
SCS Collar 579 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2017	12,645	7,891,956	S&P500.....	(299,340)	0	291,848	.....	291,848	591,188	0	0	0	76,001	.....	003.....
SCS Collar 581 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	256	159,698	S&P500.....	(2,938)	0	27,665	.....	27,665	30,603	0	0	0	1,043	.....	003.....
SCS Collar 582 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	12/17/2012	12/14/2015	1,089	679,371	S&P500.....	(12,498)	0	54,594	.....	54,594	67,091	0	0	0	4,438	.....	003.....
SCS Collar 594 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568.	01/15/2013	01/16/2018	756	295,712	Russel2000.....	(4,182)	0	62,915	.....	62,915	67,097	0	0	0	2,882	.....	003.....
SCS Collar 595 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568.	01/15/2013	01/14/2016	343	133,933	Russel2000.....	(6,835)	0	6,835	.....	6,835	11,995	0	0	0	896	.....	003.....
SCS Collar 596 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/14/2016	7,658	2,994,256	Russel2000.....	(88,333)	0	412,098	.....	412,098	500,431	0	0	0	20,040	.....	003.....
SCS Collar 597 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/14/2016	14,230	5,564,172	Russel2000.....	(164,148)	0	399,087	.....	399,087	563,234	0	0	0	37,240	.....	003.....
SCS Collar 598 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/16/2018	14,091	5,509,803	Russel2000.....	(192,210)	0	952,127	.....	952,127	1,144,337	0	0	0	53,703	.....	003.....
SCS Collar 599 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/16/2018	59,111	23,113,325	Russel2000.....	(806,312)	0	2,615,707	.....	2,615,707	3,422,018	0	0	0	225,281	.....	003.....
SCS Collar 6 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41...	10/15/2010	10/14/2015	243	95,825	Russel2000.....	(1,327)	0	18,557	.....	18,557	19,884	0	0	0	595	.....	003.....
SCS Collar 600 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/16/2018	30,136	11,783,420	Russel2000.....	(411,066)	0	805,512	.....	805,512	1,216,579	0	0	0	114,851	.....	003.....
SCS Collar 601 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/14/2016	495	193,606	Russel2000.....	(3,304)	0	33,772	.....	33,772	37,076	0	0	0	1,296	.....	003.....
SCS Collar 602 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/14/2016	1,184	462,797	Russel2000.....	(7,898)	0	46,717	.....	46,717	54,615	0	0	0	3,097	.....	003.....
SCS Collar 603 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/16/2018	878	343,451	Russel2000.....	(4,856)	0	53,992	.....	53,992	58,849	0	0	0	3,348	.....	003.....
SCS Collar 604 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/16/2018	421	164,432	Russel2000.....	(8,217)	0	22,250	.....	22,250	30,468	0	0	0	1,603	.....	003.....
SCS Collar 605 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/16/2018	1,102	430,971	Russel2000.....	(21,538)	0	35,187	.....	35,187	56,724	0	0	0	4,201	.....	003.....
SCS Collar 609 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568.	01/15/2013	01/14/2016	6,153	3,840,463	S&P500.....	(118,147)	0	436,602	.....	436,602	554,749	0	0	0	25,704	.....	003.....
SCS Collar 610 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568.	01/15/2013	01/14/2016	8,676	5,414,798	S&P500.....	(166,579)	0	266,338	.....	266,338	432,916	0	0	0	36,241	.....	003.....
SCS Collar 611 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568.	01/15/2013	01/16/2018	7,818	4,879,423	S&P500.....	(177,498)	0	806,839	.....	806,839	984,337	0	0	0	47,559	.....	003.....
SCS Collar 612 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568.	01/15/2013	01/16/2018	23,819	14,865,897	S&P500.....	(540,776)	0	1,308,406	.....	1,308,406	1,849,182	0	0	0	144,895	.....	003.....
SCS Collar 613 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568.	01/15/2013	01/16/2018	11,113	6,935,722	S&P500.....	(252,300)	0	270,007	.....	270,007	522,307	0	0	0	67,601	.....	003.....
SCS Collar 614 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568.	01/15/2013	01/14/2016	499	311,561	S&P500.....	(5,545)	0	51,279	.....	51,279	56,824	0	0	0	2,085	.....	003.....
SCS Collar 615 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568.	01/15/2013	01/14/2016	1,066	665,087	S&P500.....	(11,836)	0	51,406	.....	51,406	63,242	0	0	0	4,451	.....	003.....
SCS Collar 617 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568.	01/15/2013	01/16/2018	550	343,353	S&P500.....	(5,063)	0	49,147	.....	49,147	54,210	0	0	0	3,347	.....	003.....
SCS Collar 618 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568.	01/15/2013	01/16/2018	53	33,064	S&P500.....	(488)	0	2,748	.....	2,748	3,236	0	0	0	322	.....	003.....
SCS Collar 619 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568.	01/15/2013	01/16/2018	497	310,290	S&P500.....	(16,170)	0	35,530	.....	35,530	51,700	0	0	0	3,024	.....	003.....
SCS Collar 620 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568.	01/15/2013	01/16/2018	226	141,156	S&P500.....	(7,356)	0	7,176		7,176	14,532	0	0	0	1,376		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 622 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	01/15/2013	01/16/2018	634	593,873	S&P500.....	(14,711)	0	119,714	.....	.....119,714	134,425	0	0	0	5,788	.....	003.....
SCS Collar 633 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/14/2018	9,005	5,620,260	S&P500.....	(185,035)	0	833,297	.....	.....833,297	1,018,331	0	0	0	55,349	.....	003.....
SCS Collar 635 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/16/2016	288	179,868	S&P500.....	(3,062)	0	25,067	.....	.....25,067	28,129	0	0	0	1,234	.....	003.....
SCS Collar 636 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/16/2016	5,531	2,162,715	Russel2000.....	(63,808)	0	239,001	.....	.....239,001	302,809	0	0	0	14,835	.....	003.....
SCS Collar 637 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/16/2016	8,124	3,176,726	Russel2000.....	(93,725)	0	162,255	.....	.....162,255	255,980	0	0	0	21,791	.....	003.....
SCS Collar 638 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/14/2018	15,030	5,876,942	Russel2000.....	(187,590)	0	915,624	.....	.....915,624	1,103,214	0	0	0	57,877	.....	003.....
SCS Collar 639 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/14/2018	46,156	18,047,614	Russel2000.....	(576,074)	0	1,817,254	.....	.....1,817,254	2,393,328	0	0	0	177,736	.....	003.....
SCS Collar 640 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/14/2018	20,265	7,924,024	Russel2000.....	(252,932)	0	495,579	.....	.....495,579	748,511	0	0	0	78,037	.....	003.....
SCS Collar 641 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/16/2016	1,219	476,509	Russel2000.....	(7,864)	0	38,310	.....	.....38,310	46,174	0	0	0	3,269	.....	003.....
SCS Collar 642 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/14/2018	975	381,207	Russel2000.....	(3,921)	0	55,393	.....	.....55,393	59,314	0	0	0	3,754	.....	003.....
SCS Collar 643 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/14/2018	1,160	453,636	Russel2000.....	(4,666)	0	45,103	.....	.....45,103	49,769	0	0	0	4,467	.....	003.....
SCS Collar 644 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/16/2016	884	345,628	Russel2000.....	(13,464)	0	29,738	.....	.....29,738	43,202	0	0	0	2,371	.....	003.....
SCS Collar 645 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	02/15/2013	02/14/2018	494	193,145	Russel2000.....	(9,204)	0	22,977	.....	.....22,977	32,180	0	0	0	1,902	.....	003.....
SCS Collar 652 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568..	02/15/2013	02/16/2016	4,388	2,738,675	S&P500.....	(83,345)	0	251,351	.....	.....251,351	334,696	0	0	0	18,786	.....	003.....
SCS Collar 653 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568..	02/15/2013	02/16/2016	4,736	2,955,504	S&P500.....	(89,943)	0	101,167	.....	.....101,167	191,110	0	0	0	20,274	.....	003.....
SCS Collar 654 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568..	02/15/2013	02/14/2018	18,484	11,536,194	S&P500.....	(379,787)	0	851,903	.....	.....851,903	1,231,690	0	0	0	113,610	.....	003.....
SCS Collar 655 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568..	02/15/2013	02/14/2018	7,088	4,424,014	S&P500.....	(145,645)	0	136,071	.....	.....136,071	281,716	0	0	0	43,568	.....	003.....
SCS Collar 656 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568..	02/15/2013	02/16/2016	255	158,924	S&P500.....	(2,705)	0	9,894	.....	.....9,894	12,599	0	0	0	1,090	.....	003.....
SCS Collar 657 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568..	02/15/2013	02/14/2018	975	608,595	S&P500.....	(6,455)	0	45,264	.....	.....45,264	51,719	0	0	0	5,994	.....	003.....
SCS Collar 659 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568..	02/15/2013	02/16/2016	499	311,688	S&P500.....	(12,524)	0	19,522	.....	.....19,522	32,046	0	0	0	2,138	.....	003.....
SCS Collar 660 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568..	02/15/2013	02/16/2016	445	174,085	Russel2000.....	(6,782)	0	5,241	.....	.....5,241	12,023	0	0	0	1,194	.....	003.....
SCS Collar 668 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5i7OUK5573....	02/15/2013	02/14/2018	507	474,310	S&P500.....	(7,508)	0	85,322	.....	.....85,322	92,830	0	0	0	4,671	.....	003.....
SCS Collar 669 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	03/15/2013	03/14/2018	19,701	7,703,421	Russel2000.....	(248,636)	0	949,286	.....	.....949,286	1,197,922	0	0	0	76,611	.....	003.....
SCS Collar 670 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	03/15/2013	03/14/2018	42,757	16,718,450	Russel2000.....	(539,606)	0	1,278,871	.....	.....1,278,871	1,818,477	0	0	0	166,266	.....	003.....
SCS Collar 671 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	03/15/2013	03/14/2018	9,424	3,684,828	Russel2000.....	(118,932)	0	167,811	.....	.....167,811	286,743	0	0	0	36,646	.....	003.....
SCS Collar 672 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	03/15/2013	03/14/2018	318	124,389	Russel2000.....	(1,239)	0	9,892	.....	.....9,892	11,131	0	0	0	1,237	.....	003.....
SCS Collar 673 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	TGRS6DDUGRSXRUV0M661	03/15/2013	03/14/2018	617	241,388	Russel2000.....	(11,709)	0	3,966	.....	.....3,966	15,675	0	0	0	2,401	.....	003.....
SCS Collar 675 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653..	03/15/2013	03/14/2018	145	135,557	S&P500.....	(1,977)	0	21,884	.....	.....21,884	23,861	0	0	0	1,348	.....	003.....
SCS Collar 676 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653..	03/15/2013	03/14/2016	9,701	3,793,205	Russel2000.....	(115,839)	0	136,464	.....	.....136,464	252,303	0	0	0	26,526	.....	003.....
SCS Collar 687 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568..	03/15/2013	03/14/2016	4,955	3,092,774	S&P500.....	(96,962)	0	77,848	.....	.....77,848	174,810	0	0	0	21,628	.....	003.....
SCS Collar 688 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568..	03/15/2013	03/14/2018	11,074	6,911,354	S&P500.....	(229,008)	0	818,934	.....	.....818,934	1,047,941	0	0	0	68,734	.....	003.....
SCS Collar 689 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568..	03/15/2013	03/14/2018	18,155	11,330,975	S&P500.....	(375,452)	0	681,504	.....	.....681,504	1,056,956	0	0	0	112,687	.....	003.....
SCS Collar 690 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568..	03/15/2013	03/14/2018	7,126	4,447,212	S&P500.....	(147,358)	0	101,046	.....	.....101,046	248,405	0	0	0	44,228	.....	003.....
SCS Collar 691 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568..	03/15/2013	03/14/2016	192	119,968	S&P500.....	(2,112)	0	13,154	.....	.....13,154	15,266	0	0	0	839	.....	003.....
SCS Collar 692 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568..	03/15/2013	03/14/2016	129	80,378	S&P500.....	(1,415)	0	4,238	.....	.....4,238	5,653	0	0	0	562	.....	003.....
SCS Collar 694 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568..	03/15/2013	03/14/2018	459	286,723	S&P500.....	(14,278)	0	7,857	.....	.....7,857	22,135	0	0	0	2,851	.....	003.....
SCS Collar 696 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568..	03/15/2013	03/14/2016	5,852	2,288,241	Russel2000.....	(69,874)	0	185,676	.....	.....185,676	255,550	0	0	0	16,002	.....	003.....
SCS Collar 698 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568..	03/15/2013	03/14/2016	526	205,671	Russel2000.....	(8,283)	0	13,238	.....	.....13,238	21,521	0	0	0	1,438	.....	003.....
SCS Collar 699 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568..	03/15/2013	03/14/2016	743	290,648	Russel2000.....	(11,705)	0	5,897	.....	.....5,897	17,602	0	0	0	2,033	.....	003.....
SCS Collar 701 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5i7OUK5573....	03/15/2013	03/14/2016	5,153	3,216,341	S&P500.....	(100,832)	0	226,788	.....	.....226,788	327,620	0	0	0	22,492	.....	003.....
SCS Collar 703 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653..	04/16/2013	04/14/2016	9,335	3,650,094	Russel2000.....	(115,408)	0	355,177	.....	.....355,177	470,585	0	0	0	26,074	.....	003.....
SCS Collar 704 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653..	04/16/2013	04/14/2016	920	359,548	Russel2000.....	(6,707)	0	47,728	.....	.....47,728	54,435	0	0	0	2,568	.....	003.....
SCS Collar 705 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653..	04/16/2013	04/14/2016	481	188,026	Russel2000.....	(3,508)	0	13,464		13,464	16,972	0	0	0	1,343		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 706 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	04/16/2013	04/14/2016	526	205,821	Russel2000.....	(8,448)	0	0	5,505	.....	.....5,505	13,954	0	0	0	1,470	.....	003.....
SCS Collar 707 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	04/16/2013	04/16/2018	767	299,828	Russel2000.....	(16,057)	0	0	29,717	.....	.....29,717	45,774	0	0	0	3,016	.....	003.....
SCS Collar 708 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	04/16/2013	04/14/2014	28,081	17,931,203	MXEA.....	(233,434)	0	0	1,143,057	.....	.....1,143,057	1,376,491	0	0	0	17,559	.....	003.....
SCS Collar 709 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	04/16/2013	04/14/2014	5,994	3,827,338	MXEA.....	(31,348)	0	0	297,964	.....	.....297,964	329,312	0	0	0	3,748	.....	003.....
SCS Collar 710 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	04/16/2013	04/14/2014	3,055	1,951,054	MXEA.....	(32,253)	0	0	105,995	.....	.....105,995	138,248	0	0	0	1,911	.....	003.....
SCS Collar 711 -GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....I7331LVCZKQKX5T7XV54....	04/16/2013	04/14/2014	12,150	5,231,588	GOLDLNP.....	(82,438)	0	0	(10,845)	.....	.....(10,845)	71,593	0	0	0	5,123	.....	003.....
SCS Collar 712 -GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....I7331LVCZKQKX5T7XV54....	04/16/2013	04/14/2014	1,007	433,395	GOLDLNP.....	(4,297)	0	0	(887)	.....	.....(887)	3,410	0	0	0	424	.....	003.....
SCS Collar 713 -GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....I7331LVCZKQKX5T7XV54....	04/16/2013	04/14/2014	1,567	674,888	GOLDLNP.....	(13,504)	0	0	(1,420)	.....	.....(1,420)	12,084	0	0	0	661	.....	003.....
SCS Collar 714 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	04/16/2013	04/14/2014	92,831	57,937,101	S&P500.....	(718,512)	0	0	2,093,284	.....	.....2,093,284	2,811,797	0	0	0	56,734	.....	003.....
SCS Collar 715 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	04/16/2013	04/14/2016	10,010	6,247,594	S&P500.....	(210,518)	0	0	469,040	.....	.....469,040	679,557	0	0	0	44,629	.....	003.....
SCS Collar 716 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	04/16/2013	04/16/2018	17,338	10,820,919	S&P500.....	(436,226)	0	0	1,167,086	.....	.....1,167,086	1,603,312	0	0	0	108,837	.....	003.....
SCS Collar 717 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	04/16/2013	04/16/2018	23,656	14,764,013	S&P500.....	(595,184)	0	0	789,560	.....	.....789,560	1,384,744	0	0	0	148,497	.....	003.....
SCS Collar 718 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	04/16/2013	04/14/2014	13,474	8,409,400	S&P500.....	(65,619)	0	0	402,624	.....	.....402,624	468,243	0	0	0	8,235	.....	003.....
SCS Collar 719 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	04/16/2013	04/14/2016	831	518,453	S&P500.....	(10,290)	0	0	57,139	.....	.....57,139	67,429	0	0	0	3,703	.....	003.....
SCS Collar 720 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	04/16/2013	04/14/2016	253	158,153	S&P500.....	(3,139)	0	0	7,920	.....	.....7,920	11,059	0	0	0	1,130	.....	003.....
SCS Collar 721 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	04/16/2013	04/16/2018	347	216,418	S&P500.....	(3,720)	0	0	20,969	.....	.....20,969	24,689	0	0	0	2,177	.....	003.....
SCS Collar 722 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	04/16/2013	04/14/2016	299	186,691	S&P500.....	(8,172)	0	0	9,790	.....	.....9,790	17,962	0	0	0	1,334	.....	003.....
SCS Collar 723 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	04/16/2013	04/14/2014	307	367,376	NDX.....	(2,691)	0	0	18,256	.....	.....18,256	20,947	0	0	0	360	.....	003.....
SCS Collar 724 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	04/16/2013	04/14/2014	5,568	6,673,578	NDX.....	(77,709)	0	0	257,956	.....	.....257,956	335,666	0	0	0	6,535	.....	003.....
SCS Collar 725 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	04/16/2013	04/14/2014	1,007	1,207,276	NDX.....	(17,849)	0	0	37,145	.....	.....37,145	54,993	0	0	0	1,182	.....	003.....
SCS Collar 726 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	04/16/2013	04/16/2018	276	258,046	S&P500.....	(4,275)	0	0	40,337	.....	.....40,337	44,612	0	0	0	2,595	.....	003.....
SCS Collar 727 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	04/16/2013	04/14/2014	85,617	33,477,253	Russel2000.....	(388,663)	0	0	1,921,899	.....	.....1,921,899	2,310,562	0	0	0	32,782	.....	003.....
SCS Collar 728 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	04/16/2013	04/14/2016	11,957	4,675,376	Russel2000.....	(147,458)	0	0	221,458	.....	.....221,458	368,916	0	0	0	33,398	.....	003.....
SCS Collar 729 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	04/16/2013	04/16/2018	29,259	11,440,707	Russel2000.....	(431,700)	0	0	1,638,235	.....	.....1,638,235	2,069,935	0	0	0	115,071	.....	003.....
SCS Collar 730 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	04/16/2013	04/16/2018	54,597	21,347,937	Russel2000.....	(805,536)	0	0	1,937,030	.....	.....1,937,030	2,742,566	0	0	0	214,719	.....	003.....
SCS Collar 731 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	04/16/2013	04/16/2018	12,620	4,934,559	Russel2000.....	(186,199)	0	0	255,606	.....	.....255,606	441,804	0	0	0	49,632	.....	003.....
SCS Collar 732 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	04/16/2013	04/14/2014	20,181	7,890,978	Russel2000.....	(57,638)	0	0	552,108	.....	.....552,108	609,746	0	0	0	7,727	.....	003.....
SCS Collar 733 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	04/16/2013	04/16/2018	465	181,680	Russel2000.....	(2,923)	0	0	35,492	.....	.....35,492	38,415	0	0	0	1,827	.....	003.....
SCS Collar 734 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	04/16/2013	04/16/2018	354	138,477	Russel2000.....	(2,228)	0	0	17,891	.....	.....17,891	20,119	0	0	0	1,393	.....	003.....
SCS Collar 735 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	04/16/2013	04/14/2016	767	299,828	Russel2000.....	(12,284)	0	0	22,945	.....	.....22,945	35,229	0	0	0	2,142	.....	003.....
SCS Collar 736 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	04/16/2013	04/16/2018	185	72,423	Russel2000.....	(3,873)	0	0	1,652	.....	.....1,652	5,524	0	0	0	728	.....	003.....
SCS Collar 737 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	04/16/2013	04/14/2016	5,638	3,518,582	S&P500.....	(118,567)	0	0	80,959	.....	.....80,959	199,526	0	0	0	25,134	.....	003.....
SCS Collar 738 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	04/16/2013	04/14/2014	6,438	4,018,009	S&P500.....	(63,289)	0	0	114,804	.....	.....114,804	178,093	0	0	0	3,935	.....	003.....
SCS Collar 739 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573....	04/16/2013	04/14/2014	9,309	3,639,936	Russel2000.....	(53,661)	0	0	180,374	.....	.....180,374	234,036	0	0	0	3,564	.....	003.....
SCS Collar 740 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity	WRBS.....TGRS6DDUGRSXRUV0M661	04/16/2013	04/14/2014	124,064	4,200,823	WTI-CRUDE.....	(54,117)	0	0	277,130	.....	.....277,130	331,247	0	0	0	4,114	.....	003.....
SCS Collar 741 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity	WRBS.....TGRS6DDUGRSXRUV0M661	04/16/2013	04/14/2014	28,911	978,933	WTI-CRUDE.....	(7,934)	0	0	75,693	.....	.....75,693	83,628	0	0	0	959	.....	003.....
SCS Collar 742 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity	WRBS.....TGRS6DDUGRSXRUV0M661	04/16/2013	04/14/2014	17,009	575,910	WTI-CRUDE.....	(9,421)	0	0	31,264	.....	.....31,264	40,685	0	0	0	564	.....	003.....
SCS Collar 743 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....TGRS6DDUGRSXRUV0M661	05/15/2013	05/16/2016	532	331,854	S&P500.....	(6,374)	0	0	26,395	.....	.....26,395	32,769	0	0	0	2,421	.....	003.....
SCS Collar 744 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity	WRBS.....TGRS6DDUGRSXRUV0M661	05/15/2013	05/14/2014	6,331	214,363	WTI-CRUDE.....	(1,867)	0	0	12,775	.....	.....12,775	14,641	0	0	0	372	.....	003.....
SCS Collar 745 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	05/15/2013	05/14/2014	77,151	48,151,142	S&P500.....	(348,981)	0	0	2,401,870	.....	.....2,401,870	2,750,851	0	0	0	83,590	.....	003.....
SCS Collar 746 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	05/15/2013	05/14/2014	6,712	4,188,773	S&P500.....	(30,359)	0	0	208,944	.....	.....208,944	239,303	0	0	0	7,272	.....	003.....
SCS Collar 747 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	05/15/2013	05/16/2016	248	154,638	S&P500.....	(2,970)	0	0	6,191	.....	.....6,191	9,161	0	0	0	1,128	.....	003.....
SCS Collar 748 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	05/15/2013	05/14/2018	722	450,369	S&P500.....	(5,087)	0	0	51,660	.....	.....51,660	56,748	0	0	0	4,573	.....	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 749 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2013	05/14/2014	3,798	2,370,366	S&P500.....	(39,588)	0	0	65,682	.....	.....65,682	105,269	0	0	0	4,115	.....	003.....
SCS Collar 750 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2013	05/16/2016	177	110,618	S&P500.....	(4,920)	0	0	3,629	.....	.....3,629	8,549	0	0	0	807	.....	003.....
SCS Collar 751 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2013	05/14/2014	244	292,197	NDX.....	(2,288)	0	0	13,702	.....	.....13,702	15,990	0	0	0	507	.....	003.....
SCS Collar 752 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2013	05/14/2014	3,474	4,163,819	NDX.....	(51,704)	0	0	148,522	.....	.....148,522	200,226	0	0	0	7,228	.....	003.....
SCS Collar 753 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.	05/15/2013	05/14/2014	513	614,335	NDX.....	(9,670)	0	0	17,448	.....	.....17,448	27,118	0	0	0	1,066	.....	003.....
SCS Collar 754 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	05/15/2013	05/14/2014	79,287	31,002,067	Russel2000.....	(388,494)	0	0	1,774,443	.....	.....1,774,443	2,162,936	0	0	0	53,820	.....	003.....
SCS Collar 755 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	05/15/2013	05/14/2014	6,082	2,378,020	Russel2000.....	(18,798)	0	0	168,752	.....	.....168,752	187,549	0	0	0	4,128	.....	003.....
SCS Collar 756 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	05/15/2013	05/16/2016	6,185	3,860,309	S&P500.....	(130,610)	0	0	204,440	.....	.....204,440	335,050	0	0	0	28,162	.....	003.....
SCS Collar 757 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	05/15/2013	05/14/2018	29,437	11,510,375	Russel2000.....	(390,328)	0	0	1,527,735	.....	.....1,527,735	1,918,063	0	0	0	116,864	.....	003.....
SCS Collar 758 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	05/15/2013	05/14/2018	41,725	16,315,066	Russel2000.....	(553,260)	0	0	1,112,025	.....	.....1,112,025	1,665,284	0	0	0	165,646	.....	003.....
SCS Collar 759 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	05/15/2013	05/14/2018	631	246,820	Russel2000.....	(2,652)	0	0	37,600	.....	.....37,600	40,252	0	0	0	2,506	.....	003.....
SCS Collar 760 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	05/15/2013	05/14/2018	416	162,569	Russel2000.....	(8,252)	0	0	12,826	.....	.....12,826	21,077	0	0	0	1,651	.....	003.....
SCS Collar 761 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	05/15/2013	05/14/2014	23,873	15,244,347	MXEA.....	(209,444)	0	0	681,666	.....	.....681,666	891,110	0	0	0	26,464	.....	003.....
SCS Collar 762 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	05/15/2013	05/14/2014	2,232	1,425,403	MXEA.....	(12,353)	0	0	75,779	.....	.....75,779	88,133	0	0	0	2,475	.....	003.....
SCS Collar 763 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	05/15/2013	05/14/2014	1,268	809,568	MXEA.....	(14,100)	0	0	28,202	.....	.....28,202	42,302	0	0	0	1,405	.....	003.....
SCS Collar 764 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity	BBI..... G5GSEF7VJP5I7OUK5573....	05/15/2013	05/14/2014	110,201	3,731,422	WTI-CRUDE.....	(51,510)	0	0	198,625	.....	.....198,625	250,135	0	0	0	6,478	.....	003.....
SCS Collar 765 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity	BBI..... G5GSEF7VJP5I7OUK5573....	05/15/2013	05/14/2014	5,695	192,819	WTI-CRUDE.....	(3,374)	0	0	8,510	.....	.....8,510	11,884	0	0	0	335	.....	003.....
SCS Collar 766 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	05/15/2013	05/16/2016	4,228	2,639,007	S&P500.....	(89,288)	0	0	39,785	.....	.....39,785	129,073	0	0	0	19,252	.....	003.....
SCS Collar 767 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	05/15/2013	05/14/2018	12,942	8,077,293	S&P500.....	(287,957)	0	0	624,470	.....	.....624,470	912,427	0	0	0	82,008	.....	003.....
SCS Collar 768 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	05/15/2013	05/14/2018	15,682	9,787,358	S&P500.....	(348,921)	0	0	398,213	.....	.....398,213	747,135	0	0	0	99,370	.....	003.....
SCS Collar 769 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	05/15/2013	05/14/2018	13,081	8,164,208	S&P500.....	(291,056)	0	0	113,666	.....	.....113,666	404,722	0	0	0	82,891	.....	003.....
SCS Collar 770 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	05/15/2013	05/14/2018	36	22,580	S&P500.....	(255)	0	0	1,134	.....	.....1,134	1,389	0	0	0	229	.....	003.....
SCS Collar 771 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	05/15/2013	05/16/2016	10,349	4,046,429	Russel2000.....	(130,228)	0	0	295,635	.....	.....295,635	425,862	0	0	0	29,519	.....	003.....
SCS Collar 772 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	05/15/2013	05/16/2016	5,827	2,278,344	Russel2000.....	(73,325)	0	0	72,995	.....	.....72,995	146,320	0	0	0	16,621	.....	003.....
SCS Collar 773 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	05/15/2013	05/14/2018	8,452	3,304,787	Russel2000.....	(112,068)	0	0	111,625	.....	.....111,625	223,694	0	0	0	33,553	.....	003.....
SCS Collar 774 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	05/15/2013	05/16/2016	983	384,475	Russel2000.....	(7,024)	0	0	39,862	.....	.....39,862	46,886	0	0	0	2,805	.....	003.....
SCS Collar 775 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	05/15/2013	05/16/2016	479	187,487	Russel2000.....	(3,425)	0	0	11,111	.....	.....11,111	14,536	0	0	0	1,368	.....	003.....
SCS Collar 776 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	05/15/2013	05/14/2014	4,707	1,840,473	Russel2000.....	(29,236)	0	0	89,599	.....	.....89,599	118,835	0	0	0	3,195	.....	003.....
SCS Collar 777 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	05/15/2013	05/16/2016	222	86,629	Russel2000.....	(3,665)	0	0	4,697	.....	.....4,697	8,362	0	0	0	632	.....	003.....
SCS Collar 778 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	05/15/2013	05/16/2016	337	131,720	Russel2000.....	(5,572)	0	0	2,272	.....	.....2,272	7,845	0	0	0	961	.....	003.....
SCS Collar 779 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	05/15/2013	05/14/2018	577	225,458	Russel2000.....	(11,444)	0	0	8,506	.....	.....8,506	19,949	0	0	0	2,289	.....	003.....
SCS Collar 780 -GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE..... W22LROWP21HZNB6K528..	05/15/2013	05/14/2014	287	123,679	GOLDLNP.....	(2,545)	0	0	(1,690)	.....	.....(1,690)	855	0	0	0	215	.....	003.....
SCS Collar 781 -GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	05/15/2013	05/14/2014	3,932	1,693,019	GOLDLNP.....	(27,480)	0	0	(22,684)	.....	.....(22,684)	4,796	0	0	0	2,939	.....	003.....
SCS Collar 782 -GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	05/15/2013	05/14/2014	236	101,687	GOLDLNP.....	(1,041)	0	0	(1,342)	.....	.....(1,342)	(301)	0	0	0	177	.....	003.....
SCS Collar 783 -GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	06/17/2013	06/16/2014	4,500	1,937,508	GOLDLNP.....	(30,719)	0	0	(22,758)	.....	.....(22,758)	7,961	0	0	0	4,450	.....	003.....
SCS Collar 784 -GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	06/17/2013	06/16/2014	392	168,844	GOLDLNP.....	(1,683)	0	0	(1,870)	.....	.....(1,870)	(186)	0	0	0	388	.....	003.....
SCS Collar 785 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	06/17/2013	06/16/2014	100,162	62,512,246	S&P500.....	(673,093)	0	0	2,972,766	.....	.....2,972,766	3,645,859	0	0	0	143,560	.....	003.....
SCS Collar 786 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	06/17/2013	06/16/2014	10,934	6,824,342	S&P500.....	(55,558)	0	0	374,177	.....	.....374,177	429,736	0	0	0	15,672	.....	003.....
SCS Collar 787 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	06/17/2013	06/16/2014	4,971	3,102,598	S&P500.....	(51,061)	0	0	108,657	.....	.....108,657	159,718	0	0	0	7,125	.....	003.....
SCS Collar 788 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	06/17/2013	06/14/2018	15	5,936	Russel2000.....	(251)	0	0	122	.....	.....122	372	0	0	0	61	.....	003.....
SCS Collar 789 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity	BBI..... G5GSEF7VJP5I7OUK5573....	06/17/2013	06/16/2014	132,955	4,501,853	WTI-CRUDE.....	(64,085)	0	0	157,524	.....	.....157,524	221,609	0	0	0	10,339	.....	003.....
SCS Collar 790 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity	BBI..... G5GSEF7VJP5I7OUK5573....	06/17/2013	06/16/2014	17,490	592,212	WTI-CRUDE.....	(10,705)	0	0	18,689	.....	.....18,689	29,394	0	0	0	1,360	.....	003.....
SCS Collar 791 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity	BBI..... G5GSEF7VJP5I7OUK5573....	06/17/2013	06/16/2014	5,922	200,521	WTI-CRUDE.....	(1,795)	0	0	7,472	.....	.....7,472	9,267	0	0	0	460	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.25

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 792 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.....	06/17/2013.....	06/14/2016.....	6,578.....	4,105,568.....	S&P500.....	(124,416).....	0.....	0.....	269,504.....	.....	269,504.....	393,921.....	0.....	0.....	0.....	30,505.....	.....	003.....
SCS Collar 793 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.....	06/17/2013.....	06/14/2016.....	912.....	568,884.....	S&P500.....	(9,048).....	0.....	0.....	51,342.....	.....	51,342.....	60,390.....	0.....	0.....	0.....	4,227.....	.....	003.....
SCS Collar 794 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.....	06/17/2013.....	06/14/2018.....	1,199.....	748,232.....	S&P500.....	(1,770).....	0.....	0.....	94,855.....	.....	94,855.....	96,626.....	0.....	0.....	0.....	7,675.....	.....	003.....
SCS Collar 795 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.....	06/17/2013.....	06/14/2016.....	439.....	274,161.....	S&P500.....	(11,181).....	0.....	0.....	12,859.....	.....	12,859.....	24,040.....	0.....	0.....	0.....	2,037.....	.....	003.....
SCS Collar 796 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.....	06/17/2013.....	06/16/2014.....	100,507.....	39,299,565.....	Russel2000.....	(489,470).....	0.....	0.....	2,517,878.....	.....	2,517,878.....	3,007,348.....	0.....	0.....	0.....	90,252.....	.....	003.....
SCS Collar 797 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.....	06/17/2013.....	06/16/2014.....	11,012.....	4,305,793.....	Russel2000.....	(33,733).....	0.....	0.....	324,258.....	.....	324,258.....	357,992.....	0.....	0.....	0.....	9,888.....	.....	003.....
SCS Collar 798 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.....	06/17/2013.....	06/16/2014.....	8,367.....	3,271,500.....	Russel2000.....	(51,734).....	0.....	0.....	183,650.....	.....	183,650.....	235,385.....	0.....	0.....	0.....	7,513.....	.....	003.....
SCS Collar 799 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.....	06/17/2013.....	06/16/2014.....	397.....	475,597.....	NDX.....	(3,655).....	0.....	0.....	25,523.....	.....	25,523.....	29,178.....	0.....	0.....	0.....	1,092.....	.....	003.....
SCS Collar 8 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41.....	10/15/2010.....	10/14/2015.....	4,998.....	3,119,318.....	S&P500.....	(45,716).....	0.....	0.....	594,081.....	.....	594,081.....	639,797.....	0.....	0.....	0.....	19,353.....	.....	003.....
SCS Collar 800 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.....	06/17/2013.....	06/16/2014.....	3,992.....	4,785,022.....	NDX.....	(58,473).....	0.....	0.....	201,600.....	.....	201,600.....	260,073.....	0.....	0.....	0.....	10,989.....	.....	003.....
SCS Collar 801 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.....	06/17/2013.....	06/16/2014.....	366.....	438,083.....	NDX.....	(6,798).....	0.....	0.....	15,392.....	.....	15,392.....	22,191.....	0.....	0.....	0.....	1,006.....	.....	003.....
SCS Collar 802 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.....	06/17/2013.....	06/16/2014.....	4,005.....	2,557,394.....	MXEA.....	(21,199).....	0.....	0.....	169,668.....	.....	169,668.....	190,868.....	0.....	0.....	0.....	5,873.....	.....	003.....
SCS Collar 803 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568.....	06/17/2013.....	06/16/2014.....	1,974.....	1,260,750.....	MXEA.....	(21,106).....	0.....	0.....	59,832.....	.....	59,832.....	80,938.....	0.....	0.....	0.....	2,895.....	.....	003.....
SCS Collar 804 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	06/17/2013.....	06/14/2016.....	9,387.....	3,670,493.....	Russel2000.....	(107,010).....	0.....	0.....	343,091.....	.....	343,091.....	450,101.....	0.....	0.....	0.....	27,272.....	.....	003.....
SCS Collar 805 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	06/17/2013.....	06/14/2016.....	8,935.....	3,493,559.....	Russel2000.....	(101,852).....	0.....	0.....	170,213.....	.....	170,213.....	272,065.....	0.....	0.....	0.....	25,957.....	.....	003.....
SCS Collar 806 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	06/17/2013.....	06/14/2018.....	34,730.....	13,579,992.....	Russel2000.....	(344,795).....	0.....	0.....	2,070,315.....	.....	2,070,315.....	2,415,110.....	0.....	0.....	0.....	139,290.....	.....	003.....
SCS Collar 807 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	06/17/2013.....	06/14/2018.....	57,164.....	22,351,888.....	Russel2000.....	(567,513).....	0.....	0.....	2,573,030.....	.....	2,573,030.....	3,140,544.....	0.....	0.....	0.....	229,263.....	.....	003.....
SCS Collar 808 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	06/17/2013.....	06/14/2016.....	1,333.....	521,303.....	Russel2000.....	(7,977).....	0.....	0.....	62,525.....	.....	62,525.....	70,502.....	0.....	0.....	0.....	3,873.....	.....	003.....
SCS Collar 809 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	06/17/2013.....	06/14/2018.....	13,955.....	5,456,459.....	Russel2000.....	(138,539).....	0.....	0.....	340,880.....	.....	340,880.....	479,420.....	0.....	0.....	0.....	55,967.....	.....	003.....
SCS Collar 810 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	06/17/2013.....	06/14/2018.....	2,332.....	911,983.....	Russel2000.....	(2,074).....	0.....	0.....	140,543.....	.....	140,543.....	142,617.....	0.....	0.....	0.....	9,354.....	.....	003.....
SCS Collar 811 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	06/17/2013.....	06/14/2018.....	1,036.....	404,930.....	Russel2000.....	(921).....	0.....	0.....	43,037.....	.....	43,037.....	43,957.....	0.....	0.....	0.....	4,153.....	.....	003.....
SCS Collar 812 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	06/17/2013.....	06/14/2016.....	1,069.....	417,992.....	Russel2000.....	(16,400).....	0.....	0.....	28,128.....	.....	28,128.....	44,527.....	0.....	0.....	0.....	3,106.....	.....	003.....
SCS Collar 813 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	06/17/2013.....	06/14/2018.....	583.....	227,996.....	Russel2000.....	(9,623).....	0.....	0.....	26,967.....	.....	26,967.....	36,590.....	0.....	0.....	0.....	2,339.....	.....	003.....
SCS Collar 814 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5I7OUK5573....	06/17/2013.....	06/14/2018.....	328.....	128,248.....	Russel2000.....	(5,413).....	0.....	0.....	7,328.....	.....	7,328.....	12,741.....	0.....	0.....	0.....	1,315.....	.....	003.....
SCS Collar 815 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWFZYICNSX8D621K86....	06/17/2013.....	06/16/2014.....	26,926.....	17,193,988.....	MXEA.....	(226,716).....	0.....	0.....	(794,203).....	.....	(794,203).....	(567,487).....	0.....	0.....	0.....	39,486.....	.....	003.....
SCS Collar 816 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWFZYICNSX8D621K86....	06/17/2013.....	06/14/2016.....	4,574.....	2,854,706.....	S&P500.....	(89,264).....	0.....	0.....	73,524.....	.....	73,524.....	162,788.....	0.....	0.....	0.....	21,211.....	.....	003.....
SCS Collar 817 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWFZYICNSX8D621K86....	06/17/2013.....	06/14/2018.....	17,407.....	10,863,648.....	S&P500.....	(290,055).....	0.....	0.....	1,078,926.....	.....	1,078,926.....	1,368,981.....	0.....	0.....	0.....	111,428.....	.....	003.....
SCS Collar 818 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWFZYICNSX8D621K86....	06/17/2013.....	06/14/2018.....	19,641.....	12,258,444.....	S&P500.....	(342,855).....	0.....	0.....	727,266.....	.....	727,266.....	1,070,121.....	0.....	0.....	0.....	125,735.....	.....	003.....
SCS Collar 819 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWFZYICNSX8D621K86....	06/17/2013.....	06/14/2018.....	5,171.....	3,227,109.....	S&P500.....	(87,858).....	0.....	0.....	102,210.....	.....	102,210.....	190,067.....	0.....	0.....	0.....	33,100.....	.....	003.....
SCS Collar 820 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWFZYICNSX8D621K86....	06/17/2013.....	06/14/2016.....	192.....	119,946.....	S&P500.....	(2,065).....	0.....	0.....	5,977.....	.....	5,977.....	8,043.....	0.....	0.....	0.....	891.....	.....	003.....
SCS Collar 821 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWFZYICNSX8D621K86....	06/17/2013.....	06/14/2018.....	776.....	484,352.....	S&P500.....	(1,484).....	0.....	0.....	49,177.....	.....	49,177.....	50,661.....	0.....	0.....	0.....	4,968.....	.....	003.....
SCS Collar 822 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWFZYICNSX8D621K86....	06/17/2013.....	06/14/2018.....	18.....	11,423.....	S&P500.....	(34).....	0.....	0.....	788.....	.....	788.....	822.....	0.....	0.....	0.....	117.....	.....	003.....
SCS Collar 823 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWFZYICNSX8D621K86....	06/17/2013.....	06/14/2016.....	1,047.....	653,418.....	S&P500.....	(27,559).....	0.....	0.....	6,477.....	.....	6,477.....	34,035.....	0.....	0.....	0.....	4,855.....	.....	003.....
SCS Collar 824 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWFZYICNSX8D621K86....	06/17/2013.....	06/14/2018.....	415.....	259,311.....	S&P500.....	(11,377).....	0.....	0.....	9,083.....	.....	9,083.....	20,460.....	0.....	0.....	0.....	2,660.....	.....	003.....
SCS Collar 825 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWFZYICNSX8D621K86....	06/17/2013.....	06/14/2018.....	642.....	400,961.....	S&P500.....	(18,217).....	0.....	0.....	2,177.....	.....	2,177.....	20,394.....	0.....	0.....	0.....	4,113.....	.....	003.....
SCS Collar 826 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWFZYICNSX8D621K86....	06/17/2013.....	06/14/2016.....	453.....	176,934.....	Russel2000.....	(2,707).....	0.....	0.....	12,349.....	.....	12,349.....	15,056.....	0.....	0.....	0.....	1,315.....	.....	003.....
SCS Collar 827 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWFZYICNSX8D621K86....	06/17/2013.....	06/14/2018.....	346.....	135,372.....	Russel2000.....	(308).....	0.....	0.....	20,957.....	.....	20,957.....	21,264.....	0.....	0.....	0.....	1,389.....	.....	003.....
SCS Collar 828 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTFWFZYICNSX8D621K86....	06/17/2013.....	06/14/2016.....	371.....	144,872.....	Russel2000.....	(5,868).....	0.....	0.....	3,691.....	.....	3,691.....	9,559.....	0.....	0.....	0.....	1,076.....	.....	003.....
SCS Collar 830 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	07/16/2013.....	07/14/2016.....	4,721.....	2,946,579.....	S&P500.....	(78,401).....	0.....	0.....	57,766.....	.....	57,766.....	136,167.....	0.....	0.....	0.....	22,297.....	.....	003.....
SCS Collar 831 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	07/16/2013.....	07/16/2018.....	7,064.....	4,408,699.....	S&P500.....	(54,548).....	0.....	0.....	161,650.....	.....	161,650.....	216,197.....	0.....	0.....	0.....	45,689.....	.....	003.....
SCS Collar 832 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	07/16/2013.....	07/14/2016.....	757.....	472,480.....	S&P500.....	(5,605).....	0.....	0.....	34,562.....	.....	34,562.....	40,166.....	0.....	0.....	0.....	3,575.....	.....	003.....
SCS Collar 833 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	07/16/2013.....	07/14/2016.....	209.....	130,686.....	S&P500.....	(1,550).....	0.....	0.....	5,571.....	.....	5,571.....	7,121.....	0.....	0.....	0.....	989.....	.....	003.....
SCS Collar 834 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804....	07/16/2013.....	07/16/2018.....	648.....	404,345.....	S&P500.....	(12,243).....	0.....	0.....	4,828.....		4,828.....	17,071.....	0.....	0.....	0.....	4,190.....		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	to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SCS Collar 835 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	07/16/2013	07/14/2016	3,752	1,466,932	Russel2000.....	(38,606)	0	0	85,985		85,985	124,591	0	0	0	11,100		003.....
SCS Collar 836 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	07/16/2013	07/14/2016	6,969	2,724,948	Russel2000.....	(71,714)	0	0	76,873		76,873	148,587	0	0	0	20,620		003.....
SCS Collar 837 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	07/16/2013	07/16/2018	24,630	9,630,484	Russel2000.....	(117,857)	0	0	901,685		901,685	1,019,542	0	0	0	99,803		003.....
SCS Collar 838 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	07/16/2013	07/16/2018	46,562	18,206,223	Russel2000.....	(222,806)	0	0	1,218,395		1,218,395	1,441,201	0	0	0	188,676		003.....
SCS Collar 839 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	07/16/2013	07/16/2018	11,353	4,439,192	Russel2000.....	(54,326)	0	0	196,129		196,129	250,456	0	0	0	46,005		003.....
SCS Collar 840 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	07/16/2013	07/14/2016	820	320,715	Russel2000.....	(3,763)	0	0	26,821		26,821	30,584	0	0	0			003.....
SCS Collar 841 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	07/16/2013	07/14/2016	399	155,840	Russel2000.....	(1,829)	0	0	7,967		7,967	9,795	0	0	0	1,179		003.....
SCS Collar 844 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	07/16/2013	07/14/2016	329	128,738	Russel2000.....	(4,754)	0	0	5,447		5,447	10,201	0	0	0	974		003.....
SCS Collar 845 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	07/16/2013	07/14/2016	312	121,962	Russel2000.....	(4,504)	0	0	1,707		1,707	6,210	0	0	0	923		003.....
SCS Collar 846 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	07/16/2013	07/16/2018	612	239,407	Russel2000.....	(7,170)	0	0	10,203		10,203	17,373	0	0	0	2,481		003.....
SCS Collar 847 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	07/16/2013	07/16/2018	32	12,422	Russel2000.....	(372)	0	0	257		257	629	0	0	0	129		003.....
SCS Collar 848 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	07/16/2013	07/14/2014	94,476	58,963,975	S&P500.....	(509,414)	0	0	2,612,207		2,612,207	3,121,621	0	0	0	158,127		003.....
SCS Collar 849 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	07/16/2013	07/14/2016	4,406	2,749,999	S&P500.....	(73,171)	0	0	133,645		133,645	206,816	0	0	0	20,809		003.....
SCS Collar 850 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	07/16/2013	07/16/2018	15,937	9,946,656	S&P500.....	(123,067)	0	0	816,609		816,609	939,676	0	0	0	103,080		003.....
SCS Collar 851 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	07/16/2013	07/16/2018	15,477	9,659,589	S&P500.....	(119,515)	0	0	543,838		543,838	663,353	0	0	0	100,105		003.....
SCS Collar 852 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	07/16/2013	07/14/2014	9,842	6,142,249	S&P500.....	(49,326)	0	0	276,514		276,514	325,841	0	0	0	16,472		003.....
SCS Collar 855 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	07/16/2013	07/16/2018	353	220,037	S&P500.....	(6,662)	0	0	6,777		6,777	13,439	0	0	0	2,280		003.....
SCS Collar 856 -WTI-CRUDE.....	LIFE HEDGE	N/A.....	Commodity	MSCS.....I7331LVCZKQKX5T7XV54....	07/16/2013	07/14/2014	60,113	3,053,149	WTI-CRUDE.....	(150,379)	0	0	(30,089)		(30,089)	120,290	0	0	0	8,188		003.....
SCS Collar 857 -WTI-CRUDE.....	LIFE HEDGE	N/A.....	Commodity	MSCS.....I7331LVCZKQKX5T7XV54....	07/16/2013	07/14/2014	7,453	378,530	WTI-CRUDE.....	(18,249)	0	0	(3,730)		(3,730)	14,519	0	0	0	1,015		003.....
SCS Collar 858 -NDX.....	LIFE HEDGE	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573...	07/16/2013	07/14/2014	290	347,017	NDX.....	(2,664)	0	0	16,024		16,024	18,689	0	0	0	931		003.....
SCS Collar 859 -NDX.....	LIFE HEDGE	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573...	07/16/2013	07/14/2014	2,986	3,578,829	NDX.....	(44,230)	0	0	126,752		126,752	170,982	0	0	0	9,598		003.....
SCS Collar 860 -NDX.....	LIFE HEDGE	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573...	07/16/2013	07/14/2014	253	303,786	NDX.....	(4,789)	0	0	8,459		8,459	13,248	0	0	0	815		003.....
SCS Collar 861 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573...	07/16/2013	07/14/2014	2,436	1,520,203	S&P500.....	(25,070)	0	0	40,172		40,172	65,242	0	0	0	4,077		003.....
SCS Collar 862 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568..	07/16/2013	07/14/2014	82,027	32,073,759	Russel2000.....	(410,137)	0	0	1,577,444		1,577,444	1,987,581	0	0	0	86,014		003.....
SCS Collar 863 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568..	07/16/2013	07/14/2014	10,094	3,946,827	Russel2000.....	(31,358)	0	0	234,033		234,033	265,391	0	0	0	10,584		003.....
SCS Collar 864 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568..	07/16/2013	07/14/2014	4,020	1,571,955	Russel2000.....	(25,636)	0	0	66,220		66,220	91,855	0	0	0	4,216		003.....
SCS Collar 865 -YR.US.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568..	07/16/2013	07/14/2014	5,255	118,546	IYR.US.....	(1,069)	0	0	755		755	1,824	0	0	0	318		003.....
SCS Collar 866 -YR.US.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568..	07/16/2013	07/14/2014	85,051	1,918,469	IYR.US.....	(28,067)	0	0	11,259		11,259	39,326	0	0	0	5,145		003.....
SCS Collar 867 -MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568..	07/16/2013	07/14/2014	3,162	2,019,327	MXEA.....	(16,275)	0	0	122,748		122,748	139,024	0	0	0	5,415		003.....
SCS Collar 868 -MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568..	07/16/2013	07/14/2014	854	545,163	MXEA.....	(9,027)	0	0	23,253		23,253	32,279	0	0	0	1,462		003.....
SCS Collar 869 -MSCIEmerging.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568..	07/16/2013	07/14/2014	699	231,698	MSCIEmerging.....	(1,992)	0	0	9,425		9,425	11,417	0	0	0	621		003.....
SCS Collar 88 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868..	04/15/2011	04/14/2014	1,007	628,526	S&P500.....	(5,905)	0	0	132,754		132,754	138,659	0	0	0	615		003.....
SCS Collar 89 -S&P500.....	LIFE HEDGE	N/A.....	Equity/Index	CSFI.....E58DKGMJYYYJLN8C3868..	04/15/2011	04/14/2014	4,374	2,729,741	S&P500.....	(25,647)	0	0	327,037		327,037	352,684	0	0	0	2,673		003.....
SCS Collar 890 -MSCIEmerging.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568..	07/16/2013	07/14/2014	7,486	2,481,877	MSCIEmerging.....	(34,334)	0	0	92,287		92,287	126,621	0	0	0	6,656		003.....
SCS Collar 891 -MSCIEmerging.....	LIFE HEDGE	N/A.....	Equity/Index	GSFM.....VF1AUT09OC5W5Y7OE568..	07/16/2013	07/14/2014	557	184,731	MSCIEmerging.....	(3,259)	0	0	6,371		6,371	9,631	0	0	0	495		003.....
SCS Collar 892 -GOLDLNP.....	LIFE HEDGE	N/A.....	Equity/Index	GSE.....W22LROWP2IHZNBB6K528..	07/16/2013	07/14/2014	3,264	1,405,272	GOLDLNP.....	(20,289)	0	0	17,639		17,639	37,928	0	0	0	3,769		003.....
SCS Collar 893 -GOLDLNP.....	LIFE HEDGE	N/A.....	Equity/Index	GSE.....W22LROWP2IHZNBB6K528..	07/16/2013	07/14/2014	314	135,026	GOLDLNP.....	(1,210)	0	0	2,088		2,088	3,298	0	0	0	362		003.....
SCS Collar 894 -GOLDLNP.....	LIFE HEDGE	N/A.....	Equity/Index	GSE.....W22LROWP2IHZNBB6K528..	07/16/2013	07/14/2014	251	108,021	GOLDLNP.....	(1,989)	0	0	1,054		1,054	3,043	0	0	0	290		003.....
SCS Collar 895 -MXEA.....	LIFE HEDGE	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	07/16/2013	07/14/2014	23,331	14,898,513	MXEA.....	(193,366)	0	0	715,360		715,360	908,726	0	0	0	39,954		003.....
SCS Collar 896 -WTI-CRUDE.....	LIFE HEDGE	N/A.....	Commodity	MSCS.....I7331LVCZKQKX5T7XV54....	07/16/2013	07/14/2014	4,887	248,201	WTI-CRUDE.....	(11,966)	0	0	(2,446)		(2,446)	9,520	0	0	0	666		003.....
SCS Collar 897 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	INGF.....Z0MI2JT14K8OXYZW446....	08/15/2013	08/14/2014	87,045	34,035,570	Russel2000.....	(435,910)	0	0	1,544,915		1,544,915	1,980,825	0	0	0	103,879		003.....
SCS Collar 898 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	INGF.....Z0MI2JT14K8OXYZW446....	08/15/2013	08/15/2016	4,846	1,894,924	Russel2000.....	(48,372)	0	0	111,507		111,507	159,880	0	0	0	14,611		003.....
SCS Collar 899 -Russel2000.....	LIFE HEDGE	N/A.....	Equity/Index	INGF.....Z0MI2JT14K8OXYZW446....	08/15/2013	08/15/2016	7,281	2,846,952	Russel2000.....	(72,675)	0	0	82,374		82,374	155,049	0	0	0	21,951		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	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 900 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGF.....	ZOMI2JT14K8OXYZW446...	08/15/2013 08/14/2018	20,658	8,077,398	Russel2000.....	(70,972)	0	0	715,317		715,317	786,289	0	0	0	84,479		003.....
SCS Collar 901 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGF.....	ZOMI2JT14K8OXYZW446...	08/15/2013 08/14/2018	61,199	23,929,691	Russel2000.....	(210,259)	0	0	1,542,257		1,542,257	1,752,515	0	0	0	250,272		003.....
SCS Collar 902 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGF.....	ZOMI2JT14K8OXYZW446...	08/15/2013 08/14/2018	8,758	3,424,561	Russel2000.....	(30,090)	0	0	155,975		155,975	186,065	0	0	0	35,816		003.....
SCS Collar 903 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGF.....	ZOMI2JT14K8OXYZW446...	08/15/2013 08/14/2014	10,921	4,270,428	Russel2000.....	(34,155)	0	0	244,496		244,496	278,651	0	0	0	13,034		003.....
SCS Collar 904 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGF.....	ZOMI2JT14K8OXYZW446...	08/15/2013 08/15/2016	841	328,758	Russel2000.....	(3,640)	0	0	27,144		27,144	30,784	0	0	0	2,535		003.....
SCS Collar 907 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGF.....	ZOMI2JT14K8OXYZW446...	08/15/2013 08/14/2014	4,975	1,945,151	Russel2000.....	(31,711)	0	0	80,733		80,733	112,444	0	0	0	5,937		003.....
SCS Collar 908 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGF.....	ZOMI2JT14K8OXYZW446...	08/15/2013 08/15/2016	502	196,342	Russel2000.....	(7,076)	0	0	8,259		8,259	15,335	0	0	0	1,514		003.....
SCS Collar 909 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGF.....	ZOMI2JT14K8OXYZW446...	08/15/2013 08/15/2016	537	210,040	Russel2000.....	(7,570)	0	0	3,122		3,122	10,691	0	0	0	1,620		003.....
SCS Collar 910 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	INGF.....	ZOMI2JT14K8OXYZW446...	08/15/2013 08/14/2018	9	3,425	Russel2000.....	(90)	0	0	76		76	166	0	0	0	36		003.....
SCS Collar 911 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653..	08/15/2013 08/14/2014	90,243	56,321,672	S&P500.....	(730,620)	0	0	1,800,106		1,800,106	2,530,726	0	0	0	171,897		003.....
SCS Collar 912 -GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....	I7331LVCZKQKX5T7XV54....	08/15/2013 08/14/2014	4,257	1,833,071	GOLDLNPM.....	(27,588)	0	0	(3,213)		(3,213)	24,375	0	0	0	5,595		003.....
SCS Collar 913 -GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index	MSCS.....	I7331LVCZKQKX5T7XV54....	08/15/2013 08/14/2014	562	241,880	GOLDLNPM.....	(2,273)	0	0	242		242	2,516	0	0	0	738		003.....
SCS Collar 914 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	08/15/2013 08/14/2014	23,102	14,751,932	MXEA.....	(197,765)	0	0	511,509		511,509	709,274	0	0	0	45,024		003.....
SCS Collar 915 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	08/15/2013 08/15/2016	5,029	3,138,750	S&P500.....	(81,153)	0	0	151,155		151,155	232,309	0	0	0	24,201		003.....
SCS Collar 916 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	08/15/2013 08/15/2016	4,235	2,642,860	S&P500.....	(68,332)	0	0	45,938		45,938	114,270	0	0	0	20,378		003.....
SCS Collar 917 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	08/15/2013 08/14/2018	12,839	8,013,108	S&P500.....	(71,300)	0	0	678,660		678,660	749,961	0	0	0	83,806		003.....
SCS Collar 918 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	08/15/2013 08/14/2018	25,187	15,719,669	S&P500.....	(139,873)	0	0	888,082		888,082	1,027,954	0	0	0	164,407		003.....
SCS Collar 919 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	08/15/2013 08/14/2018	4,747	2,962,935	S&P500.....	(26,364)	0	0	105,090		105,090	131,454	0	0	0	30,988		003.....
SCS Collar 920 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	08/15/2013 08/14/2014	10,945	6,830,866	S&P500.....	(55,345)	0	0	287,712		287,712	343,057	0	0	0	20,848		003.....
SCS Collar 921 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	08/15/2013 08/15/2016	695	433,902	S&P500.....	(4,867)	0	0	32,765		32,765	37,631	0	0	0	3,346		003.....
SCS Collar 922 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	08/15/2013 08/15/2016	200	125,099	S&P500.....	(1,403)	0	0	5,051		5,051	6,454	0	0	0	965		003.....
SCS Collar 925 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	08/15/2013 08/14/2014	3,137	1,957,633	S&P500.....	(32,329)	0	0	48,783		48,783	81,111	0	0	0	5,975		003.....
SCS Collar 926 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	08/15/2013 08/14/2014	798	509,288	MXEA.....	(8,691)	0	0	15,384		15,384	24,075	0	0	0	1,554		003.....
SCS Collar 927 -MSCIEmerging.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	08/15/2013 08/14/2014	914	303,093	MSCIEmerging.....	(2,675)	0	0	10,398		10,398	13,073	0	0	0	925		003.....
SCS Collar 928 -MSCIEmerging.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	08/15/2013 08/14/2014	12,851	4,260,880	MSCIEmerging.....	(60,230)	0	0	131,438		131,438	191,668	0	0	0	13,004		003.....
SCS Collar 929 -MSCIEmerging.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	08/15/2013 08/14/2014	836	277,231	MSCIEmerging.....	(4,986)	0	0	7,694		7,694	12,681	0	0	0	846		003.....
SCS Collar 930 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	08/15/2013 08/14/2014	3,366	2,149,483	MXEA.....	(17,995)	0	0	95,050		95,050	113,045	0	0	0	6,560		003.....
SCS Collar 931 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	08/15/2013 08/14/2014	505	605,478	NDX.....	(9,640)	0	0	16,360		16,360	26,000	0	0	0	1,848		003.....
SCS Collar 932 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	08/15/2013 08/14/2014	3,677	4,406,667	NDX.....	(55,117)	0	0	151,270		151,270	206,387	0	0	0	13,449		003.....
SCS Collar 933 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN30JCEQV1H4R804....	08/15/2013 08/14/2014	238	285,206	NDX.....	(2,228)	0	0	12,747		12,747	14,975	0	0	0	870		003.....
SCS Collar 934 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	08/15/2013 08/14/2014	10,621	239,578	IYR.US.....	(2,045)	0	0	14,620		14,620	16,666	0	0	0	731		003.....
SCS Collar 935 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	08/15/2013 08/14/2014	15,363	346,532	IYR.US.....	(6,030)	0	0	18,020		18,020	24,050	0	0	0	1,058		003.....
SCS Collar 936 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573....	08/15/2013 08/14/2014	182,883	4,125,228	IYR.US.....	(56,389)	0	0	233,406		233,406	289,795	0	0	0	12,590		003.....
SCS Collar 937 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity.....	BBI.....	G5GSEF7VJP5I7OUK5573....	08/15/2013 08/14/2014	6,000	304,749	WTI-CRUDE.....	(12,816)	0	0	(7,307)		(7,307)	5,508	0	0	0	930		003.....
SCS Collar 938 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity.....	BBI.....	G5GSEF7VJP5I7OUK5573....	08/15/2013 08/14/2014	2,926	148,589	WTI-CRUDE.....	(6,249)	0	0	(3,563)		(3,563)	2,686	0	0	0	454		003.....
SCS Collar 939 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity.....	BBI.....	G5GSEF7VJP5I7OUK5573....	08/15/2013 08/14/2014	69,356	3,522,601	WTI-CRUDE.....	(156,324)	0	0	(84,463)		(84,463)	71,861	0	0	0	10,751		003.....
SCS Collar 940 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	09/17/2013 09/14/2016	5,160	3,220,219	S&P500.....	(75,641)	0	0	120,770		120,770	196,410	0	0	0	25,255		003.....
SCS Collar 941 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	09/17/2013 09/14/2018	15,780	9,848,467	S&P500.....	(25,353)	0	0	725,065		725,065	750,418	0	0	0	103,997		003.....
SCS Collar 942 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	09/17/2013 09/14/2018	27,697	17,286,164	S&P500.....	(44,500)	0	0	910,343		910,343	954,843	0	0	0	182,536		003.....
SCS Collar 943 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	09/17/2013 09/14/2018	7,115	4,440,432	S&P500.....	(11,431)	0	0	158,312		158,312	169,743	0	0	0	46,890		003.....
SCS Collar 944 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	09/17/2013 09/15/2014	8,201	5,118,084	S&P500.....	(42,780)	0	0	173,437		173,437	216,217	0	0	0	17,361		003.....
SCS Collar 945 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	09/17/2013 09/14/2016	378	236,134	S&P500.....	(2,008)	0	0	14,558		14,558	16,566	0	0	0	1,852		003.....
SCS Collar 948 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT090CSW5Y7OE568....	09/17/2013 09/15/2014	5,119	3,194,959	S&P500.....	(54,195)	0	0	58,008		58,008	112,203	0	0	0	10,838		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 949 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	09/17/2013	09/14/2016	480	299,837	S&P500.....	(10,308)	0	0	6,245		6,245	16,554	0	0	0	2,352		003.....
SCS Collar 95 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJ	04/15/2011	04/14/2014	848	331,547	Russel2000.....	(3,146)	0	0	88,688		88,688	91,833	0	0	0	325		003.....
SCS Collar 950 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	09/17/2013	09/14/2018	480	299,837	S&P500.....	(6,225)	0	0	3,703		3,703	9,927	0	0	0	3,166		003.....
SCS Collar 951 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	09/17/2013	09/14/2016	5,761	2,252,817	Russel2000.....	(52,833)	0	0	96,211		96,211	149,044	0	0	0	17,668		003.....
SCS Collar 952 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	09/17/2013	09/14/2016	8,828	3,451,825	Russel2000.....	(80,952)	0	0	66,263		66,263	147,215	0	0	0	27,071		003.....
SCS Collar 953 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	09/17/2013	09/14/2016	324	126,500	Russel2000.....	(1,074)	0	0	8,145		8,145	9,219	0	0	0	992		003.....
SCS Collar 954 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	09/17/2013	09/14/2016	335	130,900	Russel2000.....	(1,111)	0	0	5,215		5,215	6,326	0	0	0	1,027		003.....
SCS Collar 955 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	09/17/2013	09/14/2016	293	114,401	Russel2000.....	(3,927)	0	0	3,110		3,110	7,037	0	0	0	897		003.....
SCS Collar 956 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	09/17/2013	09/14/2016	923	360,803	Russel2000.....	(12,386)	0	0	1,640		1,640	14,026	0	0	0	2,830		003.....
SCS Collar 957 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/17/2013	09/15/2014	83,837	32,781,348	Russel2000.....	(436,512)	0	0	1,217,662		1,217,662	1,654,174	0	0	0	111,200		003.....
SCS Collar 958 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/17/2013	09/14/2018	11,042	4,317,529	Russel2000.....	(11,116)	0	0	159,634		159,634	170,750	0	0	0	45,592		003.....
SCS Collar 959 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/17/2013	09/15/2014	11,033	4,314,233	Russel2000.....	(36,006)	0	0	197,385		197,385	233,391	0	0	0	14,635		003.....
SCS Collar 96 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI..... E58DKGMJ	04/15/2011	04/14/2014	11,515	4,502,611	Russel2000.....	(42,723)	0	0	806,143		806,143	848,865	0	0	0	4,409		003.....
SCS Collar 960 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/17/2013	09/15/2014	7,703	3,011,821	Russel2000.....	(51,017)	0	0	93,463		93,463	144,480	0	0	0	10,217		003.....
SCS Collar 961 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/17/2013	09/14/2018	1,052	411,408	Russel2000.....	(8,526)	0	0	5,776		5,776	14,302	0	0	0	4,344		003.....
SCS Collar 962 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/17/2013	09/15/2014	87,836	54,819,513	S&P500.....	(731,087)	0	0	1,350,960		1,350,960	2,082,047	0	0	0	185,957		003.....
SCS Collar 963 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/17/2013	09/15/2014	16,284	367,313	IYR.US.....	(3,223)	0	0	15,744		15,744	18,967	0	0	0	1,246		003.....
SCS Collar 964 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/17/2013	09/15/2014	250,410	5,648,415	IYR.US.....	(79,079)	0	0	214,197		214,197	293,277	0	0	0	19,160		003.....
SCS Collar 965 -IYR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPF	09/17/2013	09/15/2014	33,399	753,370	IYR.US.....	(13,413)	0	0	25,769		25,769	39,182	0	0	0	2,556		003.....
SCS Collar 966 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity	MSCS..... I7331LVCZK	09/17/2013	09/15/2014	91,937	4,669,481	WTI-CRUDE.....	(230,302)	0	0	(95,557)		(95,557)	134,745	0	0	0	15,840		003.....
SCS Collar 967 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity	MSCS..... I7331LVCZK	09/17/2013	09/15/2014	5,540	281,363	WTI-CRUDE.....	(5,758)	0	0	(5,758)		(5,758)	7,676	0	0	0	954		003.....
SCS Collar 968 -WTI-CRUDE.....	LIFE HEDGE.....	N/A.....	Commodity	MSCS..... I7331LVCZK	09/17/2013	09/15/2014	8,936	453,843	WTI-CRUDE.....	(22,116)	0	0	(9,288)		(9,288)	12,828	0	0	0	1,540		003.....
SCS Collar 969 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCE	09/17/2013	09/14/2016	5,267	3,287,216	S&P500.....	(77,219)	0	0	43,670		43,670	120,889	0	0	0	25,780		003.....
SCS Collar 970 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCE	09/17/2013	09/14/2016	238	148,271	S&P500.....	(1,261)	0	0	5,186		5,186	6,446	0	0	0	1,163		003.....
SCS Collar 971 -GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJ	09/17/2013	09/15/2014	5,839	2,514,107	GOLDLNPM.....	(37,416)	0	0	10,706		10,706	48,122	0	0	0	8,528		003.....
SCS Collar 972 -GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJ	09/17/2013	09/15/2014	407	175,219	GOLDLNPM.....	(1,634)	0	0	1,115		1,115	2,749	0	0	0	594		003.....
SCS Collar 973 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJ	09/17/2013	09/14/2018	25,260	9,876,973	Russel2000.....	(25,411)	0	0	818,488		818,488	843,899	0	0	0	104,298		003.....
SCS Collar 974 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJ	09/17/2013	09/14/2018	71,079	27,792,806	Russel2000.....	(71,503)	0	0	1,537,410		1,537,410	1,608,912	0	0	0	293,483		003.....
SCS Collar 976 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJ	09/17/2013	09/15/2014	427	511,611	NDX.....	(4,168)	0	0	20,127		20,127	24,295	0	0	0	1,735		003.....
SCS Collar 977 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJ	09/17/2013	09/15/2014	3,832	4,593,230	NDX.....	(59,713)	0	0	135,390		135,390	195,103	0	0	0	15,581		003.....
SCS Collar 978 -NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJ	09/17/2013	09/15/2014	748	897,010	NDX.....	(14,829)	0	0	20,950		20,950	35,779	0	0	0	3,043		003.....
SCS Collar 979 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCE	09/17/2013	09/15/2014	21,150	13,505,729	MXEA.....	(185,791)	0	0	375,698		375,698	561,489	0	0	0	45,814		003.....
SCS Collar 980 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCE	09/17/2013	09/15/2014	3,000	1,915,843	MXEA.....	(16,515)	0	0	68,965		68,965	85,480	0	0	0	6,499		003.....
SCS Collar 981 -MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCE	09/17/2013	09/15/2014	1,444	922,251	MXEA.....	(16,134)	0	0	21,038		21,038	37,171	0	0	0	3,128		003.....
SCS Collar 982 -MSCIEmerging.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCE	09/17/2013	09/15/2014	1,425	472,300	MSCIEmerging.....	(4,370)	0	0	4,214		4,214	8,584	0	0	0	1,602		003.....
SCS Collar 983 -MSCIEmerging.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCE	09/17/2013	09/15/2014	17,495	5,800,570	MSCIEmerging.....	(85,644)	0	0	44,753		44,753	130,397	0	0	0	19,677		003.....
SCS Collar 984 -MSCIEmerging.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCE	09/17/2013	09/15/2014	1,924	637,998	MSCIEmerging.....	(11,979)	0	0	4,116		4,116	16,095	0	0	0	2,164		003.....
SCS Collar 985 -Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCE	10/15/2013	10/15/2018	297	116,259	Russel2000.....	(3,568)	0	0	178		178	3,746	0	0	0	1,239		003.....
SCS Collar 986 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTWTFZYIC	10/15/2013	10/14/2014	87,916	54,869,317	S&P500.....	(729,013)	0	0	1,398,868		1,398,868	2,127,881	0	0	0	201,552		003.....
SCS Collar 987 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTWTFZYIC	10/15/2013	10/14/2014	9,943	6,205,628	S&P500.....	(51,552)	0	0	221,873		221,873	273,425	0	0	0	22,795		003.....
SCS Collar 988 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/14/2016	3,715	2,318,841	S&P500.....	(64,376)	0	0	80,958		80,958	145,333	0	0	0	18,487		003.....
SCS Collar 989 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/14/2016	5,129	3,200,949	S&P500.....	(88,865)	0	0	28,514		28,514	117,379	0	0	0	25,520		003.....
SCS Collar 990 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT09OC	10/15/2013	10/15/2018	15,100	9,424,219	S&P500.....	(114,107)	0	0	655,793		655,793	769,900	0	0	0	100,460		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 991 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568..	10/15/2013	10/15/2018	24,026	14,994,730	S&P500.....	(181,554)	0	0	660,051	.....	660,051	841,604	0	0	0	159,840	.....	003.....
SCS Collar 992 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568..	10/15/2013	10/15/2018	8,592	5,362,112	S&P500.....	(64,924)	0	0	135,947	.....	135,947	200,870	0	0	0	57,159	.....	003.....
SCS Collar 993 -YR.US.....	LIFE HEDGE.....	N/A.....	Equity/Index	WMST..... 4PQUHN3JPFGFNF3BB653..	10/15/2013	10/14/2014	179,862	4,057,087	1YR.US.....	(57,094)	0	0	130,263	.....	130,263	187,357	0	0	0	14,903	.....	003.....
SCS Collar 994 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568..	10/15/2013	10/14/2016	1,044	651,657	S&P500.....	(8,346)	0	0	39,354	.....	39,354	47,700	0	0	0	5,195	.....	003.....
SCS Collar 995 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568..	10/15/2013	10/14/2016	235	146,651	S&P500.....	(1,878)	0	0	4,503	.....	4,503	6,381	0	0	0	1,169	.....	003.....
SCS Collar 999 -S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSFM..... VF1AUT090CSW5Y7OE568..	10/15/2013	10/14/2014	6,259	3,906,636	S&P500.....	(66,038)	0	0	74,561	.....	74,561	140,599	0	0	0	14,350	.....	003.....
0549999. Total-Written Options-Hedging Other-Collars.....										(74,452,601)	(9,136,036)	0	301,712,658	XXX	301,712,658	385,345,783	0	0	0	28,151,389	...XXX	...XXX.....
0569999. Total-Written Options-Hedging Other.....										(75,821,113)	(10,858,923)	0	299,025,837	XXX	299,025,837	385,750,367	0	0	0	31,242,793	...XXX	...XXX.....
0789999. Total-Written Options-Call Options and Warrants.....										(1,368,512)	(1,722,887)	0	(2,686,820)	XXX	(2,686,820)	404,584	0	0	0	3,091,405	...XXX	...XXX.....
0829999. Total-Written Options-Collars.....										(74,452,601)	(9,136,036)	0	301,712,658	XXX	301,712,658	385,345,783	0	0	0	28,151,389	...XXX	...XXX.....
0849999. Total-Written Options.....										(75,821,113)	(10,858,923)	0	299,025,837	XXX	299,025,837	385,750,367	0	0	0	31,242,793	...XX	...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.....	0	0	1,211,247	13,528,904	.....	15,459,269	13,528,904	0	0	0	950,487	.....	001.....
19199 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CRLY..... 7M3T780ER0B604RYAY13...	07/09/2008	07/11/2023	1	1,000,000,000	LIBOR.....	0	0	11,338,199	172,263,315	.....	182,097,703	172,263,315	0	0	0	15,235,593	.....	001.....
336687 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	DBL..... 7LTWVFZYICNSX8D621K86...	03/12/2012	03/14/2042	1	59,700,000	LIBOR.....	0	0	389,065	(7,656,396)	.....	(7,582,706)	(7,656,396)	0	0	0	1,578,741	.....	001.....
336689 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQFU57RNE97	03/12/2012	03/14/2032	1	50,700,000	LIBOR.....	0	0	313,428	(4,804,883)	.....	(4,745,510)	(4,804,883)	0	0	0	1,074,527	.....	001.....
336690 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQFU57RNE97	03/12/2012	03/14/2032	1	43,100,000	LIBOR.....	0	0	266,337	(4,090,742)	.....	(4,040,289)	(4,090,742)	0	0	0	913,454	.....	001.....
336691 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI..... E58DKGMJYYYJLN8C3868...	03/12/2012	03/14/2017	1	518,000,000	LIBOR.....	0	0	1,163,950	2,477,079	.....	2,698,672	2,477,079	0	0	0	4,453,116	.....	001.....
336693 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI..... G5GSEF7VJP5i7OUK5573...	03/12/2012	03/14/2022	1	126,700,000	LIBOR.....	0	0	587,081	(4,228,141)	.....	(4,116,823)	(4,228,141)	0	0	0	1,787,200	.....	001.....
336694 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI..... E58DKGMJYYYJLN8C3868...	03/12/2012	03/14/2022	1	101,400,000	LIBOR.....	0	0	467,658	(3,448,943)	.....	(3,360,268)	(3,448,943)	0	0	0	1,430,325	.....	001.....
336695 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BPA..... ROMUWSFPU8MPRO8K5P83	03/12/2012	03/14/2022	1	126,700,000	LIBOR.....	0	0	584,975	(4,290,672)	.....	(4,179,752)	(4,290,672)	0	0	0	1,787,200	.....	001.....
336696 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	BBI..... G5GSEF7VJP5i7OUK5573...	03/12/2012	03/14/2022	1	99,300,000	LIBOR.....	0	0	456,235	(3,429,102)	.....	(3,342,592)	(3,429,102)	0	0	0	1,400,702	.....	001.....
336697 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQFU57RNE97	03/12/2012	03/14/2022	1	141,900,000	LIBOR.....	0	0	651,606	(4,910,729)	.....	(4,787,172)	(4,910,729)	0	0	0	2,001,608	.....	001.....
336698 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI..... E58DKGMJYYYJLN8C3868...	03/12/2012	03/14/2032	1	66,400,000	LIBOR.....	0	0	410,236	(6,306,922)	.....	(6,229,210)	(6,306,922)	0	0	0	1,407,270	.....	001.....
336699 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI..... E58DKGMJYYYJLN8C3868...	03/12/2012	03/14/2022	1	124,100,000	LIBOR.....	0	0	571,109	(4,257,884)	.....	(4,149,592)	(4,257,884)	0	0	0	1,750,525	.....	001.....
426337 IRS.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY..... I7331LVCZKQKX5T7XV54...	06/05/2013	06/07/2014	1	10,000,000	LIBOR.....	0	0	(2,383)	8,823	.....	(36)	(1,768)	0	0	0	21,581	.....	001.....
461996 AXA SCS TIP SWAP.....	LIFE HEDGE.....	N/A.....	Interest Rate	MSCS..... I7331LVCZKQKX5T7XV54...	11/15/2013	01/15/2015	1	25,000,000	CPI.....	0	0	(330,475)	337,706	.....	252,204	337,706	0	0	0	111,420	.....	001.....
469727 AXA SCS TIP SWAP.....	LIFE HEDGE.....	N/A.....	Interest Rate	DBL..... 7LTWVFZYICNSX8D621K86...	12/18/2013	01/15/2015	1	25,000,000	CPI.....	0	0	(330,297)	307,935	.....	222,584	307,935	0	0	0	111,420	.....	001.....
473984 AXA SCS TIP SWAP.....	LIFE HEDGE.....	N/A.....	Interest Rate	BPA..... ROMUWSFPU8MPRO8K5P83	01/16/2014	01/15/2015	1	25,000,000	CPI.....	0	0	(86,595)	39,750	.....	(46,845)	39,750	0	0	0	111,420	.....	001.....
481991 AXA SCS TIP SWAP.....	LIFE HEDGE.....	N/A.....	Interest Rate	JPCH..... 7H6GLXDRUGQFU57RNE97	02/19/2014	04/15/2015	1	25,000,000	CPI.....	0	0	(55,085)	65,844	.....	10,760	65,844	0	0	0	127,543	.....	001.....
488483 AXA SCS TIP SWAP.....	LIFE HEDGE.....	N/A.....	Interest Rate	DBL..... 7LTWVFZYICNSX8D621K86...	03/18/2014	04/15/2015	1	25,000,000	CPI.....	0	0	(59,723)	60,503	.....	780	60,503	0	0	0	127,543	.....	001.....
489264 AXA SCS TIP SWAP.....	LIFE HEDGE.....	N/A.....	Interest Rate	BPA..... ROMUWSFPU8MPRO8K5P83	03/20/2014	04/15/2015	1	25,000,000	CPI.....	0	0	(59,827)	31,271	.....	(28,556)	31,271	0	0	0	127,543	.....	001.....
Swaps - Initial Margin.....	LIFE HEDGE.....	N/A.....	Interest Rate	MSNY..... I7331LVCZKQKX5T7XV54...	06/05/2013	06/07/2014	0	0	LIBOR.....	51	0	0	51	.....	51	0	0	0	0	0	.....	001.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....										51	0	17,486,740	141,696,770	XXX	154,132,671	141,686,127	0	0	0	36,509,217	...XXX	...XXX.....

Swaps - Hedging Other - Total Return

421352 EQUITY TRS 190.....	VA HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41...	05/01/2013	05/01/2014	18,000	56,301,570	LIBOR.....	0	0	426,882	(4,457,664)	.....	(4,411,541)	(4,457,664)	0	0	0	82,040	.....	001.....
426332 EQUITY TRS 193.....	VA HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41...	06/03/2013	06/04/2014	2,138	14,432,146	LIBOR.....	0	0	(626,625)	(13,715)	.....	(6,361)	(13,715)	0	0	0	30,452	.....	001.....
426854 EQUITY TRS 194.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU..... 1IE8VN30JCEQV1H4R804...	06/07/2013	06/07/2014	36,000	121,772,628	LIBOR.....	0	0	(4,962,155)	254,160	.....	291,073	254,160	0	0	0	262,801	.....	001.....
431296 EQUITY TRS 200.....	VA HEDGE.....	N/A.....	Equity/Index	BBI..... G5GSEF7VJP5i7OUK5573...	06/28/2013	07/01/2014	12,584	83,458,724	LIBOR.....	0	0	(3,152,790)	(1,567,803)	.....	(1,416,783)	(1,567,803)	0	0	0	209,503	.....	001.....
432102 EQUITY TRS 201.....	VA HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTWVFZYICNSX8D621K86...	07/08/2013	07/09/2014	12,988	86,046,981	LIBOR.....	0	0	(4,786,431)	(1,709,260)	.....	(1,572,719)	(1,709,260)	0	0	0	225,195	.....	001.....
438094 EQUITY TRS 202.....	VA HEDGE.....	N/A.....	Equity/Index	SCN..... O2RNE8IBXP4R0TD8PU41...	08/05/2013	08/06/2014	10,008	64,221,766	LIBOR.....	0	0	1,355,864	(3,399,457)	.....	(3,336,619)	(3,399,457)	0	0	0	190,156	.....	001.....
438103 EQUITY TRS 203.....	VA HEDGE.....	N/A.....	Equity/Index	DBL..... 7LTWVFZYICNSX8D621K86...	08/08/2013	08/08/2014	10,588	69,038,048	LIBOR.....	0	0	(689,747)	(2,502,071)	.....	(2,437,092)	(2,502,071)	0	0	0	206,008	.....	001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.30

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)
439258 EQUITY TRS 204.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	08/12/2013	08/13/2014	12,660	83,821,189	LIBOR.....	0	0	(2,140,280)	(1,718,848)		(1,649,454)	(1,718,848)	0	0	0	254,885		001.....
440421 EQUITY TRS 207.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	08/21/2013	08/22/2014	4,281	29,000,868	LIBOR.....	0	0	(906,210)	75,363		93,520	75,363	0	0	0	91,078		001.....
446133 EQUITY TRS 208.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	09/05/2013	09/08/2014	8,535	58,186,620	LIBOR.....	0	0	(2,928,150)	518,040		540,851	518,040	0	0	0	193,223		001.....
453084 EQUITY TRS 211.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	09/25/2013	09/26/2014	13,802	91,973,768	LIBOR.....	0	0	(737,939)	(1,282,440)		(1,282,440)	(1,282,440)	0	0	0	322,043		001.....
453935 EQUITY TRS 212.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSY57OE568...	10/03/2013	10/06/2014	12,762	84,569,958	LIBOR.....	0	0	(3,566,987)	(1,659,264)		(1,525,667)	(1,659,264)	0	0	0	304,278		001.....
470440 EQUITY TRS 215.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	12/19/2013	12/19/2014	40,000	134,131,760	LIBOR.....	0	0	(4,164,851)	(888,760)		(873,011)	(888,760)	0	0	0	569,289		001.....
487181 EQUITY TRS 216.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41...	03/07/2014	03/07/2015	20,000	67,651,460	LIBOR.....	0	0	18,722	141,200		159,922	141,200	0	0	0	326,947		001.....
487182 EQUITY TRS 217.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSY57OE568...	03/07/2014	03/09/2015	20,000	67,651,460	LIBOR.....	0	0	18,722	141,200		159,922	141,200	0	0	0	327,905		001.....
472614 AX94B.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....ROMUWSFPU8MPRO8K5P83	01/06/2014	04/08/2014	1	43,640,000	FedFundEffective.....	0	0	1,143,534	1,346,070		1,316,779	1,346,070	0	0	0	32,304		001.....
472615 AX92A.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	01/06/2014	04/07/2014	1	150,000,000	FedFundEffective.....	0	0	(56,061)	8,967,027		8,910,967	8,967,027	0	0	0	103,864		001.....
472616 AX96B.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....ROMUWSFPU8MPRO8K5P83	01/06/2014	04/09/2014	1	35,680,000	FedFundEffective.....	0	0	(25,791)	2,135,668		2,109,877	2,135,668	0	0	0	28,014		001.....
472783 AX98B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	01/07/2014	04/08/2014	1	150,000,000	FedFundEffective.....	0	0	(55,483)	8,768,755		8,713,272	8,768,755	0	0	0	111,035		001.....
472784 AX99B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	01/07/2014	04/08/2014	1	50,000,000	FedFundEffective.....	0	0	(18,694)	2,912,819		2,894,125	2,912,819	0	0	0	37,012		001.....
472791 AX100B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	01/07/2014	04/04/2014	1	110,000,000	FedFundEffective.....	0	0	(1,856)	(2,195,301)		(2,197,156)	(2,195,301)	0	0	0	57,577		001.....
473041 AX106B.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....I7331LVCZKQKX5T7XV54....	01/09/2014	04/15/2014	1	37,000,000	FedFundEffective.....	0	0	972,520	1,194,940		1,173,084	1,194,940	0	0	0	37,503		001.....
473596 AX114B.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....ROMUWSFPU8MPRO8K5P83	01/13/2014	04/15/2014	1	40,200,000	FedFundEffective.....	0	0	610,340	1,074,582		1,056,796	1,074,582	0	0	0	40,747		001.....
474602 AX118B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	01/21/2014	04/21/2014	1	157,000,000	FedFundEffective.....	0	0	(2,155)	(2,119,454)		(2,121,609)	(2,119,454)	0	0	0	188,292		001.....
474687 AX120B.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....G5GSEF7VJP5I7OUK5573....	01/22/2014	04/25/2014	1	36,600,000	FedFundEffective.....	0	0	652,397	895,476		884,499	895,476	0	0	0	47,893		001.....
474825 AX122B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	01/23/2014	04/25/2014	1	150,000,000	FedFundEffective.....	0	0	(46,482)	4,135,749		4,089,267	4,135,749	0	0	0	196,284		001.....
474836 AX124B.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....ROMUWSFPU8MPRO8K5P83	01/23/2014	04/28/2014	1	125,000,000	FedFundEffective.....	0	0	3,293,657	(399,545)		(465,263)	(399,545)	0	0	0	173,106		001.....
474859 AX121B.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....O2RNE8IBXP4R0TD8PU41...	01/23/2014	04/25/2014	1	82,400,000	FedFundEffective.....	0	0	1,458,356	1,311,690		1,276,546	1,311,690	0	0	0	107,825		001.....
474988 AX125B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	01/24/2014	04/25/2014	1	50,000,000	FedFundEffective.....	0	0	(24,658)	1,016,750		992,092	1,016,750	0	0	0	65,428		001.....
474989 AX126B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	01/24/2014	04/25/2014	1	91,800,000	FedFundEffective.....	0	0	(27,998)	2,143,081		2,115,083	2,143,081	0	0	0	120,126		001.....
474992 AX129B.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....ROMUWSFPU8MPRO8K5P83	01/24/2014	04/28/2014	1	58,358,000	FedFundEffective.....	0	0	1,538,988	(394,876)		(424,259)	(394,876)	0	0	0	80,817		001.....
474997 AX130B.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....ROMUWSFPU8MPRO8K5P83	01/24/2014	04/28/2014	1	125,000,000	FedFundEffective.....	0	0	(40,903)	2,790,416		2,749,513	2,790,416	0	0	0	173,106		001.....
476121 AX132B.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....I7331LVCZKQKX5T7XV54....	01/27/2014	05/06/2014	1	181,300,000	FedFundEffective.....	0	0	4,786,624	(1,215,249)		(1,301,063)	(1,215,249)	0	0	0	284,690		001.....
476125 AX133B.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....ROMUWSFPU8MPRO8K5P83	01/27/2014	05/06/2014	1	47,711,000	FedFundEffective.....	0	0	(26,617)	902,459		875,842	902,459	0	0	0	74,919		001.....
476134 AX134B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	01/27/2014	05/05/2014	1	100,000,000	FedFundEffective.....	0	0	(45,111)	2,000,209		1,955,097	2,000,209	0	0	0	154,831		001.....
476137 AX135B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	01/27/2014	05/05/2014	1	50,000,000	FedFundEffective.....	0	0	(24,269)	1,024,800		1,000,531	1,024,800	0	0	0	77,415		001.....
476140 AX136B.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....7LTWVFZYICNSX8D621K86...	01/27/2014	05/06/2014	1	74,000,000	FedFundEffective.....	0	0	1,315,240	698,726		672,716	698,726	0	0	0	116,200		001.....
476147 AX137B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	01/27/2014	05/05/2014	1	49,400,000	FedFundEffective.....	0	0	(17,369)	1,344,061		1,326,692	1,344,061	0	0	0	76,486		001.....
476777 AX139B.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....G5GSEF7VJP5I7OUK5573....	01/28/2014	05/06/2014	1	50,000,000	FedFundEffective.....	0	0	766,270	588,110		573,129	588,110	0	0	0	78,514		001.....
476781 AX140B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	01/28/2014	05/06/2014	1	150,000,000	FedFundEffective.....	0	0	(43,500)	3,961,376		3,917,876	3,961,376	0	0	0	235,541		001.....
478606 AX143B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	02/04/2014	05/07/2014	1	50,000,000	FedFundEffective.....	0	0	(21,393)	315,537		294,144	315,537	0	0	0	79,597		001.....
478915 AX145B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	02/06/2014	05/12/2014	1	100,000,000	FedFundEffective.....	0	0	(37,952)	1,916,786		1,878,834	1,916,786	0	0	0	169,609		001.....
479682 AX149B.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....G5GSEF7VJP5I7OUK5573....	02/10/2014	05/13/2014	1	35,600,000	FedFundEffective.....	0	0	548,239	246,268		238,257	246,268	0	0	0	61,095		001.....
480118 AX153B.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....G5GSEF7VJP5I7OUK5573....	02/11/2014	05/14/2014	1	35,700,000	FedFundEffective.....	0	0	549,968	388,990		381,145	388,990	0	0	0	61,975		001.....
480123 AX154B.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....ROMUWSFPU8MPRO8K5P83	02/11/2014	05/14/2014	1	39,300,000	FedFundEffective.....	0	0	700,748	462,553		450,988	462,553	0	0	0	68,225		001.....
480125 AX156B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	02/11/2014	05/13/2014	1	100,000,000	FedFundEffective.....	0	0	(34,447)	2,125,939		2,091,492	2,125,939	0	0	0	171,616		001.....
480767 AX157B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	02/13/2014	05/13/2014	1	345,000,000	FedFundEffective.....	0	0	(2,186)	(101,561)		(103,747)	(101,561)	0	0	0	592,075		001.....
481592 AX160D.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....E58DKGMJYYJLNC83868....	02/18/2014	04/22/2014	1	150,000,000	FedFundEffective.....	0	0	(27,570)	2,943,529		2,915,958	2,943,529	0	0	0	184,131		001.....
481594 AX161B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	02/18/2014	05/19/2014	1	50,000,000	FedFundEffective.....	0	0	(9,648)	1,030,387		1,020,740	1,030,387	0	0	0	91,599		001.....
481921 AX164B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....7H6GLXDRUGQFU57RNE97	02/19/2014	05/20/2014	1	334,000,000	FedFundEffective.....	0	0	(1,239)	1,129,750		1,128,511	1,129,750	0	0	0	618,095		001.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.31

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)
481963 AX167B.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTWVFZYICNSX8D621K86...	02/19/2014	05/23/2014	1	..150,000,000	FedFundEffective.....	0	1,524,321	2,052,199	.....	...3,576,519	2,052,199	0	0	0	285,794	.....	001.....
482101 AX169B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97	02/20/2014	05/22/2014	1	..150,000,000	FedFundEffective.....	0	(25,851)	4,806,497	.....	...4,780,646	4,806,497	0	0	0	283,085	.....	001.....
482618 AX171B.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.	02/24/2014	05/23/2014	1	..150,000,000	FedFundEffective.....	0	(22,177)	4,059,155	.....	...4,036,978	4,059,155	0	0	0	285,794	.....	001.....
482620 AX173B.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83	02/24/2014	05/21/2014	1	..50,000,000	FedFundEffective.....	0	(7,350)	1,329,333	.....	...1,321,984	1,329,333	0	0	0	93,450	.....	001.....
482621 AX174B.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83	02/24/2014	05/21/2014	1	..50,000,000	FedFundEffective.....	0	(7,350)	1,329,333	.....	...1,321,984	1,329,333	0	0	0	93,450	.....	001.....
482970 AX178B.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868...	02/25/2014	05/28/2014	1	..25,000,000	FedFundEffective.....	0	(4,592)	478,146	.....	...473,553	478,146	0	0	0	49,828	.....	001.....
483034 AX179B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97	02/25/2014	05/27/2014	1	..150,000,000	FedFundEffective.....	0	(22,909)	2,896,657	.....	...2,873,748	2,896,657	0	0	0	296,382	.....	001.....
483695 AX183B.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83	02/26/2014	05/28/2014	1	..55,000,000	FedFundEffective.....	0	(8,775)	765,695	.....	...756,920	765,695	0	0	0	109,623	.....	001.....
486098 AX185B.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83	03/03/2014	04/08/2014	1	..156,000,000	FedFundEffective.....	0	(1,104)	1,644,505	.....	...1,643,401	1,644,505	0	0	0	115,476	.....	001.....
486330 AX186B.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573...	03/04/2014	06/10/2014	1	..150,000,000	FedFundEffective.....	0	1,671,981	87,957	.....	...1,759,937	87,957	0	0	0	330,784	.....	001.....
486545 AX189B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97	03/05/2014	06/10/2014	1	..75,000,000	FedFundEffective.....	0	(13,362)	641,630	.....	...628,268	641,630	0	0	0	165,392	.....	001.....
486660 AX191B.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573...	03/06/2014	06/13/2014	1	..45,650,000	FedFundEffective.....	0	(6,080)	1,012,711	.....	...1,006,631	1,012,711	0	0	0	102,773	.....	001.....
486666 AX195B.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83	03/06/2014	06/11/2014	1	..28,260,000	FedFundEffective.....	0	(5,471)	403,383	.....	...397,912	403,383	0	0	0	62,757	.....	001.....
486667 AX198B.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.	03/06/2014	06/13/2014	1	..175,000,000	FedFundEffective.....	0	(18,659)	3,380,886	.....	...3,362,227	3,380,886	0	0	0	393,983	.....	001.....
486668 AX196B.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83	03/06/2014	06/12/2014	1	..23,105,000	FedFundEffective.....	0	537,604	(226,997)	.....	...310,607	(226,997)	0	0	0	51,664	.....	001.....
486669 AX197B.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83	03/06/2014	06/12/2014	1	..68,700,000	FedFundEffective.....	0	(9,509)	1,400,474	.....	...1,390,965	1,400,474	0	0	0	153,618	.....	001.....
486671 AX201B.....	VA HEDGE.....	N/A.....	Interest Rate	HSBU.....	1IE8VN30JCEQV1H4R804....	03/06/2014	06/10/2014	1	..200,000,000	FedFundEffective.....	0	(26,401)	4,130,131	.....	...4,103,731	4,130,131	0	0	0	441,045	.....	001.....
486673 AX199B.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868...	03/06/2014	04/15/2014	1	..175,000,000	FedFundEffective.....	0	(23,691)	3,375,033	.....	...3,351,342	3,375,033	0	0	0	177,381	.....	001.....
486674 AX200B.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868...	03/06/2014	04/15/2014	1	..235,000,000	FedFundEffective.....	0	(2,070)	178,363	.....	...176,293	178,363	0	0	0	238,197	.....	001.....
487089 AX204B.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....	I7331LVCZKQKX5T7XV54....	03/10/2014	06/17/2014	1	..25,000,000	FedFundEffective.....	0	(3,531)	535,463	.....	...531,932	535,463	0	0	0	57,784	.....	001.....
487091 AX207B.....	VA HEDGE.....	N/A.....	Interest Rate	HSBU.....	1IE8VN30JCEQV1H4R804....	03/10/2014	04/11/2014	1	..150,000,000	FedFundEffective.....	0	(11,552)	4,112,582	.....	...4,101,030	4,112,582	0	0	0	130,200	.....	001.....
487094 AX208B.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....	I7331LVCZKQKX5T7XV54....	03/10/2014	06/17/2014	1	..35,000,000	FedFundEffective.....	0	(4,943)	755,115	.....	...750,172	755,115	0	0	0	80,898	.....	001.....
487184 AX214B.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83	03/11/2014	06/17/2014	1	..100,000,000	FedFundEffective.....	0	(14,097)	2,061,487	.....	...2,047,389	2,061,487	0	0	0	231,138	.....	001.....
487186 AX211B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97	03/11/2014	06/17/2014	1	..44,800,000	FedFundEffective.....	0	(4,253)	1,333,722	.....	...1,329,469	1,333,722	0	0	0	103,550	.....	001.....
487187 AX212B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97	03/11/2014	06/16/2014	1	..165,000,000	FedFundEffective.....	0	(14,516)	4,666,646	.....	...4,652,131	4,666,646	0	0	0	378,925	.....	001.....
487374 AX218B.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573...	03/12/2014	06/19/2014	1	..63,000,000	FedFundEffective.....	0	645,803	528,226	.....	...1,174,029	528,226	0	0	0	147,472	.....	001.....
487571 AX222B.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97	03/13/2014	06/20/2014	1	..60,000,000	FedFundEffective.....	0	(7,262)	733,772	.....	...726,510	733,772	0	0	0	141,324	.....	001.....
487573 AX224B.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868...	03/13/2014	04/16/2014	1	..50,000,000	FedFundEffective.....	0	(5,290)	485,712	.....	...480,422	485,712	0	0	0	52,342	.....	001.....
487583 AX226B.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83	03/13/2014	04/11/2014	1	..100,000,000	FedFundEffective.....	0	(407)	812,665	.....	...812,258	812,665	0	0	0	86,800	.....	001.....
488096 AX227B.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTWVFZYICNSX8D621K86...	03/17/2014	06/13/2014	1	..125,000,000	FedFundEffective.....	0	(11,692)	121,575	.....	...109,883	121,575	0	0	0	281,416	.....	001.....
488109 AX228B.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTWVFZYICNSX8D621K86...	03/17/2014	06/13/2014	1	..121,000,000	FedFundEffective.....	0	(10,343)	621,839	.....	...611,496	621,839	0	0	0	272,411	.....	001.....
488114 AX229B.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41...	03/17/2014	06/18/2014	1	..150,000,000	FedFundEffective.....	0	1,540,424	71,383	.....	...1,611,807	71,383	0	0	0	348,922	.....	001.....
488459 AX232B.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTWVFZYICNSX8D621K86...	03/18/2014	06/17/2014	1	..114,000,000	FedFundEffective.....	0	1,331,275	(258,359)	.....	...1,072,917	(258,359)	0	0	0	263,497	.....	001.....
488517 AX236B.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41...	03/18/2014	06/19/2014	1	..125,000,000	FedFundEffective.....	0	1,284,269	(76,810)	.....	...1,207,460	(76,810)	0	0	0	292,603	.....	001.....
489261 AX237B.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTWVFZYICNSX8D621K86...	03/20/2014	06/18/2014	1	..44,100,000	FedFundEffective.....	0	(2,263)	671,815	.....	...669,552	671,815	0	0	0	102,583	.....	001.....
489404 AX239B.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83	03/21/2014	04/22/2014	1	..14,470,000	FedFundEffective.....	0	(748)	110,702	.....	...109,954	110,702	0	0	0	17,762	.....	001.....
0949999 Total-Swaps-Hedging Other-Total Return.....										0	0	(857,051)	86,309,823	XXX	...94,396,411	...86,309,823	0	0	0	...15,113,455	...XXX	XXX.....
Swaps - Hedging Other - Other																						
447515 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW57OE568.	09/11/2013	12/19/2014	1	49,800	Russel2000.....	0	0	(226,789)	.....	.....(226,789)	(226,789)	0	0	0	211	.....	001.....
447516 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41...	09/11/2013	12/19/2014	1	144,360	S&P500.....	0	0	(642,426)	.....	.....(642,426)	(642,426)	0	0	0	613	.....	001.....
447766 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCWSW57OE568.	09/13/2013	12/19/2014	1	240,000	EFA UP.....	0	0	(1,379,891)	.....	.....(1,379,891)	(1,379,891)	0	0	0	1,019	.....	001.....
450824 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41...	09/19/2013	12/19/2014	1	294,498	S&P500.....	0	0	(1,205,422)	.....	.....(1,205,422)	(1,205,422)	0	0	0	1,250	.....	001.....
451621 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPF6GNF3BB653...	09/20/2013	12/19/2014	1	46,700	EFA UP.....	0	0	(247,153)	.....	.....(247,153)	(247,153)	0	0	0	198	.....	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)
473784 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	01/15/2014	06/20/2014	1	28,140	EFA UP.....	0	0	0	(4,708)	.....	.....(4,708)	(4,708)	0	0	0	66	.....	001.....
473788 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	01/15/2014	06/20/2014	1	19,776	Russel2000.....	0	0	0	(28,550)	.....	.....(28,550)	(28,550)	0	0	0	47	.....	001.....
473789 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41..	01/15/2014	06/20/2014	1	76,320	S&P500.....	0	0	0	(152,216)	.....	.....(152,216)	(152,216)	0	0	0	180	.....	001.....
474860 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	01/23/2014	12/19/2014	1	204,660	S&P500.....	0	0	0	(353,079)	.....	.....(353,079)	(353,079)	0	0	0	869	.....	001.....
474863 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41..	01/23/2014	12/19/2014	1	409,320	S&P500.....	0	0	0	(706,158)	.....	.....(706,158)	(706,158)	0	0	0	1,737	.....	001.....
474865 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41..	01/23/2014	12/19/2014	1	244,068	Russel2000.....	0	0	0	(233,067)	.....	.....(233,067)	(233,067)	0	0	0	1,036	.....	001.....
474867 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	01/23/2014	12/19/2014	1	102,090	EFA UP.....	0	0	0	(177,291)	.....	.....(177,291)	(177,291)	0	0	0	433	.....	001.....
482104 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	BPA.....ROMUWSFPU8MPRO8K5P83	02/20/2014	06/20/2014	1	73,260	EFA UP.....	0	0	0	(177,566)	.....	.....(177,566)	(177,566)	0	0	0	173	.....	001.....
482106 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	02/20/2014	06/20/2014	1	40,992	Russel2000.....	0	0	0	(89,338)	.....	.....(89,338)	(89,338)	0	0	0	97	.....	001.....
482107 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	02/20/2014	06/20/2014	1	52,320	S&P500.....	0	0	0	(137,362)	.....	.....(137,362)	(137,362)	0	0	0	123	.....	001.....
482110 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	02/20/2014	06/20/2014	1	52,320	S&P500.....	0	0	0	(137,362)	.....	.....(137,362)	(137,362)	0	0	0	123	.....	001.....
482112 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	BOA.....B4TYDEB6GKMZ0031MB27.	02/20/2014	06/20/2014	1	130,800	S&P500.....	0	0	0	(343,404)	.....	.....(343,404)	(343,404)	0	0	0	308	.....	001.....
486855 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....O2RNE8IBXP4R0TD8PU41..	03/07/2014	06/20/2014	1	261,630	S&P500.....	0	0	0	(522,967)	.....	.....(522,967)	(522,967)	0	0	0	616	.....	001.....
486857 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	03/07/2014	06/20/2014	1	67,140	EFA UP.....	0	0	0	(139,757)	.....	.....(139,757)	(139,757)	0	0	0	158	.....	001.....
486858 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573...	03/07/2014	06/20/2014	1	45,792	Russel2000.....	0	0	0	(69,562)	.....	.....(69,562)	(69,562)	0	0	0	108	.....	001.....
486861 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	03/07/2014	06/20/2014	1	23,340	EFA UP.....	0	0	0	(56,498)	.....	.....(56,498)	(56,498)	0	0	0	55	.....	001.....
486869 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	03/07/2014	06/20/2014	1	93,624	S&P500.....	0	0	0	(180,780)	.....	.....(180,780)	(180,780)	0	0	0	221	.....	001.....
486872 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	03/07/2014	06/20/2014	1	17,043	Russel2000.....	0	0	0	(22,075)	.....	.....(22,075)	(22,075)	0	0	0	40	.....	001.....
488768 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....4PQUHN3JPFGFNF3BB653..	03/19/2014	04/17/2014	1	10,244	Russel2000.....	0	0	0	(9,687)	.....	.....(9,687)	(9,687)	0	0	0	11	.....	001.....
488775 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU.....1IE8VN30JCEQV1H4R804....	03/19/2014	04/17/2014	1	14,406	EFA UP.....	0	0	0	(39,458)	.....	.....(39,458)	(39,458)	0	0	0	16	.....	001.....
488782 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	03/19/2014	04/17/2014	1	54,810	S&P500.....	0	0	0	(149,645)	.....	.....(149,645)	(149,645)	0	0	0	59	.....	001.....
489410 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	BBI.....G5GSEF7VJP5I7OUK5573...	03/21/2014	04/17/2014	1	8,976	Russel2000.....	0	0	0	8,282	.....	.....8,282	8,282	0	0	0	10	.....	001.....
489412 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....7LTWVFZYICNSX8D621K86...	03/21/2014	04/17/2014	1	46,750	S&P500.....	0	0	0	(85,254)	.....	.....(85,254)	(85,254)	0	0	0	50	.....	001.....
489416 VAR SWAP.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....VF1AUT09OCWSW5Y7OE568.	03/21/2014	04/17/2014	1	12,540	EFA UP.....	0	0	0	(20,408)	.....	.....(20,408)	(20,408)	0	0	0	14	.....	001.....
0959999. Total-Swaps-Hedging Other.....										0	0	0	(7,529,590)	XXX	(7,529,590)	(7,529,590)	0	0	0	9,839	...XXX	XXX....
0969999. Total-Swaps-Hedging Other.....										51	0	...16,629,689	220,477,003	XXX	240,999,492	220,466,360	0	0	0	...51,632,512	...XXX	XXX....
Swaps - Replications - Interest Rate																						
341027 AXA TIP SWAP.....	PORTFOLIO HEDGE.....	Sch D, Pt I	Interest Rate	BBI.....G5GSEF7VJP5I7OUK5573....	04/05/2012	02/15/2042	1	...10,000,000	CPI.....	0	0	42,907	0	.....	.....34,267	0	0	0	0	264,096	.....	004.....
432346 AXA TIP SWAP.....	PORTFOLIO HEDGE.....	Sch D, Pt I	Interest Rate	CSFI.....E58DKGMJYYYJLN8C3868...	07/10/2013	02/15/2043	1	...25,000,000	CPI.....	0	0	120,954	0	.....	.....137,855	0	0	0	0	0	.....	004.....
0979999. Total-Swaps-Replications-Interest Rate.....										0	0	163,861	0	XXX	172,121	0	0	0	0	264,096	...XXX	XXX....
Swaps - Replications - Credit Default																						
420285 GE-CapCorp-14067.....	PORTFOLIO HEDGE.....	Sch D, Pt I	Credit.....	BOA.....B4TYDEB6GKMZ0031MB27.	04/24/2013	06/20/2018	1	...5,000,000	GE-CapCorp 5.625 15Sep17	7,398	0	12,146	108,819	.....	.....110,346	102,760	0	(1,340)	0	5,000,000	.....	004.....
421226 TW-Cab-14370.....	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	0	24,811	141,295	.....	.....144,350	138,064	0	(702)	0	...10,000,000	.....	004.....
421431 GE-CapCorp-14607.....	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	0	11,791	107,535	.....	.....109,062	95,385	0	(2,624)	0	...5,000,000	.....	004.....
422260 FCX-15027.....	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)	0	17,471	(3,960)	.....	.....(2,432)	81,213	0	18,062	0	...5,000,000	.....	004.....
422261 GE-CapCorp-15046.....	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	0	10,961	104,567	.....	.....106,095	78,202	0	(5,591)	0	...5,000,000	.....	004.....
422265 VRZN-15047.....	PORTFOLIO HEDGE.....	Sch D, Pt I	Credit.....	BBI.....G5GSEF7VJP5I7OUK5573....	05/08/2013	06/20/2018	1	...5,000,000	VRZN 5.5 01Apr17 BdCall.....	71,772	0	9,044	97,595	.....	.....99,123	38,380	0	(12,557)	0	...5,000,000	.....	004.....
422331 GE-CapCorp-15166.....	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	0	10,603	103,288	.....	.....104,816	70,790	0	(6,870)	0	...5,000,000	.....	004.....
422332 TW-Cab-15186.....	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	0	10,603	64,128	.....	.....65,656	31,630	0	(6,870)	0	...5,000,000	.....	004.....
422400 JCI-15206.....	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	0	10,723	96,109	.....	.....97,636	65,656	0	(6,438)	0	...5,000,000	.....	004.....
422434 DOW-15246.....	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	0	20,968	198,913	.....	.....201,969	129,828	0	(14,561)	0	...10,000,000	.....	004.....
422610 VLOC-15326.....	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	0	24,529	153,907	.....	.....156,962	145,837	0	(1,685)	0	...10,000,000	.....	004.....
422682 CBSCOR-15426.....	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	0	25,003	326,555		331,139	112,442	0	(44,572)	0	...15,000,000		004.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's Amortization Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
422736 TSN-15466.....	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	0	36,617	274,712	.....	.....279,295	259,589	0	(3,138)	0	...15,000,000	.....	004.....
423245 F-15526.....	PORTFOLIO HEDGE.....	Sch D, Pt I	Credit.....	DBL..... 7LTWVFZYICNSX8D621K86..	05/16/2013	06/20/2018	1	...15,000,000	F 6.5 01Aug18.....	2,484,331	0	67,355	2,135,435	.....	.....2,158,351	76,951	0	...(425,847)	0	...15,000,000	.....	004.....
423472 DOW-15546.....	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	0	10,723	100,458	.....	.....101,986	70,013	0	...(6,279)	0	...5,000,000	.....	004.....
423473 VLOC-15547.....	PORTFOLIO HEDGE.....	Sch D, Pt I	Credit.....	BOA..... B4TYDEB6GKMZO031MB27.	05/17/2013	06/20/2018	1	...5,000,000	VLOC 8.75 15Jun30.....	14,634	0	11,792	75,294	.....	.....76,822	63,162	0	...(2,502)	0	...5,000,000	.....	004.....
423604 FCX-15596.....	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)	0	34,936	(9,269)	.....	.....(6,213)	160,962	0	34,775	0	...10,000,000	.....	004.....
423899 KMP-15746.....	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	0	24,599	133,338	.....	.....137,922	(87,694)	0	(44,866)	0	...15,000,000	.....	004.....
425457 HOT-16126.....	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	0	27,177	346,672	.....	.....351,256	169,808	0	(35,098)	0	...15,000,000	.....	004.....
425481 LUV-16146.....	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	0	36,161	296,810	.....	.....301,394	273,877	0	(4,551)	0	...15,000,000	.....	004.....
426034 JWN-16506.....	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	0	21,370	282,710	.....	.....287,294	6,351	0	(54,483)	0	...15,000,000	.....	004.....
426312 KR-16986.....	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	0	29,154	307,608	.....	.....312,191	164,608	0	(27,821)	0	...15,000,000	.....	004.....
426432 ECACN-17106.....	PORTFOLIO HEDGE.....	Sch D, Pt I	Credit.....	BOA..... B4TYDEB6GKMZO031MB27.	06/05/2013	06/20/2018	1	...15,000,000	ECACN 4.75 15Oct13.....	(192,012)	0	46,887	265,982	.....	.....270,565	426,809	0	31,185	0	...15,000,000	.....	004.....
427254 JCI-17506.....	PORTFOLIO HEDGE.....	Sch D, Pt I	Credit.....	DBL..... 7LTWVFZYICNSX8D621K86..	06/11/2013	06/20/2018	1	...10,000,000	JCI 7.125 15Jul17.....	52,736	0	22,413	196,673	.....	.....199,728	152,357	0	(8,421)	0	...10,000,000	.....	004.....
427443 TSN-17690.....	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	0	24,062	182,190	.....	.....185,246	166,117	0	(3,044)	0	...10,000,000	.....	004.....
427751 TW-Cab-17766.....	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)	0	25,725	144,340	.....	.....147,395	156,756	0	2,343	0	...10,000,000	.....	004.....
429897 ECACN-18566.....	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)	0	36,391	166,235	.....	.....169,291	373,039	0	35,944	0	...10,000,000	.....	004.....
429898 FCX-18586.....	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)	0	45,587	(38,565)	.....	.....(35,510)	335,210	0	64,965	0	...10,000,000	.....	004.....
429899 KMP-18628.....	PORTFOLIO HEDGE.....	Sch D, Pt I	Credit.....	CSFI..... E58DKGMJYYYYJLN8C3868..	06/20/2013	09/20/2018	1	...10,000,000	KMP 3.95 01Sep22.....	(76,372)	0	28,584	101,040	.....	.....104,096	166,104	0	11,308	0	...10,000,000	.....	004.....
440586 F-22106.....	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	0	71,854	2,370,514	.....	.....2,393,430	270,888	0	(285,261)	0	...15,000,000	.....	004.....
0989999. Total-Swaps-Replications-Credit Default.....										5,342,374	0	790,041	8,830,928	XXX	8,959,262	4,295,094	0	...(806,539)	0	...300,000,000	...XXX	...XXX....
1029999. Total-Swaps-Replications.....										5,342,374	0	953,901	8,830,928	XXX	9,131,383	4,295,094	0	...(806,539)	0	...300,264,096	...XXX	...XXX....
1159999. Total-Swaps-Interest Rate.....										51	0	...17,650,600	141,696,770	XXX	154,304,792	141,686,127	0	0	0	...36,773,312	...XXX	...XXX....
1169999. Total-Swaps-Credit Default.....										5,342,374	0	790,041	8,830,928	XXX	8,959,262	4,295,094	0	...(806,539)	0	...300,000,000	...XXX	...XXX....
1189999. Total-Swaps-Total Return.....										0	0	(857,051)	86,309,823	XXX	94,396,411	86,309,823	0	0	0	...15,113,455	...XXX	...XXX....
1199999. Total-Swaps-Other.....										0	0	0	(7,529,590)	XXX	(7,529,590)	(7,529,590)	0	0	0	...9,839	...XXX	...XXX....
1209999. Total-Swaps.....										5,342,425	0	...17,583,590	229,307,931	XXX	250,130,875	224,761,454	0	...(806,539)	0	...351,896,607	...XXX	...XXX....
1409999. Total-Hedging Other.....										...179,709,815	...(4,132,604)	...36,496,992	821,698,237	XXX	862,008,727	646,325,147	0	0	0	...343,256,881	...XXX	...XXX....
1419999. Total-Replication.....										5,342,374	0	953,901	8,830,928	XXX	9,131,383	4,295,094	0	...(806,539)	0	...300,264,096	...XXX	...XXX....
1449999. TOTAL.....										...185,052,189	...(4,132,604)	...37,450,894	830,529,166	XXX	871,140,110	650,620,240	0	...(806,539)	0	...643,520,977	...XXX	...XXX....

QE06.33

(a)	Code	Description of Hedged Risk(s)

NONE

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	001	Hedges the equity or interest rate risk of VA Hedge Liabilities
	003	Hedges the equity or interest rate risk of Life Products
	004	Hedges margins on minimum crediting rate guarantees

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
Long Futures																					
Hedging Other																					
MFSM4....	6	568,500	488351 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/17/2014....	1,860.9000	1,895.0000	2,785	0	0	0	0	10,230	10,230	6,617	001.....	50
MFSM4....	5	473,750	488352 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/17/2014....	1,861.0000	1,895.0000	2,321	0	0	0	0	8,500	8,500	5,514	001.....	50
MFSM4....	1	94,750	489514 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,836.1000	1,895.0000	464	0	0	0	0	2,945	2,945	1,103	001.....	50
MFSM4....	2	189,500	489515 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,836.2000	1,895.0000	928	0	0	0	0	5,880	5,880	2,206	001.....	50
MFSM4....	4	379,000	489516 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,836.3000	1,895.0000	1,857	0	0	0	0	11,740	11,740	4,411	001.....	50
MFSM4....	6	568,500	489517 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,836.4000	1,895.0000	2,785	0	0	0	0	17,580	17,580	6,617	001.....	50
MFSM4....	6	568,500	489518 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,836.5000	1,895.0000	2,785	0	0	0	0	17,550	17,550	6,617	001.....	50
MFSM4....	8	758,000	489519 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,836.6000	1,895.0000	3,714	0	0	0	0	23,360	23,360	8,823	001.....	50
MFSM4....	5	473,750	489520 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,836.7000	1,895.0000	2,321	0	0	0	0	14,575	14,575	5,514	001.....	50
MFSM4....	6	568,500	489521 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,836.8000	1,895.0000	2,785	0	0	0	0	17,460	17,460	6,617	001.....	50
MFSM4....	2	189,500	489522 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,836.9000	1,895.0000	928	0	0	0	0	5,810	5,810	2,206	001.....	50
MFSM4....	14	1,326,500	489523 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,837.0000	1,895.0000	6,499	0	0	0	0	40,600	40,600	15,440	001.....	50
MFSM4....	16	1,516,000	489524 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,837.1000	1,895.0000	7,428	0	0	0	0	46,320	46,320	17,645	001.....	50
MFSM4....	14	1,326,500	489525 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,837.2000	1,895.0000	6,499	0	0	0	0	40,460	40,460	15,440	001.....	50
MFSM4....	9	852,750	489526 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,837.3000	1,895.0000	4,178	0	0	0	0	25,965	25,965	9,926	001.....	50
MFSM4....	16	1,516,000	489527 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,837.4000	1,895.0000	7,428	0	0	0	0	46,080	46,080	17,645	001.....	50
MFSM4....	5	473,750	489528 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,837.5000	1,895.0000	2,321	0	0	0	0	14,375	14,375	5,514	001.....	50
MFSM4....	3	284,250	489529 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,837.6000	1,895.0000	1,393	0	0	0	0	8,610	8,610	3,309	001.....	50
MFSM4....	34	3,221,500	489530 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,837.6000	1,895.0000	15,784	0	0	0	0	97,580	97,580	37,496	001.....	50
MFSM4....	4	379,000	489531 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,837.7000	1,895.0000	1,857	0	0	0	0	11,460	11,460	4,411	001.....	50
MFSM4....	9	852,750	489532 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,837.7000	1,895.0000	4,178	0	0	0	0	25,785	25,785	9,926	001.....	50
MFSM4....	16	1,516,000	489533 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,837.8000	1,895.0000	7,428	0	0	0	0	45,760	45,760	17,645	001.....	50
MFSM4....	43	4,074,250	489534 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,837.8000	1,895.0000	19,962	0	0	0	0	122,980	122,980	47,422	001.....	50
MFSM4....	77	7,295,750	489535 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,837.9000	1,895.0000	35,746	0	0	0	0	219,835	219,835	84,918	001.....	50
MFSM4....	41	3,884,750	489536 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,837.9000	1,895.0000	19,033	0	0	0	0	117,055	117,055	45,216	001.....	50
MFSM4....	22	2,084,500	489537 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,838.0000	1,895.0000	10,213	0	0	0	0	62,700	62,700	24,262	001.....	50
MFSM4....	28	2,653,000	489538 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,838.1000	1,895.0000	12,998	0	0	0	0	79,660	79,660	30,879	001.....	50
MFSM4....	8	758,000	489539 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,838.2000	1,895.0000	3,714	0	0	0	0	22,720	22,720	8,823	001.....	50
MFSM4....	1	94,750	489540 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/21/2014....	1,838.3000	1,895.0000	464	0	0	0	0	2,835	2,835	1,103	001.....	50
MFSM4....	2	189,500	489699 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/24/2014....	1,842.0000	1,895.0000	928	0	0	0	0	5,300	5,300	2,206	001.....	50
MFSM4....	11	1,042,250	489700 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/24/2014....	1,842.1000	1,895.0000	5,107	0	0	0	0	29,095	29,095	12,131	001.....	50
MFSM4....	9	852,750	489701 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/24/2014....	1,842.2000	1,895.0000	4,178	0	0	0	0	23,760	23,760	9,926	001.....	50
MFSM4....	5	473,750	489702 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/24/2014....	1,842.3000	1,895.0000	2,321	0	0	0	0	13,175	13,175	5,514	001.....	50
MFSM4....	3	284,250	489703 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/24/2014....	1,842.4000	1,895.0000	1,393	0	0	0	0	7,890	7,890	3,309	001.....	50
MFSM4....	7	663,250	490760 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/28/2014....	1,884.6000	1,895.0000	3,250	0	0	0	0	3,640	3,640	7,720	001.....	50
MFSM4....	7	663,250	490761 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/28/2014....	1,884.7000	1,895.0000	3,250	0	0	0	0	3,605	3,605	7,720	001.....	50
MFSM4....	13	1,231,750	490762 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/28/2014....	1,884.8000	1,895.0000	6,035	0	0	0	0	6,630	6,630	14,337	001.....	50
MFSM4....	16	1,516,000	490763 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/28/2014....	1,884.9000	1,895.0000	7,428	0	0	0	0	8,080	8,080	17,645	001.....	50
MFSM4....	17	1,610,750	490764 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/28/2014....	1,885.0000	1,895.0000	7,892	0	0	0	0	8,500	8,500	18,748	001.....	50
MFSM4....	12	1,137,000	491290 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/31/2014....	1,894.8000	1,895.0000	5,571	0	0	0	0	120	120	13,234	001.....	50
MFSM4....	13	1,231,750	491291 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/31/2014....	1,894.9000	1,895.0000	6,035	0	0	0	0	65	65	14,337	001.....	50

QE07

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.1

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
MFSM4.....	8	758,000	491292 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/31/2014...	1,895.0000	1,895.0000	3,714	0	0	0	0	0	0	8,823	001.....	50
MFSM4.....	22	2,084,500	491293 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/31/2014...	1,895.1000	1,895.0000	10,213	0	0	0	0	(110)	(110)	24,262	001.....	50
MFSM4.....	5	473,750	491294 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/31/2014...	1,895.2000	1,895.0000	2,321	0	0	0	0	(50)	(50)	5,514	001.....	50
USM4.....	952	126,824,250	482876 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/24/2014...	131.5000	133.2188	(297,500)	0	0	0	0	1,636,250	1,636,250	0	001.....	1,000
USM4.....	3	399,656	482877 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/24/2014...	131.5156	133.2188	(938)	0	0	0	0	5,109	5,109	0	001.....	1,000
USM4.....	3	399,656	482878 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/24/2014...	131.5469	133.2188	(938)	0	0	0	0	5,016	5,016	0	001.....	1,000
USM4.....	3	399,656	482879 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/24/2014...	131.6563	133.2188	(938)	0	0	0	0	4,688	4,688	0	001.....	1,000
USM4.....	7	932,531	482880 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/24/2014...	131.7031	133.2188	(2,188)	0	0	0	0	10,609	10,609	0	001.....	1,000
USM4.....	1	133,219	483516 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	131.4375	133.2188	(313)	0	0	0	0	1,781	1,781	0	001.....	1,000
USM4.....	1	133,219	483517 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	131.4609	133.2188	(313)	0	0	0	0	1,758	1,758	0	001.....	1,000
USM4.....	9	1,198,969	483518 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	131.4922	133.2188	(2,813)	0	0	0	0	15,539	15,539	0	001.....	1,000
USM4.....	1	133,219	483519 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	131.5000	133.2188	(313)	0	0	0	0	1,719	1,719	0	001.....	1,000
USM4.....	10	1,332,188	483520 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	131.5234	133.2188	(3,125)	0	0	0	0	16,953	16,953	0	001.....	1,000
USM4.....	3	399,656	483521 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	131.5313	133.2188	(938)	0	0	0	0	5,063	5,063	0	001.....	1,000
USM4.....	6	799,313	483522 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	131.5547	133.2188	(1,875)	0	0	0	0	9,984	9,984	0	001.....	1,000
USM4.....	36	4,795,875	483523 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	131.5859	133.2188	(11,250)	0	0	0	0	58,781	58,781	0	001.....	1,000
USM4.....	23	3,064,031	483524 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	131.5938	133.2188	(7,188)	0	0	0	0	37,375	37,375	0	001.....	1,000
USM4.....	28	3,730,125	483525 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	131.6172	133.2188	(8,750)	0	0	0	0	44,844	44,844	0	001.....	1,000
USM4.....	1	133,219	483526 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	131.7188	133.2188	(313)	0	0	0	0	1,500	1,500	0	001.....	1,000
USM4.....	2	266,438	483527 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	131.7422	133.2188	(625)	0	0	0	0	2,953	2,953	0	001.....	1,000
USM4.....	1	133,219	483528 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	131.7500	133.2188	(313)	0	0	0	0	1,469	1,469	0	001.....	1,000
USM4.....	1	133,219	483529 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	131.8047	133.2188	(313)	0	0	0	0	1,414	1,414	0	001.....	1,000
USM4.....	3	399,656	483530 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	131.8359	133.2188	(938)	0	0	0	0	4,148	4,148	0	001.....	1,000
USM4.....	1	133,219	483531 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	131.8672	133.2188	(313)	0	0	0	0	1,352	1,352	0	001.....	1,000
USM4.....	43	5,728,406	483532 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	131.8750	133.2188	(13,438)	0	0	0	0	57,781	57,781	0	001.....	1,000
USM4.....	3	399,656	483533 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	131.9609	133.2188	(938)	0	0	0	0	3,773	3,773	0	001.....	1,000
USM4.....	24	3,197,250	483534 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	132.0234	133.2188	(7,500)	0	0	0	0	28,687	28,687	0	001.....	1,000
USM4.....	2	266,438	483535 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	132.0313	133.2188	(625)	0	0	0	0	2,375	2,375	0	001.....	1,000
USM4.....	79	10,524,281	483536 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	132.0547	133.2188	(24,688)	0	0	0	0	91,961	91,961	0	001.....	1,000
USM4.....	7	932,531	483537 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	132.0625	133.2188	(2,188)	0	0	0	0	8,094	8,094	0	001.....	1,000
USM4.....	64	8,526,000	483538 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	132.0859	133.2188	(20,000)	0	0	0	0	72,500	72,500	0	001.....	1,000
USM4.....	7	932,531	483539 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	132.0938	133.2188	(2,188)	0	0	0	0	7,875	7,875	0	001.....	1,000
USM4.....	277	36,901,594	483540 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	132.1172	133.2188	(86,563)	0	0	0	0	305,132	305,132	0	001.....	1,000
USM4.....	241	32,105,719	483541 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	132.1250	133.2188	(75,313)	0	0	0	0	263,594	263,594	0	001.....	1,000
USM4.....	66	8,792,438	483542 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	132.1484	133.2188	(20,625)	0	0	0	0	70,640	70,640	0	001.....	1,000
USM4.....	92	12,256,125	483543 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	132.1563	133.2188	(28,750)	0	0	0	0	97,750	97,750	0	001.....	1,000
USM4.....	127	16,918,781	483544 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	132.1797	133.2188	(39,688)	0	0	0	0	131,961	131,961	0	001.....	1,000
USM4.....	549	73,137,094	483545 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	132.1875	133.2188	(171,563)	0	0	0	0	566,156	566,156	0	001.....	1,000
USM4.....	4	532,875	483958 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	131.9297	133.2188	(1,250)	0	0	0	0	5,156	5,156	0	001.....	1,000
USM4.....	12	1,598,625	483959 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	131.9375	133.2188	(3,750)	0	0	0	0	15,375	15,375	0	001.....	1,000
USM4.....	22	2,930,813	483960 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	131.9609	133.2188	(6,875)	0	0	0	0	27,672	27,672	0	001.....	1,000
USM4.....	13	1,731,844	483961 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	131.9688	133.2188	(4,063)	0	0	0	0	16,250	16,250	0	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
USM4.....	180	23,979,375	483962 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	131.9922	133.2188	(56,250)	0	0	0	0	220,781	220,781	0	001.....	1,000
USM4.....	54	7,193,813	483963 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.0000	133.2188	(16,875)	0	0	0	0	65,813	65,813	0	001.....	1,000
USM4.....	36	4,795,875	483964 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.0234	133.2188	(11,250)	0	0	0	0	43,031	43,031	0	001.....	1,000
USM4.....	35	4,662,656	483965 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.0313	133.2188	(10,938)	0	0	0	0	41,563	41,563	0	001.....	1,000
USM4.....	106	14,121,188	483966 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.0547	133.2188	(33,125)	0	0	0	0	123,390	123,390	0	001.....	1,000
USM4.....	79	10,524,281	483967 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.0625	133.2188	(24,688)	0	0	0	0	91,344	91,344	0	001.....	1,000
USM4.....	70	9,325,313	483968 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.0859	133.2188	(21,875)	0	0	0	0	79,297	79,297	0	001.....	1,000
USM4.....	1	133,219	483969 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.0938	133.2188	(313)	0	0	0	0	1,125	1,125	0	001.....	1,000
USM4.....	1	133,219	483970 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.1172	133.2188	(313)	0	0	0	0	1,102	1,102	0	001.....	1,000
USM4.....	5	666,094	483971 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.1172	133.2188	(1,563)	0	0	0	0	5,508	5,508	0	001.....	1,000
USM4.....	2	266,438	483972 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.1484	133.2188	(625)	0	0	0	0	2,141	2,141	0	001.....	1,000
USM4.....	1	133,219	483973 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.1563	133.2188	(313)	0	0	0	0	1,063	1,063	0	001.....	1,000
USM4.....	1	133,219	483974 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.1563	133.2188	(313)	0	0	0	0	1,063	1,063	0	001.....	1,000
USM4.....	1	133,219	483975 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.1797	133.2188	(313)	0	0	0	0	1,039	1,039	0	001.....	1,000
USM4.....	1	133,219	483976 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.1797	133.2188	(313)	0	0	0	0	1,039	1,039	0	001.....	1,000
USM4.....	1	133,219	483977 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.1875	133.2188	(313)	0	0	0	0	1,031	1,031	0	001.....	1,000
USM4.....	7	932,531	483978 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.2109	133.2188	(2,188)	0	0	0	0	7,055	7,055	0	001.....	1,000
USM4.....	18	2,397,938	483979 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.2109	133.2188	(5,625)	0	0	0	0	18,141	18,141	0	001.....	1,000
USM4.....	8	1,065,750	483980 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.2188	133.2188	(2,500)	0	0	0	0	8,000	8,000	0	001.....	1,000
USM4.....	16	2,131,500	483981 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.2188	133.2188	(5,000)	0	0	0	0	16,000	16,000	0	001.....	1,000
USM4.....	23	3,064,031	483982 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.2422	133.2188	(7,188)	0	0	0	0	22,461	22,461	0	001.....	1,000
USM4.....	51	6,794,156	483983 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.2422	133.2188	(15,938)	0	0	0	0	49,805	49,805	0	001.....	1,000
USM4.....	1	133,219	483984 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.2500	133.2188	(313)	0	0	0	0	969	969	0	001.....	1,000
USM4.....	1	133,219	483985 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.2500	133.2188	(313)	0	0	0	0	969	969	0	001.....	1,000
USM4.....	1	133,219	483986 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.2734	133.2188	(313)	0	0	0	0	945	945	0	001.....	1,000
USM4.....	1	133,219	483987 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.2734	133.2188	(313)	0	0	0	0	945	945	0	001.....	1,000
USM4.....	6	799,313	483988 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.2813	133.2188	(1,875)	0	0	0	0	5,625	5,625	0	001.....	1,000
USM4.....	14	1,865,063	483989 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.2813	133.2188	(4,375)	0	0	0	0	13,125	13,125	0	001.....	1,000
USM4.....	3	399,656	483990 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.3047	133.2188	(938)	0	0	0	0	2,742	2,742	0	001.....	1,000
USM4.....	2	266,438	483991 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.3125	133.2188	(625)	0	0	0	0	1,813	1,813	0	001.....	1,000
USM4.....	4	532,875	483992 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.3125	133.2188	(1,250)	0	0	0	0	3,625	3,625	0	001.....	1,000
USM4.....	2,075	276,428,906	483993 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.3359	133.2188	(648,438)	0	0	0	0	1,831,831	1,831,831	0	001.....	1,000
USM4.....	4,400	586,162,500	483994 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.3359	133.2188	(1,375,000)	0	0	0	0	3,884,364	3,884,364	0	001.....	1,000
USM4.....	950	126,557,813	483995 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.3438	133.2188	(296,875)	0	0	0	0	831,250	831,250	0	001.....	1,000
USM4.....	2,015	268,435,781	483996 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.3438	133.2188	(629,688)	0	0	0	0	1,763,125	1,763,125	0	001.....	1,000
USM4.....	1	133,219	483997 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.3672	133.2188	(313)	0	0	0	0	852	852	0	001.....	1,000
USM4.....	16	2,131,500	483998 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.3672	133.2188	(5,000)	0	0	0	0	13,625	13,625	0	001.....	1,000
USM4.....	1	133,219	483999 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.3750	133.2188	(313)	0	0	0	0	844	844	0	001.....	1,000
USM4.....	1	133,219	484000 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.3750	133.2188	(313)	0	0	0	0	844	844	0	001.....	1,000
USM4.....	1	133,219	484001 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.3984	133.2188	(313)	0	0	0	0	820	820	0	001.....	1,000
USM4.....	3	399,656	484002 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.3984	133.2188	(938)	0	0	0	0	2,461	2,461	0	001.....	1,000
USM4.....	12	1,598,625	484003 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.4063	133.2188	(3,750)	0	0	0	0	9,750	9,750	0	001.....	1,000

QE07.2

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.3

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
USM4.....	1	133,219	484004 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.4297	133.2188	(313)	0	0	0	0	789	789	0	001.....	1,000
USM4.....	2	266,438	484005 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.4609	133.2188	(625)	0	0	0	0	1,516	1,516	0	001.....	1,000
USM4.....	12	1,598,625	484006 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	132.4688	133.2188	(3,750)	0	0	0	0	9,000	9,000	0	001.....	1,000
USM4.....	1	133,219	484569 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	132.8516	133.2188	(313)	0	0	0	0	367	367	0	001.....	1,000
USM4.....	1	133,219	484570 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	132.8750	133.2188	(313)	0	0	0	0	344	344	0	001.....	1,000
USM4.....	3	399,656	484571 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	132.8828	133.2188	(938)	0	0	0	0	1,008	1,008	0	001.....	1,000
USM4.....	5	666,094	484572 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	132.9141	133.2188	(1,563)	0	0	0	0	1,523	1,523	0	001.....	1,000
USM4.....	1	133,219	484573 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	132.9688	133.2188	(313)	0	0	0	0	250	250	0	001.....	1,000
USM4.....	1	133,219	484574 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	132.9766	133.2188	(313)	0	0	0	0	242	242	0	001.....	1,000
USM4.....	1	133,219	484575 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	133.0000	133.2188	(313)	0	0	0	0	219	219	0	001.....	1,000
USM4.....	6	799,313	484576 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	133.0625	133.2188	(1,875)	0	0	0	0	938	938	0	001.....	1,000
USM4.....	9	1,198,969	484577 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	133.0703	133.2188	(2,813)	0	0	0	0	1,336	1,336	0	001.....	1,000
USM4.....	59	7,859,906	484578 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	133.0938	133.2188	(18,438)	0	0	0	0	7,375	7,375	0	001.....	1,000
USM4.....	20	2,664,375	484579 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	133.1016	133.2188	(6,250)	0	0	0	0	2,344	2,344	0	001.....	1,000
USM4.....	3	399,656	484580 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	133.1250	133.2188	(938)	0	0	0	0	281	281	0	001.....	1,000
USM4.....	14	1,865,063	484581 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	133.1328	133.2188	(4,375)	0	0	0	0	1,203	1,203	0	001.....	1,000
USM4.....	3	399,656	484582 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	133.1563	133.2188	(938)	0	0	0	0	188	188	0	001.....	1,000
USM4.....	16	2,131,500	484583 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	133.1641	133.2188	(5,000)	0	0	0	0	875	875	0	001.....	1,000
USM4.....	1,398	186,239,813	484584 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	133.1719	133.2188	(436,875)	0	0	0	0	65,524	65,524	0	001.....	1,000
USM4.....	5	666,094	484585 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	133.1875	133.2188	(1,563)	0	0	0	0	156	156	0	001.....	1,000
USM4.....	7	932,531	484586 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	133.1953	133.2188	(2,188)	0	0	0	0	164	164	0	001.....	1,000
USM4.....	200	26,643,750	486432 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/04/2014...	132.3750	133.2188	(62,500)	0	0	0	0	168,750	168,750	0	001.....	1,000
USM4.....	900	119,896,875	486433 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/04/2014...	132.4063	133.2188	(281,250)	0	0	0	0	731,250	731,250	0	001.....	1,000
USM4.....	200	26,643,750	486434 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/04/2014...	133.6875	133.2188	(62,500)	0	0	0	0	(93,750)	(93,750)	0	001.....	1,000
USM4.....	150	19,982,813	486770 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/06/2014...	131.6875	133.2188	(46,875)	0	0	0	0	229,688	229,688	0	001.....	1,000
USM4.....	279	37,168,031	486771 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/06/2014...	131.7500	133.2188	(87,188)	0	0	0	0	409,781	409,781	0	001.....	1,000
USM4.....	250	33,304,688	486910 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/07/2014...	131.1563	133.2188	(78,125)	0	0	0	0	515,625	515,625	0	001.....	1,000
USM4.....	400	53,287,500	488358 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/17/2014...	132.8125	133.2188	(125,000)	0	0	0	0	162,500	162,500	0	001.....	1,000
USM4.....	100	13,321,875	489319 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/20/2014...	132.0625	133.2188	(31,250)	0	0	0	0	115,625	115,625	0	001.....	1,000
USM4.....	386	51,422,438	490768 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/28/2014...	133.3438	133.2188	(120,625)	0	0	0	0	(48,250)	(48,250)	0	001.....	1,000
USM4.....	400	53,287,500	490769 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/28/2014...	133.5313	133.2188	(125,000)	0	0	0	0	(125,000)	(125,000)	0	001.....	1,000
WNM4.....	1,539	222,337,406	482884 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/24/2014...	141.1250	144.4688	(577,125)	0	0	0	0	5,146,031	5,146,031	0	001.....	1,000
WNM4.....	2	288,938	483548 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	141.4922	144.4688	(750)	0	0	0	0	5,953	5,953	0	001.....	1,000
WNM4.....	2,782	401,912,063	483549 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	141.5313	144.4688	(1,043,250)	0	0	0	0	8,172,125	8,172,125	0	001.....	1,000
WNM4.....	1	144,469	484036 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	141.7031	144.4688	(375)	0	0	0	0	2,766	2,766	0	001.....	1,000
WNM4.....	3	433,406	484037 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	141.7500	144.4688	(1,125)	0	0	0	0	8,156	8,156	0	001.....	1,000
WNM4.....	2	288,938	484038 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	141.7813	144.4688	(750)	0	0	0	0	5,375	5,375	0	001.....	1,000
WNM4.....	10	1,444,688	484039 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	141.8281	144.4688	(3,750)	0	0	0	0	26,406	26,406	0	001.....	1,000
WNM4.....	11	1,589,156	484040 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.0234	144.4688	(4,125)	0	0	0	0	26,898	26,898	0	001.....	1,000
WNM4.....	54	7,801,313	484041 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.0547	144.4688	(20,250)	0	0	0	0	130,359	130,359	0	001.....	1,000
WNM4.....	1	144,469	484042 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.0938	144.4688	(375)	0	0	0	0	2,375	2,375	0	001.....	1,000
WNM4.....	4	577,875	484043 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.1563	144.4688	(1,500)	0	0	0	0	9,250	9,250	0	001.....	1,000

SCHEDULE DB - PART B - SECTION 1
Futures Contracts Open as of the Current Statement Date

QE07.4

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
WNM4.....	4	577,875	484044 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.1797	144.4688	(1,500)	0	0	0	0	9,156	9,156	0	001.....	1,000
WNM4.....	4	577,875	484045 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.1875	144.4688	(1,500)	0	0	0	0	9,125	9,125	0	001.....	1,000
WNM4.....	2	288,938	484046 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.2109	144.4688	(750)	0	0	0	0	4,516	4,516	0	001.....	1,000
WNM4.....	5	722,344	484047 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.2422	144.4688	(1,875)	0	0	0	0	11,133	11,133	0	001.....	1,000
WNM4.....	5	722,344	484048 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.2813	144.4688	(1,875)	0	0	0	0	10,938	10,938	0	001.....	1,000
WNM4.....	2	288,938	484049 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.3672	144.4688	(750)	0	0	0	0	4,203	4,203	0	001.....	1,000
WNM4.....	2	288,938	484050 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.4297	144.4688	(750)	0	0	0	0	4,078	4,078	0	001.....	1,000
WNM4.....	1	144,469	484051 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.4609	144.4688	(375)	0	0	0	0	2,008	2,008	0	001.....	1,000
WNM4.....	4	577,875	484052 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.5313	144.4688	(1,500)	0	0	0	0	7,750	7,750	0	001.....	1,000
WNM4.....	3	433,406	484053 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.5859	144.4688	(1,125)	0	0	0	0	5,648	5,648	0	001.....	1,000
WNM4.....	3	433,406	484054 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.5938	144.4688	(1,125)	0	0	0	0	5,625	5,625	0	001.....	1,000
WNM4.....	7	1,011,281	484055 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.6172	144.4688	(2,625)	0	0	0	0	12,961	12,961	0	001.....	1,000
WNM4.....	10	1,444,688	484056 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.6250	144.4688	(3,750)	0	0	0	0	18,438	18,438	0	001.....	1,000
WNM4.....	3	433,406	484057 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.6484	144.4688	(1,125)	0	0	0	0	5,461	5,461	0	001.....	1,000
WNM4.....	7	1,011,281	484058 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.6563	144.4688	(2,625)	0	0	0	0	12,688	12,688	0	001.....	1,000
WNM4.....	1	144,469	484059 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.7109	144.4688	(375)	0	0	0	0	1,758	1,758	0	001.....	1,000
WNM4.....	3	433,406	484060 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.7188	144.4688	(1,125)	0	0	0	0	5,250	5,250	0	001.....	1,000
WNM4.....	6	866,813	484061 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.7422	144.4688	(2,250)	0	0	0	0	10,359	10,359	0	001.....	1,000
WNM4.....	12	1,733,625	484062 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.8047	144.4688	(4,500)	0	0	0	0	19,969	19,969	0	001.....	1,000
WNM4.....	3	433,406	484063 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	142.8125	144.4688	(1,125)	0	0	0	0	4,969	4,969	0	001.....	1,000
WNM4.....	7	1,011,281	484611 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	142.7422	144.4688	(2,625)	0	0	0	0	12,086	12,086	0	001.....	1,000
WNM4.....	11	1,589,156	484612 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	142.8984	144.4688	(4,125)	0	0	0	0	17,273	17,273	0	001.....	1,000
WNM4.....	1	144,469	484613 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	142.9297	144.4688	(375)	0	0	0	0	1,539	1,539	0	001.....	1,000
WNM4.....	1	144,469	484614 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.1563	144.4688	(375)	0	0	0	0	1,313	1,313	0	001.....	1,000
WNM4.....	1	144,469	484615 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.1641	144.4688	(375)	0	0	0	0	1,305	1,305	0	001.....	1,000
WNM4.....	2	288,938	484616 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.1875	144.4688	(750)	0	0	0	0	2,563	2,563	0	001.....	1,000
WNM4.....	1	144,469	484617 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.1953	144.4688	(375)	0	0	0	0	1,273	1,273	0	001.....	1,000
WNM4.....	3	433,406	484618 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.2188	144.4688	(1,125)	0	0	0	0	3,750	3,750	0	001.....	1,000
WNM4.....	8	1,155,750	484619 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.2266	144.4688	(3,000)	0	0	0	0	9,938	9,938	0	001.....	1,000
WNM4.....	2	288,938	484620 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.2500	144.4688	(750)	0	0	0	0	2,438	2,438	0	001.....	1,000
WNM4.....	2	288,938	484621 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.2578	144.4688	(750)	0	0	0	0	2,422	2,422	0	001.....	1,000
WNM4.....	37	5,345,344	484622 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.2891	144.4688	(13,875)	0	0	0	0	43,649	43,649	0	001.....	1,000
WNM4.....	34	4,911,938	484623 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.3125	144.4688	(12,750)	0	0	0	0	39,313	39,313	0	001.....	1,000
WNM4.....	14	2,022,563	484624 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.3203	144.4688	(5,250)	0	0	0	0	16,078	16,078	0	001.....	1,000
WNM4.....	15	2,167,031	484625 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.3516	144.4688	(5,625)	0	0	0	0	16,758	16,758	0	001.....	1,000
WNM4.....	1	144,469	484626 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.3672	144.4688	(375)	0	0	0	0	1,102	1,102	0	001.....	1,000
WNM4.....	10	1,444,688	484627 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.3750	144.4688	(3,750)	0	0	0	0	10,938	10,938	0	001.....	1,000
WNM4.....	1	144,469	484628 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.4375	144.4688	(375)	0	0	0	0	1,031	1,031	0	001.....	1,000
WNM4.....	82	11,846,438	484629 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.4453	144.4688	(30,750)	0	0	0	0	83,922	83,922	0	001.....	1,000
WNM4.....	3,182	459,699,563	484630 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.4609	144.4688	(1,193,250)	0	0	0	0	3,206,851	3,206,851	0	001.....	1,000
WNM4.....	15	2,167,031	484631 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.4688	144.4688	(5,625)	0	0	0	0	15,000	15,000	0	001.....	1,000
WNM4.....	63	9,101,531	484632 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	143.4766	144.4688	(23,625)	0	0	0	0	62,508	62,508	0	001.....	1,000

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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
WNM4.....	174	.25,137,563	486437 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/04/2014...	142.7813	144.4688	(65,250)	0	0	0	0	293,625	293,625	0	001.....	1,000
WNM4.....	41	5,923,219	486913 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/07/2014...	140.5938	144.4688	(15,375)	0	0	0	0	158,875	158,875	0	001.....	1,000
WNM4.....	36	5,200,875	486914 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/07/2014...	140.6250	144.4688	(13,500)	0	0	0	0	138,375	138,375	0	001.....	1,000
WNM4.....	3	433,406	486915 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/07/2014...	140.6563	144.4688	(1,125)	0	0	0	0	11,438	11,438	0	001.....	1,000
WNM4.....	159	22,970,531	487973 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/14/2014...	143.8438	144.4688	(59,625)	0	0	0	0	99,375	99,375	0	001.....	1,000
WNM4.....	253	36,550,594	487974 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/14/2014...	143.8750	144.4688	(94,875)	0	0	0	0	150,219	150,219	0	001.....	1,000
WNM4.....	100	14,446,875	488359 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/17/2014...	142.9375	144.4688	(37,500)	0	0	0	0	153,125	153,125	0	001.....	1,000
WNM4.....	100	14,446,875	488360 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/17/2014...	142.9375	144.4688	(37,500)	0	0	0	0	153,125	153,125	0	001.....	1,000
WNM4.....	300	43,340,625	488970 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/19/2014...	141.9375	144.4688	(112,500)	0	0	0	0	759,375	759,375	0	001.....	1,000
WNM4.....	290	41,895,938	489324 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/20/2014...	142.0313	144.4688	(108,750)	0	0	0	0	706,875	706,875	0	001.....	1,000
WNM4.....	200	28,893,750	489325 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/20/2014...	142.1875	144.4688	(75,000)	0	0	0	0	456,250	456,250	0	001.....	1,000
TYM4.....	1	123,500	484075 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	124.3047	123.5000	(63)	0	0	0	0	(805)	(805)	1,475	001.....	1,000
TYM4.....	2	247,000	484076 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	124.3125	123.5000	(125)	0	0	0	0	(1,625)	(1,625)	2,950	001.....	1,000
TYM4.....	1	123,500	484077 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	124.3281	123.5000	(63)	0	0	0	0	(828)	(828)	1,475	001.....	1,000
TYM4.....	1	123,500	484078 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	124.3359	123.5000	(63)	0	0	0	0	(836)	(836)	1,475	001.....	1,000
TYM4.....	12	1,482,000	484079 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	124.3438	123.5000	(750)	0	0	0	0	(10,125)	(10,125)	17,700	001.....	1,000
TYM4.....	3	370,500	484080 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	124.3516	123.5000	(188)	0	0	0	0	(2,555)	(2,555)	4,425	001.....	1,000
TYM4.....	3	370,500	484081 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	124.3594	123.5000	(188)	0	0	0	0	(2,578)	(2,578)	4,425	001.....	1,000
TYM4.....	62	7,657,000	484082 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	124.3828	123.5000	(3,875)	0	0	0	0	(54,734)	(54,734)	91,450	001.....	1,000
TYM4.....	1	123,500	484083 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	124.3906	123.5000	(63)	0	0	0	0	(891)	(891)	1,475	001.....	1,000
TYM4.....	32	3,952,000	484084 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	124.3984	123.5000	(2,000)	0	0	0	0	(28,750)	(28,750)	47,200	001.....	1,000
TYM4.....	87	10,744,500	484085 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/26/2014...	124.4063	123.5000	(5,438)	0	0	0	0	(78,844)	(78,844)	128,325	001.....	1,000
12829999 Total-Long Futures-Hedging Other.....												(8,920,854)	0	0	0	0	36,404,178	36,404,178	921,065	XXX.....	XXX.....
1329999 Total-Long Futures.....												(8,920,854)	0	0	0	0	36,404,178	36,404,178	921,065	XXX.....	XXX.....
Short Futures																					
Hedging Other																					
ADM4.....	404	37,269,000	487616 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/13/2014...	0.8927	0.9225	(84,840)	0	0	0	0	(1,205,940)	(1,205,940)	747,400	001.....	100,000
ADM4.....	16	1,476,000	487617 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/13/2014...	0.8927	0.9225	(3,360)	0	0	0	0	(47,680)	(47,680)	29,600	001.....	100,000
ADM4.....	25	2,306,250	490749 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/28/2014...	0.9204	0.9225	(5,250)	0	0	0	0	(5,250)	(5,250)	46,250	001.....	100,000
BPM4.....	910	94,765,125	487619 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/13/2014...	1.6603	1.6662	(153,563)	0	0	0	0	(335,563)	(335,563)	1,365,000	001.....	62,500
BPM4.....	5	520,688	487926 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/14/2014...	1.6616	1.6662	(844)	0	0	0	0	(1,438)	(1,438)	7,500	001.....	62,500
BPM4.....	8	833,100	487927 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/14/2014...	1.6617	1.6662	(1,350)	0	0	0	0	(2,250)	(2,250)	12,000	001.....	62,500
BPM4.....	8	833,100	487928 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/14/2014...	1.6618	1.6662	(1,350)	0	0	0	0	(2,200)	(2,200)	12,000	001.....	62,500
BPM4.....	6	624,825	487929 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/14/2014...	1.6619	1.6662	(1,013)	0	0	0	0	(1,613)	(1,613)	9,000	001.....	62,500
BPM4.....	4	416,550	487930 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/14/2014...	1.6620	1.6662	(675)	0	0	0	0	(1,050)	(1,050)	6,000	001.....	62,500
BPM4.....	2	208,275	487931 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/14/2014...	1.6621	1.6662	(338)	0	0	0	0	(513)	(513)	3,000	001.....	62,500
BPM4.....	2	208,275	487932 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/14/2014...	1.6622	1.6662	(338)	0	0	0	0	(500)	(500)	3,000	001.....	62,500
ECM4.....	878	151,169,650	487621 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/13/2014...	1.3903	1.3774	(263,400)	0	0	0	0	1,410,288	1,410,288	1,975,500	001.....	125,000
ECM4.....	6	1,033,050	487933 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/14/2014...	1.3902	1.3774	(1,800)	0	0	0	0	9,600	9,600	13,500	001.....	125,000
ECM4.....	32	5,509,600	487934 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/14/2014...	1.3903	1.3774	51,600	0	0	0	0	51,600	51,600	72,000	001.....	125,000
ECM4.....	9	1,549,575	490750 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/28/2014...	1.3754	1.3774	(2,700)	0	0	0	0	(2,250)	(2,250)	20,250	001.....	125,000
ESM4.....	345	32,164,350	487941 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014...	CME.....	03/14/2014...	1,839.8000	1,864.6000	(272,863)	0	0	0	0	(427,800)	(427,800)	1,492,125	001.....	50

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
ESM4.....	820	..76,448,600	488630 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/18/2014...	1,850.7500	1,864.6000	(648,544)	0	0	0	0	(567,850)	(567,850)	3,546,500	001.....	50
ESM4.....	1,058	..98,637,340	488631 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/18/2014...	1,850.7500	1,864.6000	(836,780)	0	0	0	0	(732,665)	(732,665)	4,575,850	001.....	50
ESM4.....	100	..9,323,000	488632 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/18/2014...	1,857.7500	1,864.6000	(79,091)	0	0	0	0	(34,250)	(34,250)	432,500	001.....	50
ESM4.....	416	..38,783,680	488897 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/19/2014...	1,852.0000	1,864.6000	(329,018)	0	0	0	0	(262,080)	(262,080)	1,799,200	001.....	50
ESM4.....	184	..17,154,320	488898 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/19/2014...	1,852.5000	1,864.6000	(145,527)	0	0	0	0	(111,320)	(111,320)	795,800	001.....	50
ESM4.....	1,223	114,020,290	488899 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/19/2014...	1,863.3500	1,864.6000	(967,280)	0	0	0	0	(76,438)	(76,438)	5,289,475	001.....	50
ESM4.....	400	..37,292,000	489681 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/24/2014...	1,849.5000	1,864.6000	(316,363)	0	0	0	0	(302,000)	(302,000)	1,730,000	001.....	50
ESM4.....	700	..65,261,000	490088 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/26/2014...	1,842.5000	1,864.6000	(553,635)	0	0	0	0	(773,500)	(773,500)	3,027,500	001.....	50
ESM4.....	150	..13,984,500	490089 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/26/2014...	1,844.5000	1,864.6000	(118,636)	0	0	0	0	(150,750)	(150,750)	648,750	001.....	50
ESM4.....	4	..372,920	490090 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/26/2014...	1,862.0000	1,864.6000	(3,164)	0	0	0	0	(520)	(520)	17,300	001.....	50
ESM4.....	14	..1,305,220	490091 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/26/2014...	1,862.2500	1,864.6000	(11,073)	0	0	0	0	(1,645)	(1,645)	60,550	001.....	50
ESM4.....	21	..1,957,830	490092 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/26/2014...	1,862.5000	1,864.6000	(16,609)	0	0	0	0	(2,205)	(2,205)	90,825	001.....	50
ESM4.....	25	..2,330,750	490093 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/26/2014...	1,862.7500	1,864.6000	(19,773)	0	0	0	0	(2,313)	(2,313)	108,125	001.....	50
ESM4.....	22	..2,051,060	490094 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/26/2014...	1,863.0000	1,864.6000	(17,400)	0	0	0	0	(1,760)	(1,760)	95,150	001.....	50
ESM4.....	29	..2,703,670	490095 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/26/2014...	1,863.2500	1,864.6000	(22,936)	0	0	0	0	(1,958)	(1,958)	125,425	001.....	50
ESM4.....	11	..1,025,530	490096 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/26/2014...	1,863.5000	1,864.6000	(8,700)	0	0	0	0	(605)	(605)	47,575	001.....	50
FAM4.....	890	122,366,100	487626 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/13/2014...	1,371.1000	1,374.9000	(1,841,336)	0	0	0	0	(338,200)	(338,200)	6,230,000	001.....	100
FAM4.....	1,000	137,490,000	487944 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/14/2014...	1,356.1500	1,374.9000	(2,068,916)	0	0	0	0	(1,875,000)	(1,875,000)	7,000,000	001.....	100
FAM4.....	13	..1,787,370	487945 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/14/2014...	1,364.6000	1,374.9000	(26,896)	0	0	0	0	(13,390)	(13,390)	91,000	001.....	100
FAM4.....	8	..1,099,920	487946 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/14/2014...	1,365.2000	1,374.9000	(16,551)	0	0	0	0	(7,760)	(7,760)	56,000	001.....	100
FAM4.....	1,086	149,314,140	488334 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/17/2014...	1,360.1500	1,374.9000	(2,246,843)	0	0	0	0	(1,601,850)	(1,601,850)	7,602,000	001.....	100
FAM4.....	50	..6,874,500	488335 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/17/2014...	1,369.9000	1,374.9000	(103,446)	0	0	0	0	(25,000)	(25,000)	350,000	001.....	100
FAM4.....	485	..66,682,650	488901 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/19/2014...	1,382.2000	1,374.9000	(1,003,424)	0	0	0	0	354,050	354,050	3,395,000	001.....	100
FAM4.....	600	..82,494,000	488902 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/19/2014...	1,382.3500	1,374.9000	(1,241,350)	0	0	0	0	447,000	447,000	4,200,000	001.....	100
FAM4.....	40	..5,499,600	489307 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/20/2014...	1,374.4000	1,374.9000	(82,757)	0	0	0	0	(2,000)	(2,000)	280,000	001.....	100
FAM4.....	44	..6,049,560	489682 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/24/2014...	1,364.3000	1,374.9000	(91,032)	0	0	0	0	(46,640)	(46,640)	308,000	001.....	100
FAM4.....	31	..4,262,190	489683 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/24/2014...	1,364.4000	1,374.9000	(64,136)	0	0	0	0	(32,550)	(32,550)	217,000	001.....	100
FAM4.....	38	..5,224,620	489684 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/24/2014...	1,364.5000	1,374.9000	(78,619)	0	0	0	0	(39,520)	(39,520)	266,000	001.....	100
FAM4.....	10	..1,374,900	489685 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/24/2014...	1,364.6000	1,374.9000	(20,689)	0	0	0	0	(10,300)	(10,300)	70,000	001.....	100
FAM4.....	6	..824,940	489686 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/24/2014...	1,364.9000	1,374.9000	(12,413)	0	0	0	0	(6,000)	(6,000)	42,000	001.....	100
FAM4.....	10	..1,374,900	489687 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/24/2014...	1,365.2000	1,374.9000	(20,689)	0	0	0	0	(9,700)	(9,700)	70,000	001.....	100
FAM4.....	60	..8,249,400	490097 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/26/2014...	1,350.3000	1,374.9000	(124,135)	0	0	0	0	(147,600)	(147,600)	420,000	001.....	100
FAM4.....	58	..7,974,420	490098 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/26/2014...	1,350.4000	1,374.9000	(119,997)	0	0	0	0	(142,100)	(142,100)	406,000	001.....	100
FAM4.....	7	..962,430	490099 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/26/2014...	1,350.5000	1,374.9000	(14,482)	0	0	0	0	(17,080)	(17,080)	49,000	001.....	100
FAM4.....	5	..687,450	490100 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/26/2014...	1,350.8000	1,374.9000	(10,345)	0	0	0	0	(12,050)	(12,050)	35,000	001.....	100
JYM4.....	23	..2,786,450	487628 JAPANESE YEN CURR FUTURE.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/13/2014...	0.9744	0.9692	14,806	0	0	0	0	14,806	14,806	72,450	001.....	125,000
JYM4.....	817	..98,979,550	487948 JAPANESE YEN CURR FUTURE.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/14/2014...	0.9844	0.9692	398,288	0	0	0	0	1,547,194	1,547,194	2,573,550	001.....	125,000
JYM4.....	3	..363,450	488644 JAPANESE YEN CURR FUTURE.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/18/2014...	0.9854	0.9692	1,463	0	0	0	0	6,075	6,075	9,450	001.....	125,000
JYM4.....	12	..1,453,800	488645 JAPANESE YEN CURR FUTURE.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/18/2014...	0.9855	0.9692	5,850	0	0	0	0	24,450	24,450	37,800	001.....	125,000
JYM4.....	10	..1,211,500	489756 JAPANESE YEN CURR FUTURE.....	VA HEDGE.....	N/A.....	CURRENCY.....	06/16/2014...	CME.....	03/25/2014...	0.9783	0.9692	4,875	0	0	0	0	11,375	11,375	31,500	001.....	125,000
MESM4.....	180	..8,874,900	488647 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/18/2014...	941.2000	986.1000	(57,600)	0	0	0	0	(404,100)	(404,100)	47,160	001.....	50
MESM4.....	4	..197,220	488919 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	927.3000	986.1000	(1,280)	0	0	0	0	(11,760)	(11,760)	1,048	001.....	50
MESM4.....	4	..197,220	488920 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	927.4000	986.1000	(1,280)	0	0	0	0	(11,740)	(11,740)	1,048	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 Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
MESM4.....	13	640,965	488921 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	927.5000	986.1000	(4,160)	0	0	0	0	(38,090)	(38,090)	3,406	001.....	50
MESM4.....	22	1,084,710	488922 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	927.6000	986.1000	(7,040)	0	0	0	0	(64,350)	(64,350)	5,764	001.....	50
MESM4.....	6	295,830	488923 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	927.7000	986.1000	(1,920)	0	0	0	0	(17,520)	(17,520)	1,572	001.....	50
MESM4.....	4	197,220	488924 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	927.8000	986.1000	(1,280)	0	0	0	0	(11,660)	(11,660)	1,048	001.....	50
MESM4.....	1	49,305	488925 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	927.9000	986.1000	(320)	0	0	0	0	(2,910)	(2,910)	262	001.....	50
MESM4.....	6	295,830	488926 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	928.0000	986.1000	(1,920)	0	0	0	0	(17,430)	(17,430)	1,572	001.....	50
MESM4.....	15	739,575	488927 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	928.1000	986.1000	(4,800)	0	0	0	0	(43,500)	(43,500)	3,930	001.....	50
MESM4.....	18	887,490	488928 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	928.2000	986.1000	(5,760)	0	0	0	0	(52,110)	(52,110)	4,716	001.....	50
MESM4.....	1	49,305	488929 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	928.3000	986.1000	(320)	0	0	0	0	(2,890)	(2,890)	262	001.....	50
MESM4.....	3	147,915	488930 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	928.4000	986.1000	(960)	0	0	0	0	(8,655)	(8,655)	786	001.....	50
MESM4.....	3	147,915	488931 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	928.5000	986.1000	(960)	0	0	0	0	(8,640)	(8,640)	786	001.....	50
MESM4.....	4	197,220	488932 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	939.9000	986.1000	(1,280)	0	0	0	0	(9,240)	(9,240)	1,048	001.....	50
MESM4.....	50	2,465,250	488933 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	940.0000	986.1000	(16,000)	0	0	0	0	(115,250)	(115,250)	13,100	001.....	50
MESM4.....	45	2,218,725	488934 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	940.1000	986.1000	(14,400)	0	0	0	0	(103,500)	(103,500)	11,790	001.....	50
MESM4.....	35	1,725,675	488935 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	940.2000	986.1000	(11,200)	0	0	0	0	(80,325)	(80,325)	9,170	001.....	50
MESM4.....	6	295,830	488936 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	940.3000	986.1000	(1,920)	0	0	0	0	(13,740)	(13,740)	1,572	001.....	50
MESM4.....	19	936,795	488937 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	940.4000	986.1000	(6,080)	0	0	0	0	(43,415)	(43,415)	4,978	001.....	50
MESM4.....	106	5,226,330	488938 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	940.5000	986.1000	(33,920)	0	0	0	0	(241,680)	(241,680)	27,772	001.....	50
MESM4.....	4	197,220	488939 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	940.6000	986.1000	(1,280)	0	0	0	0	(9,100)	(9,100)	1,048	001.....	50
MESM4.....	51	2,514,555	488940 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	940.7000	986.1000	(16,320)	0	0	0	0	(115,770)	(115,770)	13,362	001.....	50
MESM4.....	39	1,922,895	488941 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	940.8000	986.1000	(12,480)	0	0	0	0	(88,335)	(88,335)	10,218	001.....	50
MESM4.....	7	345,135	488942 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	940.9000	986.1000	(2,240)	0	0	0	0	(15,820)	(15,820)	1,834	001.....	50
MESM4.....	19	936,795	488943 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	941.0000	986.1000	(6,080)	0	0	0	0	(42,845)	(42,845)	4,978	001.....	50
MESM4.....	42	2,070,810	488944 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	941.1000	986.1000	(13,440)	0	0	0	0	(94,500)	(94,500)	11,004	001.....	50
MESM4.....	21	1,035,405	488945 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	941.2000	986.1000	(6,720)	0	0	0	0	(47,145)	(47,145)	5,502	001.....	50
MESM4.....	2	98,610	488946 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYL.....	03/19/2014...	941.3000	986.1000	(640)	0	0	0	0	(4,480)	(4,480)	524	001.....	50
NQM4.....	40	2,869,000	488948 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/19/2014...	3,694.3500	3,586.2500	(18,600)	0	0	0	0	86,480	86,480	118,000	001.....	20
NQM4.....	250	17,931,250	488949 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/19/2014...	3,694.6500	3,586.2500	(116,250)	0	0	0	0	542,000	542,000	737,500	001.....	20
NQM4.....	217	15,564,325	488950 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/19/2014...	3,694.7500	3,586.2500	(100,905)	0	0	0	0	470,890	470,890	640,150	001.....	20
NQM4.....	13	932,425	490765 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/28/2014...	3,570.2500	3,586.2500	(6,045)	0	0	0	0	(4,160)	(4,160)	38,350	001.....	20
NQM4.....	9	645,525	490766 NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	CME.....	03/28/2014...	3,570.5000	3,586.2500	(4,185)	0	0	0	0	(2,835)	(2,835)	26,550	001.....	20
RTAM4.....	1,450	169,722,500	487653 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/13/2014...	1,187.4500	1,170.5000	(3,656,902)	0	0	0	0	2,457,750	2,457,750	7,395,000	001.....	100
RTAM4.....	2,000	234,100,000	487655 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/13/2014...	1,187.5500	1,170.5000	(5,044,002)	0	0	0	0	3,410,000	3,410,000	10,200,000	001.....	100
RTAM4.....	600	70,230,000	487964 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/14/2014...	1,171.5500	1,170.5000	(1,513,201)	0	0	0	0	63,000	63,000	3,060,000	001.....	100
RTAM4.....	70	8,193,500	487965 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/14/2014...	1,179.4000	1,170.5000	(176,540)	0	0	0	0	62,300	62,300	357,000	001.....	100
RTAM4.....	626	73,273,300	488354 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/17/2014...	1,176.6000	1,170.5000	(1,578,773)	0	0	0	0	381,860	381,860	3,192,600	001.....	100
RTAM4.....	500	58,525,000	488657 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/18/2014...	1,182.1000	1,170.5000	(1,261,001)	0	0	0	0	580,000	580,000	2,550,000	001.....	100
RTAM4.....	7	819,350	488952 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/19/2014...	1,190.9000	1,170.5000	(17,654)	0	0	0	0	14,280	14,280	35,700	001.....	100
RTAM4.....	4	468,200	488953 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/19/2014...	1,191.0000	1,170.5000	(10,088)	0	0	0	0	8,200	8,200	20,400	001.....	100
RTAM4.....	15	1,755,750	488954 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/19/2014...	1,191.1000	1,170.5000	(37,830)	0	0	0	0	30,900	30,900	76,500	001.....	100
RTAM4.....	8	936,400	488955 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/19/2014...	1,191.2000	1,170.5000	(20,176)	0	0	0	0	16,560	16,560	40,800	001.....	100
RTAM4.....	2	234,100	488956 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/19/2014...	1,191.3000	1,170.5000	(5,044)	0	0	0	0	4,160	4,160	10,200	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 Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
RTAM4.....	13	1,521,650	488957 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/19/2014...	1,191.4000	1,170.5000	(32,786)	0	0	0	0	27,170	27,170	66,300	001.....	100
RTAM4.....	23	2,692,150	488958 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/19/2014...	1,191.5000	1,170.5000	(58,006)	0	0	0	0	48,300	48,300	117,300	001.....	100
RTAM4.....	48	5,618,400	488959 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/19/2014...	1,191.6000	1,170.5000	(121,056)	0	0	0	0	101,280	101,280	244,800	001.....	100
RTAM4.....	9	1,053,450	488960 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/19/2014...	1,191.7000	1,170.5000	(22,698)	0	0	0	0	19,080	19,080	45,900	001.....	100
RTAM4.....	6	702,300	488961 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/19/2014...	1,191.8000	1,170.5000	(15,132)	0	0	0	0	12,780	12,780	30,600	001.....	100
RTAM4.....	15	1,755,750	488962 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/19/2014...	1,191.9000	1,170.5000	(37,830)	0	0	0	0	32,100	32,100	76,500	001.....	100
RTAM4.....	334	39,094,700	488963 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/19/2014...	1,198.7000	1,170.5000	(842,348)	0	0	0	0	941,880	941,880	1,703,400	001.....	100
RTAM4.....	634	74,209,700	488964 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/19/2014...	1,199.0000	1,170.5000	(1,598,949)	0	0	0	0	1,806,900	1,806,900	3,233,400	001.....	100
RTAM4.....	11	1,287,550	489541 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/21/2014...	1,186.9000	1,170.5000	(27,742)	0	0	0	0	18,040	18,040	56,100	001.....	100
RTAM4.....	17	1,989,850	489542 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/21/2014...	1,187.0000	1,170.5000	(42,874)	0	0	0	0	28,050	28,050	86,700	001.....	100
RTAM4.....	6	702,300	489543 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/21/2014...	1,187.1000	1,170.5000	(15,132)	0	0	0	0	9,960	9,960	30,600	001.....	100
RTAM4.....	13	1,521,650	489544 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/21/2014...	1,187.2000	1,170.5000	(32,786)	0	0	0	0	21,710	21,710	66,300	001.....	100
RTAM4.....	21	2,458,050	489545 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/21/2014...	1,187.3000	1,170.5000	(52,962)	0	0	0	0	35,280	35,280	107,100	001.....	100
RTAM4.....	14	1,638,700	489546 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/21/2014...	1,187.4000	1,170.5000	(35,308)	0	0	0	0	23,660	23,660	71,400	001.....	100
RTAM4.....	9	1,053,450	489547 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/21/2014...	1,187.5000	1,170.5000	(22,698)	0	0	0	0	15,300	15,300	45,900	001.....	100
RTAM4.....	41	4,799,050	489704 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/24/2014...	1,172.8000	1,170.5000	(103,402)	0	0	0	0	9,430	9,430	209,100	001.....	100
RTAM4.....	37	4,330,850	489705 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/24/2014...	1,172.9000	1,170.5000	(93,314)	0	0	0	0	8,880	8,880	188,700	001.....	100
RTAM4.....	71	8,310,550	489706 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/24/2014...	1,173.0000	1,170.5000	(179,062)	0	0	0	0	17,750	17,750	362,100	001.....	100
RTAM4.....	26	3,043,300	489707 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/24/2014...	1,173.1000	1,170.5000	(65,572)	0	0	0	0	6,760	6,760	132,600	001.....	100
RTAM4.....	11	1,287,550	489708 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/24/2014...	1,173.2000	1,170.5000	(27,742)	0	0	0	0	2,970	2,970	56,100	001.....	100
RTAM4.....	51	5,969,550	490103 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/26/2014...	1,150.2000	1,170.5000	(128,622)	0	0	0	0	(103,530)	(103,530)	260,100	001.....	100
RTAM4.....	86	10,066,300	490104 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/26/2014...	1,150.3000	1,170.5000	(216,892)	0	0	0	0	(173,720)	(173,720)	438,600	001.....	100
RTAM4.....	61	7,140,050	490105 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/26/2014...	1,150.4000	1,170.5000	(153,842)	0	0	0	0	(122,610)	(122,610)	311,100	001.....	100
RTAM4.....	2	234,100	490106 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	NYF.....	03/26/2014...	1,150.5000	1,170.5000	(5,044)	0	0	0	0	(4,000)	(4,000)	10,200	001.....	100
SPM4.....	350	163,152,500	487657 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/19/2014...	CME.....	03/13/2014...	1,860.7000	1,864.6000	(1,242,500)	0	0	0	0	(341,250)	(341,250)	7,568,750	001.....	250
SPM4.....	300	139,845,000	487658 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/19/2014...	CME.....	03/13/2014...	1,860.7500	1,864.6000	(1,065,000)	0	0	0	0	(288,750)	(288,750)	6,487,500	001.....	250
SPM4.....	450	209,767,500	487967 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/19/2014...	CME.....	03/14/2014...	1,839.7500	1,864.6000	(1,597,500)	0	0	0	0	(2,795,625)	(2,795,625)	9,731,250	001.....	250
SPM4.....	450	209,767,500	487969 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/19/2014...	CME.....	03/14/2014...	1,839.8000	1,864.6000	(1,597,500)	0	0	0	0	(2,790,000)	(2,790,000)	9,731,250	001.....	250
SPM4.....	225	104,883,750	488356 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/19/2014...	CME.....	03/17/2014...	1,832.8500	1,864.6000	(798,750)	0	0	0	0	(1,785,938)	(1,785,938)	4,865,625	001.....	250
SPM4.....	675	314,651,250	488357 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/19/2014...	CME.....	03/17/2014...	1,832.9000	1,864.6000	(2,396,250)	0	0	0	0	(5,349,375)	(5,349,375)	14,596,875	001.....	250
SPM4.....	660	307,659,000	488665 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/19/2014...	CME.....	03/18/2014...	1,850.7000	1,864.6000	(2,343,000)	0	0	0	0	(2,293,500)	(2,293,500)	14,272,500	001.....	250
SPM4.....	210	97,891,500	488666 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/19/2014...	CME.....	03/18/2014...	1,850.7500	1,864.6000	(745,500)	0	0	0	0	(727,125)	(727,125)	4,541,250	001.....	250
SPM4.....	397	185,061,550	488966 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/19/2014...	CME.....	03/19/2014...	1,863.5500	1,864.6000	(1,409,350)	0	0	0	0	(104,213)	(104,213)	8,585,125	001.....	250
SPM4.....	700	326,305,000	488967 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/19/2014...	CME.....	03/19/2014...	1,863.7500	1,864.6000	(2,485,000)	0	0	0	0	(148,750)	(148,750)	15,137,500	001.....	250
TPM4.....	868	101,177,624	487256 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/12/2014...	OSE.....	03/11/2014...	1,223.2000	1,203.0000	(1,230,444)	0	0	0	0	1,698,909	1,698,909	3,910,856	001.....	97
TPM4.....	25	2,914,102	489779 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/12/2014...	OSE.....	03/25/2014...	1,147.5000	1,203.0000	(35,439)	0	0	0	0	(134,441)	(134,441)	112,640	001.....	97
VGM4.....	99	4,228,928	489234 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	EUX.....	03/19/2014...	3,015.0000	3,100.0000	5,146	0	0	0	0	(115,954)	(115,954)	317,170	001.....	14
VGM4.....	1,316	56,214,844	489321 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	EUX.....	03/20/2014...	2,981.0000	3,100.0000	68,404	0	0	0	0	(2,157,925)	(2,157,925)	4,216,113	001.....	14
VGM4.....	2,194	93,719,885	489323 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	EUX.....	03/20/2014...	2,983.0000	3,100.0000	114,041	0	0	0	0	(3,537,170)	(3,537,170)	7,028,991	001.....	14
VGM4.....	25	1,067,911	490521 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	EUX.....	03/27/2014...	3,054.0000	3,100.0000	1,299	0	0	0	0	(15,846)	(15,846)	80,093	001.....	14
VGM4.....	225	9,611,201	490522 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/20/2014...	EUX.....	03/27/2014...	3,055.0000	3,100.0000	11,695	0	0	0	0	(139,517)	(139,517)	720,840	001.....	14
XPM4.....	316	39,507,338	488362 SPI 200 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX	06/19/2014...	SFE.....	03/18/2014...	5,344.0000	5,393.0000	(271,350)	0	0	0	0	(358,958)	(358,958)	1,611,647	001.....	23

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
XPM4.....	12	1,500,279	489784 SPI 200 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/19/2014.....	SFE.....	03/25/2014.....	5,314.0000	5,393.0000	(10,304)	0	0	0	0	(21,977)	(21,977)	61,202	001.....	23
XPM4.....	3	375,070	489785 SPI 200 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/19/2014.....	SFE.....	03/25/2014.....	5,315.0000	5,393.0000	(2,576)	0	0	0	0	(5,425)	(5,425)	15,300	001.....	23
Z M4.....	823	89,807,964	488973 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	LIF.....	03/19/2014.....	6,528.0000	6,543.5000	157,081	0	0	0	0	(212,734)	(212,734)	4,117,428	001.....	17
Z M4.....	111	12,112,617	488974 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	LIF.....	03/19/2014.....	6,528.5000	6,543.5000	21,186	0	0	0	0	(27,766)	(27,766)	555,327	001.....	17
ESM4.....	16	1,491,680	489302 S&P 500 EMINI FUT.....	Life HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	CME.....	03/20/2014.....	1,852.0000	1,864.6000	(11,360)	0	0	0	0	(10,080)	(10,080)	69,200	003.....	50
RTAM4.....	1	117,050	489304 ICE MINI RUSSELL FUT.....	Life HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYF.....	03/20/2014.....	1,191.5000	1,170.5000	(2,350)	0	0	0	0	2,100	2,100	5,100	003.....	100
RTAM4.....	44	5,150,200	489305 ICE MINI RUSSELL FUT.....	Life HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYF.....	03/20/2014.....	1,191.7000	1,170.5000	(103,400)	0	0	0	0	93,280	93,280	224,400	003.....	100
ESM4.....	9	839,070	487975 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	CME.....	03/14/2014.....	1,835.2500	1,864.6000	(6,390)	0	0	0	0	(13,208)	(13,208)	38,925	001.....	50
ESM4.....	66	6,153,180	488669 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	CME.....	03/18/2014.....	1,850.7500	1,865.0000	(46,860)	0	0	0	0	(45,705)	(45,705)	285,450	001.....	50
MFSM4.....	11	1,042,250	487976 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/14/2014.....	1,831.0000	1,895.0000	(5,720)	0	0	0	0	(35,200)	(35,200)	55,330	001.....	50
MFSM4.....	96	9,096,000	488367 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/17/2014.....	1,859.6000	1,895.0000	(49,920)	0	0	0	0	(169,920)	(169,920)	482,880	001.....	50
MFSM4.....	2	189,500	488368 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/17/2014.....	1,859.8000	1,895.0000	(1,040)	0	0	0	0	(3,520)	(3,520)	10,060	001.....	50
MFSM4.....	1	94,750	488369 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/17/2014.....	1,860.0000	1,895.0000	(520)	0	0	0	0	(1,750)	(1,750)	5,030	001.....	50
MFSM4.....	1	94,750	488370 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/17/2014.....	1,860.1000	1,895.0000	(520)	0	0	0	0	(1,745)	(1,745)	5,030	001.....	50
MFSM4.....	23	2,179,250	488979 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/19/2014.....	1,861.7000	1,895.0000	(11,960)	0	0	0	0	(38,295)	(38,295)	115,690	001.....	50
MFSM4.....	1	94,750	488980 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/19/2014.....	1,862.8000	1,895.0000	(520)	0	0	0	0	(1,610)	(1,610)	5,030	001.....	50
MFSM4.....	66	6,253,500	488981 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/19/2014.....	1,863.4000	1,895.0000	(34,320)	0	0	0	0	(104,280)	(104,280)	331,980	001.....	50
MFSM4.....	50	4,737,500	488982 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/19/2014.....	1,864.3000	1,895.0000	(26,000)	0	0	0	0	(76,750)	(76,750)	251,500	001.....	50
MFSM4.....	1	94,750	488983 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/19/2014.....	1,865.2000	1,895.0000	(520)	0	0	0	0	(1,490)	(1,490)	5,030	001.....	50
RTAM4.....	3	351,150	487977 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYF.....	03/14/2014.....	1,173.6000	1,170.5000	(7,050)	0	0	0	0	930	930	15,300	001.....	100
RTAM4.....	138	16,152,900	488671 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYF.....	03/18/2014.....	1,182.0500	1,170.5000	(324,300)	0	0	0	0	159,390	159,390	703,800	001.....	100
SPM4.....	100	46,615,000	488673 S&P 500 FUTURE.....	VA HEDGE.....	N/A.....	EQUITY/INDEX.....	06/19/2014.....	CME.....	03/18/2014.....	1,850.7000	1,864.6000	(355,000)	0	0	0	0	(347,500)	(347,500)	2,162,500	001.....	250
FAM4.....	28	3,849,720	487980 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	CME.....	03/14/2014.....	1,356.0500	1,374.9000	(56,000)	0	0	0	0	(52,780)	(52,780)	196,000	006.....	100
MESM4.....	78	3,845,790	487989 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/14/2014.....	924.7000	986.1000	(24,960)	0	0	0	0	(239,460)	(239,460)	204,360	006.....	50
MESM4.....	20	986,100	487990 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/14/2014.....	925.0000	986.1000	(6,400)	0	0	0	0	(61,100)	(61,100)	52,400	006.....	50
MESM4.....	5	246,525	487991 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/14/2014.....	926.0000	986.1000	(1,600)	0	0	0	0	(15,025)	(15,025)	13,100	006.....	50
MESM4.....	7	345,135	487992 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/14/2014.....	926.1000	986.1000	(2,240)	0	0	0	0	(21,000)	(21,000)	18,340	006.....	50
MESM4.....	5	246,525	487993 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/14/2014.....	926.2000	986.1000	(1,600)	0	0	0	0	(14,975)	(14,975)	13,100	006.....	50
MESM4.....	5	246,525	487994 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/14/2014.....	926.3000	986.1000	(1,600)	0	0	0	0	(14,950)	(14,950)	13,100	006.....	50
MESM4.....	3	147,915	487995 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/14/2014.....	926.4000	986.1000	(960)	0	0	0	0	(8,955)	(8,955)	7,860	006.....	50
MESM4.....	5	246,525	487996 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/14/2014.....	926.5000	986.1000	(1,600)	0	0	0	0	(14,900)	(14,900)	13,100	006.....	50
MESM4.....	83	4,092,315	488372 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	EQUITY/INDEX.....	06/20/2014.....	NYL.....	03/17/2014.....	933.3000	986.1000	(26,560)	0	0	0	0	(219,120)	(219,120)	217,460	006.....	50
SPM4.....	40	18,646,000	487998 S&P 500 FUTURE.....	Surplus.....	N/A.....	EQUITY/INDEX.....	06/19/2014.....	CME.....	03/14/2014.....	1,839.7500	1,864.6000	(142,000)	0	0	0	0	(248,500)	(248,500)	865,000	006.....	250
SPM4.....	1	466,150	490137 S&P 500 FUTURE.....	Surplus.....	N/A.....	EQUITY/INDEX.....	06/19/2014.....	CME.....	03/26/2014.....	1,851.3000	1,864.6000	(3,550)	0	0	0	0	(3,325)	(3,325)	21,625	001.....	250
FVM4.....	412	49,008,688	482838 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014.....	CBT.....	02/24/2014.....	119.5234	118.9531	(25,533)	0	0	0	0	234,968	234,968	84,797	001.....	1,000
FVM4.....	1,289	153,330,578	482839 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014.....	CBT.....	02/24/2014.....	119.5313	118.9531	(79,884)	0	0	0	0	745,197	745,197	265,299	001.....	1,000
FVM4.....	1,358	161,538,344	482840 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014.....	CBT.....	02/24/2014.....	119.5313	118.9531	(84,160)	0	0	0	0	785,087	785,087	279,500	001.....	1,000
FVM4.....	742	88,263,219	483414 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014.....	CBT.....	02/25/2014.....	119.5234	118.9531	(45,984)	0	0	0	0	423,170	423,170	152,717	001.....	1,000
FVM4.....	1,534	182,474,094	483415 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014.....	CBT.....	02/25/2014.....	119.5313	118.9531	(95,067)	0	0	0	0	886,836	886,836	315,724	001.....	1,000
FVM4.....	3	356,859	483416 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014.....	CBT.....	02/25/2014.....	119.5391	118.9531	(186)	0	0	0	0	1,758	1,758	617	001.....	1,000
FVM4.....	75	8,921,484	483417 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014.....	CBT.....	02/25/2014.....	119.5547	118.9531	(4,648)	0	0	0	0	45,117	45,117	15,436	001.....	1,000
FVM4.....	6	713,719	483418 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014.....	CBT.....	02/25/2014.....	119.5625	118.9531	(372)	0	0	0	0	3,656	3,656	1,235	001.....	1,000

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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
FVM4.....	45	5,352,891	483419 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.5703	118.9531	(2,789)	0	0	0	0	27,773	27,773	9,262	001.....	1,000
FVM4.....	5	594,766	483420 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.5781	118.9531	(310)	0	0	0	0	3,125	3,125	1,029	001.....	1,000
FVM4.....	4	475,813	483421 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.5859	118.9531	(248)	0	0	0	0	2,531	2,531	823	001.....	1,000
FVM4.....	2	237,906	483422 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.5938	118.9531	(124)	0	0	0	0	1,281	1,281	412	001.....	1,000
FVM4.....	5	594,766	483423 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.6016	118.9531	(310)	0	0	0	0	3,242	3,242	1,029	001.....	1,000
FVM4.....	90	10,705,781	483424 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.6094	118.9531	(5,578)	0	0	0	0	59,063	59,063	18,524	001.....	1,000
FVM4.....	577	68,635,953	483425 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.6172	118.9531	(35,759)	0	0	0	0	383,163	383,163	118,757	001.....	1,000
FVM4.....	179	21,292,609	483426 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.6250	118.9531	(11,093)	0	0	0	0	120,265	120,265	36,841	001.....	1,000
FVM4.....	7	832,672	483427 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.6328	118.9531	(434)	0	0	0	0	4,758	4,758	1,441	001.....	1,000
FVM4.....	4	475,813	483428 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.6406	118.9531	(248)	0	0	0	0	2,750	2,750	823	001.....	1,000
FVM4.....	6	713,719	483429 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.6484	118.9531	(372)	0	0	0	0	4,172	4,172	1,235	001.....	1,000
FVM4.....	2	237,906	483430 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.6563	118.9531	(124)	0	0	0	0	1,406	1,406	412	001.....	1,000
FVM4.....	8	951,625	483431 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.6719	118.9531	(496)	0	0	0	0	5,750	5,750	1,647	001.....	1,000
FVM4.....	13	1,546,391	483432 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.6797	118.9531	(806)	0	0	0	0	9,445	9,445	2,676	001.....	1,000
FVM4.....	16	1,903,250	483433 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.6875	118.9531	(992)	0	0	0	0	11,750	11,750	3,293	001.....	1,000
FVM4.....	7	832,672	483434 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.6953	118.9531	(434)	0	0	0	0	5,195	5,195	1,441	001.....	1,000
FVM4.....	217	25,812,828	483435 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.7031	118.9531	(13,448)	0	0	0	0	162,750	162,750	44,662	001.....	1,000
FVM4.....	16	1,903,250	483436 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.7109	118.9531	(992)	0	0	0	0	12,125	12,125	3,293	001.....	1,000
FVM4.....	46	5,471,844	483437 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.7188	118.9531	(2,851)	0	0	0	0	35,219	35,219	9,468	001.....	1,000
FVM4.....	234	27,835,031	483438 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.7266	118.9531	(14,502)	0	0	0	0	180,983	180,983	48,161	001.....	1,000
FVM4.....	157	18,675,641	483439 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.7344	118.9531	(9,730)	0	0	0	0	122,656	122,656	32,313	001.....	1,000
FVM4.....	74	8,802,531	483440 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.7422	118.9531	(4,586)	0	0	0	0	58,390	58,390	15,231	001.....	1,000
FVM4.....	12	1,427,438	483441 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.7500	118.9531	(744)	0	0	0	0	9,562	9,562	2,470	001.....	1,000
FVM4.....	9	1,070,578	483442 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.7578	118.9531	(558)	0	0	0	0	7,242	7,242	1,852	001.....	1,000
FVM4.....	2	237,906	483443 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	119.7656	118.9531	(124)	0	0	0	0	1,625	1,625	412	001.....	1,000
FVM4.....	8	951,625	483858 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.6328	118.9531	(496)	0	0	0	0	5,437	5,437	1,647	001.....	1,000
FVM4.....	4	475,813	483859 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.6406	118.9531	(248)	0	0	0	0	2,750	2,750	823	001.....	1,000
FVM4.....	10	1,189,531	483860 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.6484	118.9531	(620)	0	0	0	0	6,953	6,953	2,058	001.....	1,000
FVM4.....	5	594,766	483861 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.6563	118.9531	(310)	0	0	0	0	3,516	3,516	1,029	001.....	1,000
FVM4.....	12	1,427,438	483862 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.6641	118.9531	(744)	0	0	0	0	8,531	8,531	2,470	001.....	1,000
FVM4.....	2	237,906	483863 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.6719	118.9531	(124)	0	0	0	0	1,438	1,438	412	001.....	1,000
FVM4.....	1	118,953	483864 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.6875	118.9531	(62)	0	0	0	0	734	734	206	001.....	1,000
FVM4.....	16	1,903,250	483866 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.6953	118.9531	(992)	0	0	0	0	11,875	11,875	3,293	001.....	1,000
FVM4.....	62	7,375,094	483867 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.7031	118.9531	(3,842)	0	0	0	0	46,500	46,500	12,761	001.....	1,000
FVM4.....	135	16,058,672	483868 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.7109	118.9531	(8,366)	0	0	0	0	102,304	102,304	27,785	001.....	1,000
FVM4.....	171	20,340,984	483869 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.7188	118.9531	(10,597)	0	0	0	0	130,921	130,921	35,195	001.....	1,000
FVM4.....	75	8,921,484	483870 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.7266	118.9531	(4,648)	0	0	0	0	58,007	58,007	15,436	001.....	1,000
FVM4.....	17	2,022,203	483871 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.7344	118.9531	(1,054)	0	0	0	0	13,281	13,281	3,499	001.....	1,000
FVM4.....	50	5,947,656	483872 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.7422	118.9531	(3,099)	0	0	0	0	39,453	39,453	10,291	001.....	1,000
FVM4.....	48	5,709,750	483873 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.7500	118.9531	(2,975)	0	0	0	0	38,250	38,250	9,879	001.....	1,000
FVM4.....	122	14,512,281	483874 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.7578	118.9531	(7,561)	0	0	0	0	98,171	98,171	25,110	001.....	1,000
FVM4.....	59	7,018,234	483875 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.7656	118.9531	(3,656)	0	0	0	0	47,938	47,938	12,143	001.....	1,000

QE07.10

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.11

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 Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FVM4.....	18	2,141,156	483876 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.7734	118.9531	(1,116)	0	0	0	0	14,766	14,766	3,705	001.....	1,000
FVM4.....	26	3,092,781	483877 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.7813	118.9531	(1,611)	0	0	0	0	21,531	21,531	5,351	001.....	1,000
FVM4.....	1,583	188,302,797	483878 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.7891	118.9531	(98,104)	0	0	0	0	1,323,277	1,323,277	325,809	001.....	1,000
FVM4.....	740	88,025,313	483879 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.7969	118.9531	(45,860)	0	0	0	0	624,375	624,375	152,305	001.....	1,000
FVM4.....	40	4,758,125	483880 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.8047	118.9531	(2,479)	0	0	0	0	34,062	34,062	8,233	001.....	1,000
FVM4.....	5,694	677,319,094	483881 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.8750	118.9531	(352,876)	0	0	0	0	5,249,128	5,249,128	1,171,926	001.....	1,000
FVM4.....	6	713,719	483882 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.8828	118.9531	(372)	0	0	0	0	5,578	5,578	1,235	001.....	1,000
FVM4.....	2	237,906	483883 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	119.8906	118.9531	(124)	0	0	0	0	1,875	1,875	412	001.....	1,000
FVM4.....	1	118,953	484524 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/27/2014...	119.8984	118.9531	(62)	0	0	0	0	945	945	206	001.....	1,000
FVM4.....	12	1,427,438	484525 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/27/2014...	119.9063	118.9531	(744)	0	0	0	0	11,437	11,437	2,470	001.....	1,000
FVM4.....	7	832,672	484526 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/27/2014...	119.9141	118.9531	(434)	0	0	0	0	6,727	6,727	1,441	001.....	1,000
FVM4.....	57	6,780,328	484527 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/27/2014...	119.9219	118.9531	(3,532)	0	0	0	0	55,219	55,219	11,732	001.....	1,000
FVM4.....	182	21,649,469	484528 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/27/2014...	119.9297	118.9531	(11,279)	0	0	0	0	177,734	177,734	37,459	001.....	1,000
FVM4.....	815	96,946,797	484529 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/27/2014...	119.9375	118.9531	(50,508)	0	0	0	0	802,262	802,262	167,741	001.....	1,000
FVM4.....	1,492	177,478,063	484530 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/27/2014...	119.9453	118.9531	(92,464)	0	0	0	0	1,480,333	1,480,333	307,080	001.....	1,000
FVM4.....	5,295	629,856,797	484531 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/27/2014...	119.9531	118.9531	(328,149)	0	0	0	0	5,295,000	5,295,000	1,089,805	001.....	1,000
FVM4.....	5,344	635,685,500	484532 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/27/2014...	119.9609	118.9531	(331,185)	0	0	0	0	5,385,737	5,385,737	1,099,890	001.....	1,000
FVM4.....	835	99,325,859	484533 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/27/2014...	119.9688	118.9531	(51,748)	0	0	0	0	848,043	848,043	171,858	001.....	1,000
FVM4.....	308	36,637,563	484534 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/27/2014...	119.9766	118.9531	(19,088)	0	0	0	0	315,216	315,216	63,392	001.....	1,000
FVM4.....	587	69,825,484	484535 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/27/2014...	119.9844	118.9531	(36,378)	0	0	0	0	605,344	605,344	120,815	001.....	1,000
FVM4.....	55	6,542,422	484536 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/27/2014...	119.9822	118.9531	(3,409)	0	0	0	0	57,148	57,148	11,320	001.....	1,000
FVM4.....	2	237,906	484537 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/27/2014...	120.0000	118.9531	(124)	0	0	0	0	2,094	2,094	412	001.....	1,000
FVM4.....	350	41,633,594	486900 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/07/2014...	119.2188	118.9531	(21,691)	0	0	0	0	92,967	92,967	72,036	001.....	1,000
FVM4.....	200	23,790,625	488643 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/18/2014...	119.7344	118.9531	(12,395)	0	0	0	0	156,250	156,250	41,164	001.....	1,000
FVM4.....	1,300	154,639,063	489308 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/20/2014...	118.8672	118.9531	(80,565)	0	0	0	0	(111,722)	(111,722)	267,563	001.....	1,000
FVM4.....	1,500	178,429,688	489513 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/21/2014...	118.8281	118.9531	(92,960)	0	0	0	0	(187,500)	(187,500)	308,727	001.....	1,000
FVM4.....	300	35,685,938	491289 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/31/2014...	118.9531	118.9531	(18,592)	0	0	0	0	0	0	61,745	001.....	1,000
TUM4.....	712	156,328,500	483461 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	109.9219	109.7813	(66,750)	0	0	0	0	200,250	200,250	0	001.....	2,000
TUM4.....	513	112,635,563	483462 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	109.9297	109.7813	(48,094)	0	0	0	0	152,299	152,299	0	001.....	2,000
TUM4.....	1,751	384,453,938	483463 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	109.9375	109.7813	(164,156)	0	0	0	0	547,188	547,188	0	001.....	2,000
TUM4.....	1,021	224,173,313	483464 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/25/2014...	109.9453	109.7813	(95,719)	0	0	0	0	335,021	335,021	0	001.....	2,000
TUM4.....	10	2,195,625	483905 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	109.9297	109.7813	(938)	0	0	0	0	2,969	2,969	0	001.....	2,000
TUM4.....	52	11,417,250	483906 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	109.9375	109.7813	(4,875)	0	0	0	0	16,250	16,250	0	001.....	2,000
TUM4.....	426	93,533,625	483907 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	109.9453	109.7813	(39,938)	0	0	0	0	139,783	139,783	0	001.....	2,000
TUM4.....	1,825	400,701,563	483908 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/26/2014...	109.9531	109.7813	(171,094)	0	0	0	0	627,344	627,344	0	001.....	2,000
TUM4.....	4	878,250	484543 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/27/2014...	109.9453	109.7813	(375)	0	0	0	0	1,313	1,313	0	001.....	2,000
TUM4.....	133	29,201,813	484544 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/27/2014...	109.9531	109.7813	(12,469)	0	0	0	0	45,719	45,719	0	001.....	2,000
TUM4.....	42	9,221,625	484545 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/27/2014...	109.9609	109.7813	(3,938)	0	0	0	0	15,094	15,094	0	001.....	2,000
TUM4.....	2	439,125	484546 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/27/2014...	109.9688	109.7813	(188)	0	0	0	0	750	750	0	001.....	2,000
TUM4.....	9	1,976,063	484926 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/28/2014...	109.9297	109.7813	(844)	0	0	0	0	2,672	2,672	0	001.....	2,000
TUM4.....	288	63,234,000	484927 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/28/2014...	109.9375	109.7813	(27,000)	0	0	0	0	90,000	90,000	0	001.....	2,000
TUM4.....	13	2,854,313	484928 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/28/2014...	109.9453	109.7813	(1,219)	0	0	0	0	4,266	4,266	0	001.....	2,000
TUM4.....	50	10,978,125	484929 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	02/28/2014...	109.9531	109.7813	(4,688)	0	0	0	0	17,188	17,188	0	001.....	2,000

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
TUM4.....	470	103,194,375	486131 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/03/2014...	109.9688	109.7813	(44,063)	0	0	0	0	176,250	176,250	0	001.....	2,000
TUM4.....	480	105,390,000	486132 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/03/2014...	109.9766	109.7813	(45,000)	0	0	0	0	187,502	187,502	0	001.....	2,000
TUM4.....	4	878,250	486133 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/03/2014...	109.9844	109.7813	(375)	0	0	0	0	1,625	1,625	0	001.....	2,000
TUM4.....	16	3,513,000	486134 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/03/2014...	109.9922	109.7813	(1,500)	0	0	0	0	6,750	6,750	0	001.....	2,000
TUM4.....	4	878,250	486135 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/03/2014...	110.0000	109.7813	(375)	0	0	0	0	1,750	1,750	0	001.....	2,000
TUM4.....	8	1,756,500	486136 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/03/2014...	110.0078	109.7813	(750)	0	0	0	0	3,625	3,625	0	001.....	2,000
TUM4.....	80	17,565,000	486137 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/03/2014...	110.0234	109.7813	(7,500)	0	0	0	0	38,750	38,750	0	001.....	2,000
TUM4.....	888	194,971,500	486431 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/04/2014...	109.9297	109.7813	(83,250)	0	0	0	0	263,629	263,629	0	001.....	2,000
TUM4.....	899	197,386,688	486768 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/06/2014...	109.8828	109.7813	(84,281)	0	0	0	0	182,614	182,614	0	001.....	2,000
TUM4.....	1	219,563	486769 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/06/2014...	109.8906	109.7813	(94)	0	0	0	0	219	219	0	001.....	2,000
TUM4.....	450	98,803,125	487435 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/12/2014...	109.8438	109.7813	(42,188)	0	0	0	0	56,250	56,250	0	001.....	2,000
TUM4.....	1,400	307,387,500	489317 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/20/2014...	109.7031	109.7813	(131,250)	0	0	0	0	(218,750)	(218,750)	0	001.....	2,000
TUM4.....	1,300	285,431,250	489780 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/25/2014...	109.6719	109.7813	(121,875)	0	0	0	0	(284,375)	(284,375)	0	001.....	2,000
TUM4.....	295	64,770,938	490124 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/26/2014...	109.7500	109.7813	(27,656)	0	0	0	0	(18,438)	(18,438)	0	001.....	2,000
TUM4.....	5	1,097,813	490126 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/26/2014...	109.7578	109.7813	(469)	0	0	0	0	(234)	(234)	0	001.....	2,000
TUM4.....	1,300	285,431,250	490767 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/30/2014...	CBT.....	03/28/2014...	109.7188	109.7813	(121,875)	0	0	0	0	(162,500)	(162,500)	0	001.....	2,000
TYM4.....	431	53,228,500	483482 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	123.5000	123.5000	26,938	0	0	0	0	323,250	323,250	4,274,210	001.....	1,000
TYM4.....	20	2,470,000	483483 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	124.2656	123.5000	1,250	0	0	0	0	15,313	15,313	198,339	001.....	1,000
TYM4.....	1	123,500	483484 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/25/2014...	124.2813	123.5000	63	0	0	0	0	781	781	9,917	001.....	1,000
TYM4.....	651	80,398,500	484548 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	124.7500	123.5000	40,688	0	0	0	0	813,750	813,750	6,455,941	001.....	1,000
TYM4.....	1,305	161,167,500	484549 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/27/2014...	124.7578	123.5000	81,563	0	0	0	0	1,641,442	1,641,442	12,941,634	001.....	1,000
TYM4.....	4	494,000	484938 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/28/2014...	124.3750	123.5000	250	0	0	0	0	3,500	3,500	39,668	001.....	1,000
TYM4.....	47	5,804,500	484939 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/28/2014...	124.3906	123.5000	2,938	0	0	0	0	41,860	41,860	466,097	001.....	1,000
TYM4.....	13	1,605,500	484940 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/28/2014...	124.4375	123.5000	813	0	0	0	0	12,188	12,188	128,920	001.....	1,000
TYM4.....	3	370,500	484941 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/28/2014...	124.5156	123.5000	188	0	0	0	0	3,047	3,047	29,751	001.....	1,000
TYM4.....	1	123,500	484942 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/28/2014...	124.5313	123.5000	63	0	0	0	0	1,031	1,031	9,917	001.....	1,000
TYM4.....	6	741,000	484943 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/28/2014...	124.5469	123.5000	375	0	0	0	0	6,281	6,281	59,502	001.....	1,000
TYM4.....	6	741,000	484944 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/28/2014...	124.5781	123.5000	375	0	0	0	0	6,469	6,469	59,502	001.....	1,000
TYM4.....	3	370,500	484945 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	02/28/2014...	124.6250	123.5000	188	0	0	0	0	3,375	3,375	29,751	001.....	1,000
TYM4.....	1	123,500	486168 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	124.7344	123.5000	63	0	0	0	0	1,234	1,234	9,917	001.....	1,000
TYM4.....	1	123,500	486169 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	124.7734	123.5000	63	0	0	0	0	1,273	1,273	9,917	001.....	1,000
TYM4.....	59	7,286,500	486170 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	124.7813	123.5000	3,688	0	0	0	0	75,594	75,594	585,101	001.....	1,000
TYM4.....	2	247,000	486171 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	124.7969	123.5000	125	0	0	0	0	2,594	2,594	19,834	001.....	1,000
TYM4.....	488	60,268,000	486172 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	124.8281	123.5000	30,500	0	0	0	0	648,127	648,127	4,839,477	001.....	1,000
TYM4.....	2	247,000	486173 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	124.8516	123.5000	125	0	0	0	0	2,703	2,703	19,834	001.....	1,000
TYM4.....	2	247,000	486174 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	124.8672	123.5000	125	0	0	0	0	2,734	2,734	19,834	001.....	1,000
TYM4.....	7	864,500	486175 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	124.8828	123.5000	438	0	0	0	0	9,680	9,680	69,419	001.....	1,000
TYM4.....	1	123,500	486176 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	124.8906	123.5000	63	0	0	0	0	1,391	1,391	9,917	001.....	1,000
TYM4.....	2	247,000	486177 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	124.9141	123.5000	125	0	0	0	0	2,828	2,828	19,834	001.....	1,000
TYM4.....	2	247,000	486178 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	124.9297	123.5000	125	0	0	0	0	2,859	2,859	19,834	001.....	1,000
TYM4.....	42	5,187,000	486179 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	124.9375	123.5000	2,625	0	0	0	0	60,375	60,375	416,512	001.....	1,000
TYM4.....	18	2,223,000	486180 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	124.9531	123.5000	1,125	0	0	0	0	26,156	26,156	178,505	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
TYM4.....	1	123,500	486181 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	124.9609	123.5000	63	0	0	0	0	1,461	1,461	9,917	001.....	1,000
TYM4.....	28	3,458,000	486182 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	124.9688	123.5000	1,750	0	0	0	0	41,125	41,125	277,675	001.....	1,000
TYM4.....	15	1,852,500	486183 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	124.9844	123.5000	938	0	0	0	0	22,266	22,266	148,754	001.....	1,000
TYM4.....	2	247,000	486184 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	124.9922	123.5000	125	0	0	0	0	2,984	2,984	19,834	001.....	1,000
TYM4.....	140	17,290,000	486185 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	125.0000	123.5000	8,750	0	0	0	0	210,000	210,000	1,388,375	001.....	1,000
TYM4.....	4	494,000	486186 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	125.0156	123.5000	250	0	0	0	0	6,063	6,063	39,668	001.....	1,000
TYM4.....	89	10,991,500	486187 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	125.0234	123.5000	5,563	0	0	0	0	135,586	135,586	882,610	001.....	1,000
TYM4.....	6	741,000	486188 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	125.0313	123.5000	375	0	0	0	0	9,188	9,188	59,502	001.....	1,000
TYM4.....	30	3,705,000	486189 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	125.0469	123.5000	1,875	0	0	0	0	46,406	46,406	297,509	001.....	1,000
TYM4.....	15	1,852,500	486190 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	125.0547	123.5000	938	0	0	0	0	23,320	23,320	148,754	001.....	1,000
TYM4.....	1	123,500	486191 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	125.0625	123.5000	63	0	0	0	0	1,563	1,563	9,917	001.....	1,000
TYM4.....	8	988,000	486192 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	125.0781	123.5000	500	0	0	0	0	12,625	12,625	79,336	001.....	1,000
TYM4.....	1	123,500	486193 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	125.1094	123.5000	63	0	0	0	0	1,609	1,609	9,917	001.....	1,000
TYM4.....	2	247,000	486194 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/03/2014...	125.1797	123.5000	125	0	0	0	0	3,359	3,359	19,834	001.....	1,000
TYM4.....	200	24,700,000	487257 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/11/2014...	123.7813	123.5000	12,500	0	0	0	0	56,250	56,250	1,983,392	001.....	1,000
TYM4.....	800	98,800,000	489709 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest Rate.....	06/19/2014...	CBT.....	03/24/2014...	123.4219	123.5000	50,000	0	0	0	0	(62,496)	(62,496)	7,933,569	001.....	1,000
13429999. Total-Short Futures-Hedging Other.....												..(52,731,961)	0	0	0	0	14,415,139	14,415,139	274,702,565	XXX.....	XXX.....
1389999. Total-Short Futures.....												..(52,731,961)	0	0	0	0	14,415,139	14,415,139	274,702,565	XXX.....	XXX.....
1409999. Total-Hedging Other.....												..(61,652,815)	0	0	0	0	50,819,316	50,819,316	275,623,630	XXX.....	XXX.....
1449999. TOTAL.....												..(61,652,815)	0	0	0	0	50,819,316	50,819,316	275,623,630	XXX.....	XXX.....

(a)

Code	Description of Hedged Risk(s)

NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
001	Hedges the equity or interest rate risk of VA Hedge Liabilities
006	Hedges equity market risk on SA Surplus

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

NONE

QE07.13

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
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QE07.14

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	0	(61,652,815)	0	275,623,630	275,623,630	
NAIC 1 Designation												
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573....	...Y.....	...Y.....	60,100,000	59,428,951	0	0	62,121,679	0	2,021,679	122,278,303	121,607,254
Bank of America, N.A.....	B4TYDEB6GKMZO031MB27....	...Y.....	...Y.....	25,780,000	21,180,202	0	0	23,078,897	0	0	31,630,571	27,030,773
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83....	...Y.....	...Y.....	90,870,000	68,848,701	0	0	75,655,632	0	0	74,468,812	52,447,513
Credit Agricole Corporate & Investment Bank.....	7M3T78OER0B604RYAY13....	...Y.....	...Y.....	182,035,000	172,263,315	0	0	182,097,703	0	62,703	15,235,593	5,463,908
Credit Suisse International.....	E58DKGMJYYYJLN8C3868....	...Y.....	...Y.....	51,470,000	49,835,319	0	0	50,415,398	0	0	51,330,852	49,696,171
Deutsche Bank AG.....	7LTWFZYICNSX8D621K86....	...Y.....	...Y.....	7,140,000	0	(4,699,303)	0	0	(1,668,512)	0	34,279,962	22,440,660
Goldman Sachs International.....	W22LROWP2IHZNBB6K528....	...Y.....	...Y.....	520,000	511,699	0	0	519,338	0	0	25,041,801	25,033,500
Goldman Sachs Financial Markets	VF1AUT09OC5W5Y7OE568....	...Y.....	...Y.....	141,151,101	145,012,828	0	3,861,727	145,165,147	0	4,014,046	16,111,742	16,111,742
HSBC Bank USA.....	1IE8VN30JCEQV1H4R804....	...Y.....	...Y.....	20,152,894	19,156,285	0	0	19,155,246	0	0	5,583,542	4,586,932
ING Capital Markets LLC.....	Z0MI2JT14K8OXYZWX446....	...Y.....	...Y.....	0	4,693,848	0	4,693,848	4,693,848	0	4,693,848	609,568	609,568
JPMorgan Chase Bank, N.A.....	7H6GLXDRUGQFU57RNE97....	...Y.....	...Y.....	124,790,000	96,206,506	0	0	102,423,676	0	0	40,879,748	12,296,254
Morgan Stanley Capital Services Inc.....	4PQUHN3JPFGFNF3BB653....	...Y.....	...Y.....	4,870,000	2,532,638	0	0	2,346,579	0	0	80,728,985	78,391,623
Morgan Stanley & Co. International plc.....	4PQUHN3JPFGFNF3BB653....	...Y.....	...Y.....	34,880,000	39,320,121	0	4,440,121	39,320,121	0	4,440,121	21,614,071	21,614,071
Royal Bank of Scotland.....	TGRS6DDUGRSXRUV0M661....	...Y.....	...Y.....	66,322,000	69,402,723	0	3,080,723	69,402,723	0	3,080,723	7,024,136	7,024,136
Societe Generale.....	O2RNE8IBXP4R0TD8PU41....	...Y.....	...Y.....	47,611,000	36,258,608	0	0	39,239,913	0	0	89,703,292	78,350,900
Merrill Lynch Capital Services Inc.....	GDWTTX036O1TB7DW3U69....	...N.....	...N.....	0	50,576,724	0	50,576,724	57,172,724	0	57,172,724	27,000,000	27,000,000
0299999. Total NAIC 1 Designation.....			857,691,996	835,228,468	(4,699,303)	66,653,142	872,808,622	(1,668,512)	75,485,843	643,520,977	549,705,005	
0999999. Totals.....			857,691,996	835,228,468	(4,699,303)	66,653,142	872,808,622	(63,321,327)	75,485,843	919,144,607	825,328,635	

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	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
BANK OF AMERICA..... ATLANTA, GA.....		0.000	0	0	1,398,871	570,423	164,193	XXX..
BANK OF AMERICA..... HARTFORD, CT.....		0.000	0	0	(372,420,408)	(314,522,380)	(260,017,473)	XXX..
BANK OF AMERICA..... NEW YORK , NY.....		0.000	0	0	2,661,910	3,793,914	3,342,691	XXX..
BANK OF AMERICA..... SAN FRANCISCO , CA.....		0.000	0	0	712,105	167,177	2,633,227	XXX..
CHASE SYRACUSE..... SYRACUSE, NY.....		0.000	0	0	(11,476,577)	(11,082,595)	(14,298,263)	XXX..
JP MORGAN CHASE..... CHICAGO, IL.....		0.000	0	0	26,838,677	22,619,185	42,552,632	XXX..
JP MORGAN CHASE..... NEW YORK,NY.....		0.000	0	0	237,388,948	218,176,268	295,751,881	XXX..
JP MORGAN CHASE..... SPRINGFIELD,IL.....		0.000	0	0	136,931	136,969	135,222	XXX..
MELLON BANK..... PITTSBURGH, PA.....		0.000	0	0	2,371,669	9,152,035	5,958,368	XXX..
NORTHERN TRUST..... CHICAGO, IL.....		0.000	0	0	500,000	313,012	499,975	XXX..
ROYAL BANK OF CANADA..... ONTARIO, CANADA.....		0.000	0	0	323,499	324,871	239,011	XXX..
SOVEREIGN BANK..... NEW YORK , NY.....		0.000	0	0	126,627,108	126,661,626	126,696,848	XXX..
STATE STREET..... BOSTON, MA.....		0.000	0	0	(514,653)	1,700,095	1,237,585	XXX..
WACHOVIA BANK..... PHILADELPHIA , PA.....		0.000	0	0	372,161	669,235	996,373	XXX..
MIZUHO BANK LTD..... NEW YORK , NY.....		0.170	0	5,067	0	20,000,000	20,000,000	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	204,612	196,091	210,531	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	0	5,067	15,124,853	78,875,926	226,102,801	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	0	5,067	15,124,853	78,875,926	226,102,801	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	846,406	325,979	1,349,869	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	0	5,067	15,971,259	79,201,905	227,452,670	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
BANK OF NOVA SCOTIA/NEW YORK.....	O.....	02/19/2014	0.150	05/20/2014	19,995,917	0	3,333
NORDEA BANK AB.....	O.....	02/19/2014	0.150	05/19/2014	19,996,133	0	3,222
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					39,992,050	0	6,556
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					39,992,050	0	6,556
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					39,992,050	0	6,556
8399999. Subtotals - Bonds.....					39,992,050	0	6,556
8699999. Total - Cash Equivalents.....					39,992,050	0	6,556