

LIFE AND ACCIDENT AND HEALTH COMPANIES—ASSOCIATION EDITION

QUARTERLY STATEMENT

As of June 30, 2016

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, Chief Investment

Officer 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,

Chief Accounting Officer and Controller

KEITH ELLIOTT FLOMAN

Managing Director and Chief Actuary

and Appointed Actuary

ADRIENNE AIMEE JOHNSON

Managing Director and Chief Auditor

KAREN FIELD HAZIN

Lead Director, Secretary and

Associate General Counsel

DIRECTORS

THOMAS BUBERL #

DENIS DUVERNE

PETER STEPHEN KRAUS

BERTRAM LEE SCOTT

HENRI de CASTRIES

BARBARA ANNE FALLON-WALSH

MARK PEARSON

LORIE ANN SLUTSKY

RAMON EUGENE de OLIVEIRA

DANIEL GEORGE KAYE

KRISTI ANN MATUS

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

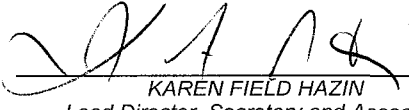
Chief Accounting Officer and Controller



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

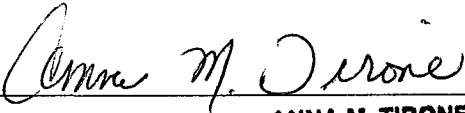
15th day of August, 2016

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 _____



ANNA M. TIRONE

Notary Public - State of New York

No. 01TI6101625

Qualified in Richmond County

My Commission Expires Nov. 17, 2019

AXA EQUITABLE LIFE INSURANCE COMPANY
ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	34,193,024,887	0	34,193,024,887	31,474,390,079
2. Stocks:				
2.1 Preferred stocks.....	389,366,794	0	389,366,794	408,364,458
2.2 Common stocks.....	840,229,230	0	840,229,230	791,034,894
3. Mortgage loans on real estate:				
3.1 First liens.....	8,342,052,992	0	8,342,052,992	7,535,384,971
3.2 Other than first liens.....	90,000,000	0	90,000,000	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	1	0	1	1
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....472,180,950), cash equivalents (\$.....1,312,022,827) and short-term investments (\$.....1,162,062,065).....	2,946,265,842	0	2,946,265,842	2,244,789,279
6. Contract loans (including \$.....0 premium notes).....	3,365,323,772	2,792,223	3,362,531,549	3,386,358,946
7. Derivatives.....	1,259,472,867	0	1,259,472,867	518,256,815
8. Other invested assets.....	1,378,761,990	31,914,612	1,346,847,378	1,402,839,050
9. Receivables for securities.....	8,050,216	0	8,050,216	63,819,439
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	3,661,513	0	3,661,513	39,668,155
12. Subtotals, cash and invested assets (Lines 1 to 11).....	52,816,210,104	34,706,835	52,781,503,269	47,864,906,087
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	546,960,088	0	546,960,088	561,856,616
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	112,312,691	4,984,812	107,327,879	95,475,069
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	125,422,379	0	125,422,379	125,751,924
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	104,903,246	0	104,903,246	131,106,224
16.2 Funds held by or deposited with reinsured companies.....	6,758,867	0	6,758,867	5,732,550
16.3 Other amounts receivable under reinsurance contracts.....	16,008,996	0	16,008,996	16,690,917
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.....	288,391,010	0	288,391,010	320,431,302
19. Guaranty funds receivable or on deposit.....	22,851,424	0	22,851,424	22,824,450
20. Electronic data processing equipment and software.....	102,303,140	96,777,943	5,525,197	6,235,594
21. Furniture and equipment, including health care delivery assets (\$.....0).....	11,174,955	11,174,955	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	18,189	0	18,189	25,926
23. Receivables from parent, subsidiaries and affiliates.....	80,579,182	0	80,579,182	82,898,968
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	977,757,909	67,380,255	910,377,654	882,429,222
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	55,211,652,180	215,024,800	54,996,627,380	50,116,364,849
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	116,041,505,281	0	116,041,505,281	114,551,217,708
28. Total (Lines 26 and 27).....	171,253,157,461	215,024,800	171,038,132,661	164,667,582,557

DETAILS OF WRITE-INS

1101. Collateral on Derivative Instruments.....	3,144,000	0	3,144,000	37,411,000
1102. Miscellaneous invested assets.....	517,513	0	517,513	2,257,155
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).....	3,661,513	0	3,661,513	39,668,155
2501. Aviation reinsurance premiums due and unpaid.....	626,083	0	626,083	626,084
2502. Accrued charges for administrative, separate accounts, claim service and other fees.....	87,629	0	87,629	87,754
2503. Miscellaneous assets.....	23,348,142	0	23,348,142	26,080,422
2598. Summary of remaining write-ins for Line 25 from overflow page.....	953,696,055	67,380,255	886,315,800	855,634,962
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	977,757,909	67,380,255	910,377,654	882,429,222

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 \$....41,621,847,104 less \$.....0 included in Line 6.3 (including \$....8,094 Modco Reserve).....	41,621,847,104	40,441,903,459
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	605,479,419	570,772,508
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	2,225,150,567	1,243,927,559
4. Contract claims:		
4.1 Life.....	351,473,239	385,539,292
4.2 Accident and health.....	59,579,728	64,839,658
5. Policyholders' dividends \$....2,728,899 and coupons \$.....0 due and unpaid.....	2,728,899	1,889,649
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	110,305,637	227,470,596
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	113,743,548	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 \$.....(5,771) discount; including \$....856,241 accident and health premiums.....	5,606,325	5,806,052
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.....	3,011,943	3,192,006
9.3 Other amounts payable on reinsurance, including \$....(27) assumed and \$....662,444 ceded.....	662,417	1,080,718
9.4 Interest Maintenance Reserve.....	109,482,553	77,427,650
10. Commissions to agents due or accrued - life and annuity contracts \$....17,153,019, accident and health \$....204,655 and deposit-type contract funds \$.....0.....	17,357,674	8,860,160
11. Commissions and expense allowances payable on reinsurance assumed.....	3,825,557	3,932,426
12. General expenses due or accrued.....	329,462,719	393,029,472
13. Transfers to Separate Accounts due or accrued (net) (including \$....(2,335,568,462) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(2,472,963,487)	(2,622,775,051)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	36,626,017	32,462,721
15.1 Current federal and foreign income taxes, including \$....573,672,776 on realized capital gains (losses).....	475,013,772	413,292,863
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,034,233	3,009,102
17. Amounts withheld or retained by company as agent or trustee.....	1,593,428,303	721,146,946
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	183,513,076	162,846,982
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	38,094	45,450
21. Liability for benefits for employees and agents if not included above.....	80,160,862	78,345,226
22. Borrowed money \$....2,485,103,420 and interest thereon \$....2,483,312.....	2,487,586,732	1,890,305,270
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	467,539,011	472,827,276
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	532,459	56,474,049
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	34,535,185	39,341,665
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.....	687,182,982	6,170,756
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.....	107,637,237	114,377,833
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	49,243,581,805	44,797,542,293
27. From Separate Accounts statement.....	115,941,466,372	114,447,477,041
28. Total liabilities (Lines 26 and 27).....	165,185,048,177	159,245,019,334
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.....	0	0
33. Gross paid in and contributed surplus.....	2,746,429,315	2,745,986,856
34. Aggregate write-ins for special surplus funds.....	1,149,531,998	1,149,531,998
35. Unassigned funds (surplus).....	1,954,623,171	1,524,544,369
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 \$....100,038,909 in Separate Accounts Statement).....	5,850,584,484	5,420,063,223
38. Totals of Lines 29, 30 and 37.....	5,853,084,484	5,422,563,223
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	171,038,132,661	164,667,582,557

DETAILS OF WRITE-INS

2501. Unearned premium reserve for aviation reinsurance.....	2,941	2,941
2502. Aviation reinsurance losses.....	14,822,317	14,883,331
2503. Accrued interest on policy claims and other contract funds.....	3,429,885	4,145,256
2598. Summary of remaining write-ins for Line 25 from overflow page.....	89,382,094	95,346,305
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	107,637,237	114,377,833
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.....	1,117,031,998	1,117,031,998
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).....	1,149,531,998	1,149,531,998

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.....	6,293,952,467	6,069,844,585	12,220,230,114
2. Considerations for supplementary contracts with life contingencies.....	9,070,051	10,038,285	19,018,730
3. Net investment income.....	1,436,927,583	1,443,649,042	3,125,954,582
4. Amortization of Interest Maintenance Reserve (IMR).....	10,776,873	11,497,209	24,736,665
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(31,322,309)	(73,575,418)	24,400,163
6. Commissions and expense allowances on reinsurance ceded.....	9,960,847	10,614,969	22,926,128
7. Reserve adjustments on reinsurance ceded.....	(1,391,650)	(3,142,321)	(4,802,373)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	664,266,425	714,371,403	1,418,331,948
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	84,043,232	88,138,327	177,114,575
9. Totals (Lines 1 to 8.3).....	8,476,283,519	8,271,436,081	17,027,910,532
10. Death benefits.....	907,251,466	870,536,846	1,751,180,477
11. Matured endowments (excluding guaranteed annual pure endowments).....	4,918,190	2,880,877	5,914,715
12. Annuity benefits.....	595,706,830	747,964,192	1,431,149,564
13. Disability benefits and benefits under accident and health contracts.....	30,626,623	40,426,862	84,753,497
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	4,700,551,328	4,383,388,255	8,943,948,752
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	38,217,217	35,836,472	72,898,267
18. Payments on supplementary contracts with life contingencies.....	28,240,910	29,985,879	59,033,595
19. Increase in aggregate reserves for life and accident and health contracts.....	1,198,555,334	(222,545,723)	275,661,423
20. Totals (Lines 10 to 19).....	7,504,067,898	5,888,473,660	12,624,540,290
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	536,486,501	560,553,078	1,109,190,175
22. Commissions and expense allowances on reinsurance assumed.....	4,074,913	4,380,920	8,358,720
23. General insurance expenses.....	317,979,330	353,980,372	712,279,930
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	43,284,504	44,032,243	79,707,628
25. Increase in loading on deferred and uncollected premiums.....	(516,866)	(326,182)	(431,607)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(134,512,431)	79,115,288	219,591,149
27. Aggregate write-ins for deductions.....	23,278,576	15,613,003	29,316,142
28. Totals (Lines 20 to 27).....	8,294,142,425	6,945,822,382	14,782,552,427
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	182,141,094	1,325,613,699	2,245,358,105
30. Dividends to policyholders.....	113,168,705	124,003,331	227,316,871
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	68,972,389	1,201,610,368	2,018,041,234
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(433,021,834)	11,113,650	(98,061,952)
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).....	501,994,223	1,190,496,718	2,116,103,186
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....407,542,949 (excluding taxes of \$.....23,063,264 transferred to the IMR).....	(54,193,899)	(248,077,001)	(78,072,529)
35. Net income (Line 33 plus Line 34).....	447,800,324	942,419,717	2,038,030,657
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	5,422,563,223	5,170,013,304	5,170,013,304
37. Net income (Line 35).....	447,800,324	942,419,717	2,038,030,657
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....260,284,004.....	460,064,883	(157,508,065)	(545,212,546)
39. Change in net unrealized foreign exchange capital gain (loss).....	3,588,496	(1,551,470)	(7,269,154)
40. Change in net deferred income tax.....	(40,804,538)	(186,405,694)	(288,973,721)
41. Change in nonadmitted assets.....	7,699,985	17,920,384	19,204,440
42. Change in liability for reinsurance in unauthorized and certified companies.....	55,941,590	128,006	(55,323,222)
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	48,071,337	48,071,337
44. Change in asset valuation reserve.....	5,288,265	(20,860,921)	150,540,366
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	(21,339,667)	23,530,533	101,574,370
47. Other changes in surplus in Separate Accounts Statement.....	27,620,555	(27,596,268)	(119,479,137)
48. Change in surplus notes.....	0	9,400	(199,981,200)
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	442,459	468,338	138,330,541
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.....	(500,000,000)	(517,000,000)	(1,012,100,000)
53. Aggregate write-ins for gains and losses in surplus.....	(15,781,091)	58,676,337	(14,862,812)
54. Net change in capital and surplus (Lines 37 through 53).....	430,521,261	180,301,634	252,549,919
55. Capital and surplus as of statement date (Lines 36 + 54).....	5,853,084,484	5,350,314,938	5,422,563,223
DETAILS OF WRITE-INS			
08.301. Aviation reinsurance premiums.....	(1)	0	1
08.302. Sundry receipts and adjustments.....	84,043,233	88,138,327	177,114,574
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).....	84,043,232	88,138,327	177,114,575
2701. Aviation Reinsurance Losses.....	225,404	48,397	108,744
2702. Increase (decrease) in certain liabilities.....	6,787,356	7,451,138	9,025,485
2703. Sundry disbursements and adjustments.....	16,231,219	8,113,468	20,178,944
2798. Summary of remaining write-ins for Line 27 from overflow page.....	34,597	0	2,969
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	23,278,576	15,613,003	29,316,142
5301. Tax Benefit Associated with compensation Plans.....	155,559	3,564,876	5,564,622
5302. Change in Additional Minimum Liability on Qualified Pension Plan.....	158,572	55,111,461	(20,427,434)
5303. Prior Year correction.....	(16,095,222)	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(15,781,091)	58,676,337	(14,862,812)

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.....	6,196,731,805	6,068,331,402	12,037,097,288
2. Net investment income.....	1,363,056,443	1,370,150,421	2,750,518,391
3. Miscellaneous income.....	739,937,677	791,769,207	1,574,817,934
4. Total (Lines 1 through 3).....	8,299,725,925	8,230,251,030	16,362,433,613
5. Benefit and loss related payments.....	6,307,550,843	6,051,567,300	12,303,310,173
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(229,582,214)	151,791,767	197,080,934
7. Commissions, expenses paid and aggregate write-ins for deductions.....	981,301,032	971,508,015	1,900,341,013
8. Dividends paid to policyholders.....	21,058,618	126,918,520	44,925,285
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses).....	204,756,162	(764,138)	(307,284,171)
10. Total (Lines 5 through 9).....	7,285,084,441	7,301,021,464	14,138,373,234
11. Net cash from operations (Line 4 minus Line 10).....	1,014,641,484	929,229,566	2,224,060,379
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	3,597,498,062	8,983,484,033	12,582,116,055
12.2 Stocks.....	26,545,746	11,107,449	11,883,769
12.3 Mortgage loans.....	682,470,423	497,122,753	607,119,169
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	95,522,190	95,777,928	189,898,504
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	4,644	(158,757)	(161,103)
12.7 Miscellaneous proceeds.....	410,624,166	(167,220,307)	111,148,276
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	4,812,665,231	9,420,113,099	13,502,004,670
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	6,197,848,269	10,119,668,839	13,301,718,818
13.2 Stocks.....	44,720,200	3,109,764	375,800
13.3 Mortgage loans.....	1,577,941,170	512,545,419	1,316,901,149
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	89,102,138	60,054,853	121,102,861
13.6 Miscellaneous applications.....	(62,924,213)	29,835,376	(14,494,951)
13.7 Total investments acquired (Lines 13.1 to 13.6).....	7,846,687,564	10,725,214,251	14,725,603,677
14. Net increase or (decrease) in contract loans and premium notes.....	(25,915,921)	(8,240,387)	(15,598,268)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(3,008,106,412)	(1,296,860,765)	(1,208,000,739)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	(200,000,000)
16.2 Capital and paid in surplus, less treasury stock.....	0	468,338	0
16.3 Borrowed funds.....	596,350,910	1,182,858,403	938,753,136
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	969,966,787	(14,201,255)	(58,200,277)
16.5 Dividends to stockholders.....	500,000,000	517,000,000	767,000,000
16.6 Other cash provided (applied).....	1,628,623,794	(344,125,181)	(173,660,893)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	2,694,941,491	308,000,305	(260,108,034)
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).....	701,476,563	(59,630,894)	755,951,606
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	2,244,789,279	1,488,837,673	1,488,837,673
19.2 End of period (Line 18 plus Line 19.1).....	2,946,265,842	1,429,206,779	2,244,789,279

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

20.0001	Non-cash acquisition of investments.....	0	2,733,964	0
20.0002	Non-cash disposition of investments.....	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	0	0	0
2. Ordinary life insurance.....	1,222,499,499	1,227,780,256	2,432,220,471
3. Ordinary individual annuities.....	3,693,930,766	3,703,727,626	7,530,745,227
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	1,674,694,220	1,433,560,474	2,857,768,806
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	30,399,293	32,736,644	66,716,820
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	6,621,523,778	6,397,805,000	12,887,451,324
12. Deposit-type contracts.....	4,020,510,000	0	6,000,250,000
13. Total.....	10,642,033,778	6,397,805,000	18,887,701,324

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The 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	June 30, 2016	December 31, 2015
NET INCOME			
(1) AXA EQUITABLE LIFE INSURANCE COMPANY state basis (Page 4, Line 35, Columns 1 & 2)	NY	447,800,324	2,038,030,657
(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	447,800,324	2,038,030,657
CAPITAL AND SURPLUS			
(5) AXA EQUITABLE LIFE INSURANCE COMPANY state basis (Page 3, line 38, Columns 1 & 2)	NY	5,853,084,484	5,422,563,223
(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	5,853,084,484	5,422,563,223

B. Use of Estimates in Preparation of the Financial Statements

No significant Change

C. Accounting Policy

No significant Change

Note 2 - Accounting Changes and Corrections of Errors

During the second quarter of 2016, the Company’s management identified an error in the calculation of universal life reserves. As a result of this error, and in accordance with SAP, the Company reported a correction to decrease opening surplus by \$16.1 million within Page 4 write-in Line 53 and included a current and deferred tax benefit of \$5.6 million. The Company’s management does not believe this correction to be material to the Company’s results of operations, financial position, or cash flow for any of the Company’s previously filed annual statements. The net gain from operations in 2015 would have been higher by approximately \$1.8 million and surplus would have been lower by \$10.5 million, if such error had not been made.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A-C No significant change.

D. Loan-backed Securities

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

NOTES TO FINANCIAL STATEMENTS

(2) Loan-backed securities with a recognized other than temporary impairment recorded by quarter for the period ended June 30, 2016 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	\$ -	\$ -	\$ -	\$ -
c.	Total 1st Quarter	\$ -	\$ -	\$ -	\$ -

OTTI recognized 2nd Quarter					
d.	Intent to Sell	-	-	-	-
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover amortized cost basis	\$ 10,672,283	\$ (182,598)	\$ 8,185,053	\$ 2,669,828
f.	Total 2nd Quarter	\$ 10,672,283	\$ (182,598)	\$ 8,185,053	\$ 2,669,828

m.	Annual Aggregate Total	\$ XXX	\$ (182,598)	\$ 8,185,053	XXX
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*Fair value reflects the Fair Value at the time of the other-than-temporary-impairment

(3) Each loan-backed security held as of 06/30/2016 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	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost before Current Year OTTI	Present value of Projected Cash Flows	Recognized other- than-temporary- impairment 2-3	Amortized Cost after other-than- temporary-impairment 2-4	Fair Value at time of OTTI	Date of Financial Statement Where Reported
12513EAW4	10,672,283	2,487,230	8,185,053	2,487,230	2,669,828	06/30/16
Total	\$ XXX	XXX	8,185,053	XXX	XXX	XXX

(4) All impaired (fair value is less than cost or amortized cost) loan-backed securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains) as of June 30, 2016 are as follows:

a.	The aggregate amount of Unrealized Losses:	
	1. Less than 12 Months	\$ 8,308,206
	2. 12 Months or Longer	\$ 85,515,825
b.	The aggregate related fair value of securities with Unrealized Losses:	
	1. Less than 12 Months	\$ 54,817,685
	2. 12 Months or Longer	\$ 214,759,042

The \$93,824,031 of unrealized losses includes \$50,064,682 of valuation allowances already recognized through surplus.

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

NOTES TO FINANCIAL STATEMENTS

E. Repurchase Agreements and/or Securities Lending Transactions

(1, 2, 4-7) No significant change.

(3) Collateral Received:

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged: \$ 2,469,934,931

F-H No significant change.

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

J. Offsetting and Netting of Assets and Liabilities (in millions).

	Gross Amounts Recognized	Gross Amounts Offset in the Balance Sheets	Net Amount Presented in the Balance Sheets
ASSETS			
Description			
Equity.....	\$ 1,312,593,142	\$ 838,718,066	\$ 473,875,077
Interest Rate.....	1,045,534,580	27,467,009	1,018,067,571
Credit.....	15,881,185	26,001,842	(10,120,657)
Currency.....	-	6,474,211	(6,474,211)
Total Derivatives, subject to a master netting agreement.....	2,374,008,907	898,661,128	1,475,347,779
Total Derivatives, not subject to a master netting agreement.....	12,672,900	-	12,672,900
Total Derivatives *.....	2,386,681,807	898,661,128	1,488,020,679
Reverse repurchase Agreements.....	\$ 672,965,000	\$ -	\$ 672,965,000
LIABILITIES			
Description			
Equity.....	\$ 838,718,066	\$ 838,718,066	\$ -
Interest Rate.....	27,467,009	27,467,009	-
Credit.....	26,001,842	26,001,842	-
Currency.....	6,474,211	6,474,211	-
Total Derivatives, subject to a master netting agreement.....	898,661,128	898,661,128	-
Total Derivatives, not subject to a master netting agreement.....	-	-	-
Total Derivatives.....	898,661,128	898,661,128	-
Repurchase agreements.....	\$ 2,485,103,420	\$ -	\$ 2,485,103,420

* Includes \$137,013,504 of due and accrued investment income and excludes net initial margins and variation margins of \$(91,534,308).

K. No significant change

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.

NOTES TO FINANCIAL STATEMENTS

Note 11 - Debt

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

As of June 30, 2016, the Company has one outstanding borrowing totaling \$500,000,000 from FHLBNY with current interest rate of 0.55% maturing on July 25, 2016. In addition, the Company was issued twelve separate borrowings totaling \$993,540,000 from FHLBNY with current interest rates ranging from 1.09%-2.69% and maturing within approximately four to ten years.

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

1. Current Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	0	0	0
(b)	Membership Stock – Class B	\$8,881,000	\$8,881,000	0
(c)	Activity Stock	\$67,209,300	\$67,209,300	0
(d)	Excess Stock	0	0	0
(e)	Aggregate Total	\$76,090,300	\$76,090,300	0
(f)	Actual or estimated borrowing capacity as determined by the insurer	\$4,000,000,000	XXX	XXX

2. Prior Year

		1 Total 2 + 3	2 General Account	3 Separate Account
(a)	Membership Stock – Class A	0	0	0
(b)	Membership Stock – Class B	\$8,870,100	\$8,870,100	0
(c)	Activity Stock	\$22,500,000	\$22,500,000	0
(d)	Excess Stock	0	0	0
(e)	Aggregate Total	\$30,370,100	\$30,370,100	0
(f)	Actual or estimated borrowing capacity as determined by the insurer	\$3,000,000,000	XXX	XXX

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

		Current Period Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1.	Class A	0	0	0	0	0	0
2.	Class B	\$8,881,000	\$8,881,000	0	0	0	0

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Period Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	\$2,618,516,561	\$2,588,767,501	\$1,493,540,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	\$2,618,516,561	\$2,588,767,501	\$1,493,540,000

3. Current Period Separate Accounts

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

4. Prior Period Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	\$598,307,027	\$591,373,350	\$500,000,000

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount Pledged During Reporting Period

1. Current Period Total General and Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	\$2,618,516,561	\$2,588,767,501	\$1,493,540,000

2. Current Period General Account

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	\$2,618,516,561	\$2,588,767,501	\$1,493,540,000

3. Current Period Separate Accounts

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

4. Prior Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
Total Collateral Pledged	\$635,556,649	\$616,078,163	\$500,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a)	Debt	0	0	0	XXX
(b)	Funding Agreements	\$1,493,540,000	\$1,493,540,000	0	\$1,495,178,708
(c)	Other	0	0	0	XXX
(d)	Aggregate Total	\$1,493,540,000	\$1,493,540,000	0	\$1,495,178,708

2. Prior Year-end

		1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a)	Debt	0	0	0	XXX
(b)	Funding Agreements	\$500,000,000	\$500,000,000	0	\$500,137,778
(c)	Other	0	0	0	XXX
(d)	Aggregate Total	\$500,000,000	\$500,000,000	0	\$500,137,778

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	\$1,493,540,000	\$1,493,540,000	0
3.	Other	0	0	0
4.	Aggregate Total	\$1,493,540,000	\$1,493,540,000	0

c. FHLB Prepayment Obligations

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

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

Effective December 31, 2015, primary liability for the obligations of AXA Equitable Retirement Plan (the “AXA Equitable QP”) was transferred from AXA Equitable to AXA Financial under the terms of an Assumption Agreement.

4) Components of net periodic benefit cost:

		Pension Benefits		Postretirement Benefits		Postemployment	
		June 30,		June 30,		June 30,	
		2016	2015	2016	2015	2016	2015
a.	Service cost	-	\$ 4,144,000	-			
b.	Interest cost	-	43,626,000	-	-	-	-
c.	Expected return on plan assets	-	(76,816,000)	-	-	-	-
d.	Amortization of unrecognized transition obligation or transition (asset)/obligation	-	-	-	-	-	-
e.	Amount of recognized (gain)/loss	-	54,997,000	-	-	-	-
f.	Amount of prior service (cost)/credit recognized	-	-	-	-	-	-
g.	Amount of gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h.	Total net periodic benefit cost	-	\$ 25,951,000	-	-	-	-

B-I No significant change

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

In June 2016, the Company paid \$500 million of ordinary dividends in cash, to its parent, AXA Equitable Financial Services, LLC.

Note 14 – Contingencies

A-D. No significant change.

E. Other Contingencies

Insurance Litigation

A lawsuit was filed in the United States District Court of the District of New Jersey in July 2011, entitled Mary Ann Sivoella v. AXA Equitable Life Insurance Company and AXA Equitable Funds Management Group, LLC (“AXA Equitable FMG”) (“Sivoella Litigation”). The lawsuit was filed derivatively on behalf of eight funds. The lawsuit seeks recovery under Section 36(b) of the Investment Company Act of 1940, as amended (the “Investment Company Act”), for alleged excessive fees paid to AXA Equitable and AXA Equitable FMG for investment management services. In November 2011, plaintiff filed an amended complaint, adding claims under Sections 47(b) and 26(f) of the Investment Company Act, as well as a claim for unjust enrichment. In addition, plaintiff purports to file the lawsuit as a class action in addition to a derivative action. In the amended complaint, plaintiff seeks recovery of the alleged overpayments, rescission of the contracts, restitution of all fees paid, interest, costs, attorney fees, fees for expert witnesses and reserves the right to seek punitive damages where applicable. In December 2011, AXA Equitable and AXA Equitable FMG filed a motion to dismiss the amended complaint. In May 2012, the Plaintiff voluntarily dismissed her claim under Section 26(f) seeking restitution and rescission under Section 47(b) of the 1940 Act. In September 2012, the Court denied the defendants’ motion to dismiss as it related to the Section 36(b) claim and granted the defendants’ motion as it related to the unjust enrichment claim.

In January 2013, a second lawsuit was filed in the United States District Court of the District of New Jersey entitled Sanford et al. v. AXA Equitable FMG (“Sanford Litigation”). The lawsuit was filed derivatively on behalf of eight funds, four of which are named in the Sivoella lawsuit as well as four new funds, and seeks recovery under Section 36(b) of the Investment Company Act for alleged excessive fees paid to AXA Equitable FMG for investment management services. In light of the similarities of the allegations in the Sivoella and Sanford Litigations, the parties and the Court agreed to consolidate the two lawsuits.

In April 2013, the plaintiffs in the Sivoella and Sanford Litigations amended the complaints to add additional claims under Section 36(b) of the Investment Company Act for recovery of alleged excessive fees paid to AXA Equitable FMG in its capacity as administrator of EQ Advisors Trust. The Plaintiffs seek recovery of the alleged overpayments, or alternatively, rescission of the contract and restitution of the excessive fees paid, interest, costs and fees. In January 2015, defendants filed a motion for summary judgment as well as various motions to strike certain of the Plaintiffs’ experts in the Sivoella and Sanford Litigations. Also in January 2015, two Plaintiffs in the Sanford Litigation filed a motion for partial summary judgment relating to the EQ/Core Bond Index Portfolio as well as motions in limine to bar admission of certain documents and preclude the testimony of one of defendants’ experts. In August 2015, the Court denied Plaintiffs’ motions in limine and also denied both parties motions for summary judgment. The non-jury trial commenced in January 2016 and testimony concluded in February 2016. Closing arguments occurred on June 1, 2016 following a post-trial briefing.

NOTES TO FINANCIAL STATEMENTS

A lawsuit was filed in the Supreme Court of the State of New York, County of Westchester, Commercial Division (“New York state court”) in June 2014, entitled Jessica Zweiman, Executrix of the Estate of Anne Zweiman, on behalf of herself and all others similarly situated v. AXA Equitable Life Insurance Company. The lawsuit is a putative class action on behalf of “all persons who purchased variable annuities from AXA Equitable which subsequently became subject to the ATM Strategy, and who suffered injury as a result thereof.” Plaintiff asserts that AXA Equitable breached the variable annuity contracts by implementing the volatility management tool. The lawsuit seeks unspecified damages. In July 2014, AXA Equitable filed a notice of removal to the United States District Court for the Southern District of New York. In September 2015, the New York federal district court granted AXA Equitable’s motion to dismiss the Complaint. In October 2015, plaintiff filed a notice of appeal. In February 2016, plaintiff voluntarily dismissed her appeal.

In November 2014, one of the plaintiff’s law firms in Zweiman filed a separate lawsuit entitled Arlene Shuster, on behalf of herself and all others similarly situated v. AXA Equitable Life Insurance Company in the Superior Court of New Jersey, Camden County (“New Jersey state court”). This lawsuit is a putative class action on behalf of “all AXA [Equitable] variable life insurance policyholders who allocated funds from their Policy Accounts to investments in AXA’s Separate Accounts, which were subsequently subjected to volatility-management strategy, and who suffered injury as a result thereof” and asserts a claim for breach of contract similar to the claim in Zweiman. In February 2016, the New Jersey State Court dismissed the Complaint. In March 2016, plaintiff filed a notice of appeal.

In August 2015, another of the plaintiff’s law firms in Zweiman filed a third lawsuit entitled Richard T. O’Donnell, on behalf of himself and all other similarly situated v. AXA Equitable Life Insurance Company in Connecticut Superior Court, Judicial Division of New Haven (“Connecticut state court”). This lawsuit purports to cover the same class definition, makes substantially the same allegations, and seeks the same relief as in Zweiman. In November 2015, the Connecticut federal district court transferred the action to the United States District Court for the Southern District of New York.

In addition to the matters described above in the Company’s Notes to Financial Statements for the period ended June 30, 2016, a number of lawsuits, claims, assessments and regulatory inquiries have been filed or commenced 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, product design, features and accompanying disclosure, cost of insurance increases, the use of captive reinsurers, payments of death benefits and the reporting and escheatment of unclaimed property, alleged breach of fiduciary duties, alleged mismanagement of client funds and other matters. In addition, a number of lawsuits, claims, assessments and regulatory inquiries have been filed or commenced against businesses in the jurisdictions in which AXA Equitable and its subsidiaries do business, including actions and proceedings related to alleged discrimination, alleged breaches of fiduciary duties in connection with qualified pension plans and other general business-related matters. Some of the matters have resulted in the award of substantial judgments, including material amounts of punitive damages, or in substantial settlements. Courts, juries and regulators often have substantial discretion in awarding damage awards and fines, including punitive damages. AXA Equitable and its subsidiaries from time to time are involved in such actions and proceedings. 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 and regulatory fines that bear little or no relation to actual economic damages incurred, continues to create the potential for an unpredictable judgment in any given matter.

Note 15 - Leases

No significant change.

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

No significant change.

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

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

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

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 20 - Fair Value

A. 1) Fair Value Measurements at June 30, 2016

Description	Level 1	Level 2	Level 3	Total
a. Assets at Fair Value :				
Bonds:				
Residential Mortgage-Backed Securities	-	-	-	-
Commercial Mortgage-Backed Securities	-	-	\$ 40,886,059	\$ 40,886,059
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	-	-	\$ 40,886,059	\$ 40,886,059
Common Stocks:				
Industrial and Miscellaneous	\$ 1,145,183	\$ -	\$ 76,090,300	\$ 77,235,483
Total Common Stocks	\$ 1,145,183	\$ -	\$ 76,090,300	\$ 77,235,483
Derivative Assets:				
Swaps	-	\$ 963,445,995	-	\$ 963,445,995
Futures	-	-	-	-
Options	-	503,117,067	-	503,117,067
Floors	-	38,052,486	-	38,052,486
Credit Default Swaps	-	(10,120,657)	-	(10,120,657)
Swaptions	-	(6,474,212)	-	(6,474,212)
Total Derivatives*	-	\$ 1,488,020,679	-	\$ 1,488,020,679
Separate Account Assets	104,771,115,054	10,423,838,474	306,997,765	115,501,951,293
Total Assets at Fair Value	\$104,772,260,237	\$ 11,911,859,153	\$ 423,974,124	\$117,108,093,514
b. Liabilities at Fair Value:				
Derivative Liabilities	-	-	-	-
Total Liabilities at Fair Value	-	-	-	-

* Fair value includes \$137,013,504 of due and accrued investment income and excludes net initial margins and variation margins of \$(91,534,308)

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

	Balance as of 01/01/2016	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 06/30/2016
a. Assets :										
Residential Mortgage-Backed Securities	-	-	-	-	-	-	-	-	-	-
Commercial Mortgage-Backed Securities (a)	\$ 52,921,675	\$ 504,184	\$ (1,769,577)	\$ (9,439,292)	\$ 3,169,706	\$ -	\$ -	\$ (4,500,637)	\$ -	\$ 40,886,059
Stocks	31,370,100	-	-	-	-	44,720,200	-	-	-	76,090,300
Separate Account Assets	312,564,693	1,179,622	(26,872,442)	12,716,456	-	9,710,781	-	(334,822)	(1,966,523)	306,997,765
Derivative Assets	-	-	-	-	-	-	-	-	-	-
Total Assets	\$ 396,856,468	\$ 1,683,806	\$ (28,642,019)	\$ 3,277,164	\$ 3,169,706	\$ 54,430,981	\$ -	\$ (4,835,459)	\$ (1,966,523)	\$ 423,974,124
b. Liabilities:										
Derivative Liabilities	-	-	-	-	-	-	-	-	-	-
Total Liabilities	-	-	-	-	-	-	-	-	-	-

(a) Amount includes \$504,184 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 (\$1,769,577) of Level 3 securities no longer carried at market value.

3) During the first half of 2016, the Separate Accounts had a Commercial Mortgage Backed Security (CMBS) which transferred assets of \$1,179,622 into Level 3 from level 2. The transfer was due to an update from the valuation committee that CMBS which use broker quotes in the absence of other market observable information should be classified as Level 3. There were a number of Asset Backed Securities for Equipment Leases (ABS for Equipment Lease) and Non Agency Collateralized Mortgage Obligations (Non Agency CMO's) with assets totaling \$26,872,442 which were transferred from level 3 into level 2. The transfers were required as the valuation committee determined that such securities priced by a vendor should be moved from Level 3 to level 2.

4)/5) Fair Value of Financial Instruments:
No significant Change

B. N/A

NOTES TO FINANCIAL STATEMENTS

C. The following table discloses carrying value and estimated fair value (defined within the fair value hierarchy) as of June 30, 2016 for financial instruments:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$ 37,284,483,754	\$ 34,193,024,887	-	\$ 34,818,807,667	\$ 2,465,676,087	
Preferred Stock	\$ 431,619,216	\$ 389,366,794	\$ 240,011,634	\$ 191,607,582	\$ -	
Common Stock:						
- Industrial and Miscellaneous (unaffiliated)	\$ 77,235,483	\$ 77,235,483	\$ 1,145,183	-	\$ 76,090,300	
Mortgage Loans on Real Estate	\$ 8,694,527,565	\$ 8,432,052,992	-	-	\$ 8,694,527,565	
Derivatives *	\$ 1,488,020,679	\$ 1,259,472,867	-	\$ 1,488,020,679	-	
Separate Accounts**	\$ 115,942,001,340	\$ 115,940,016,306	\$ 105,211,165,101	\$ 10,423,838,474	\$ 306,997,765	
Policyholders liabilities: Investment contracts***	\$ 9,436,623,551	\$ 9,231,209,141	-	-	\$ 9,436,623,551	

- * Fair value includes \$137,013,504 of due and accrued investment income and excludes net initial margins and variation margins of \$(91,534,308).
- ** Includes only cash and invested assets.
- *** Includes GA and SA contracts.

D. N/A

Note 21 - Other Items

No significant change

Note 22 - Events Subsequent

No significant change

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

N/A

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [☐] No [☒]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [☐] No [☐]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☒]
- 2.2

If yes, date of change:
- 3.1

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 [☒] No [☐]
- 3.2

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

Yes [☐] No [☒]
- 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 [☒]
- 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	2	3
Name of Entity	NAIC Company Code	State of Domicile
	0	

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 [☒] N/A [☐]

- 6.1

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

12/31/2015
- 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).

06/12/2012

- 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 [☒]
- 6.6

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

Yes [☒] No [☐] N/A [☐]
- 7.1

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

Yes [☐] No [☒]
- 7.2

If yes, give full information:

- 8.1

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

Yes [☐] No [☒]
- 8.2

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

- 8.3

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

Yes [☒] No [☐]

- 8.4

If 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
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
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
W.P. Stewart & Co., LLC	New York, NY				Yes
W.P. Stewart Asset Management Ltd.	New York, NY				Yes
AllianceBernstein Private Credit Investors LLC	New York, NY				Yes

- 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;

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

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

Yes [] No [X]

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

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

Yes [] No [X]

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

FINANCIAL

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

Yes [X] No []

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

\$0

INVESTMENT

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

Yes [X] No []

11.2 If yes, give full and complete information relating thereto:
Exceptions are listed in Schedule of Special Deposits, collateral for future contracts and OTC Derivatives held by Brokers.

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

\$123,930,425

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 [X] No []

14.2 If yes, please complete the following:

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

1	2
Prior Year-End	Current Quarter
Book/Adjusted Carrying Value	Book/Adjusted Carrying Value
\$1,504,301,911	\$1,503,900,552
0	0
759,317,680	762,993,747
0	0
382,424,242	0
149,439,172	126,119,474
\$2,795,483,005	\$2,393,013,773
\$0	\$0

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

Yes [X] No []

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

Yes [X] No []

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as 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 [X] No []

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1	2
Name of Custodian(s)	Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017
BNY Mellon Liquidity Direct	One Wall Street, New York, NY 10286
Citibank, N.A	388 Greenwich Street, New York, NY 10013

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

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

Yes [] No [X]

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

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

AXA EQUITABLE LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

1 Central Registration Depository	2 Name(s)	3 Address
902	AXA Real Estate Investment Managers US	850 Third Avenue, Suite 13F, New York, NY 10022
902	Aegon USA Realty Advisors	4333 Morris Road NE Cedar Rapids, IA 52499
902	Albion Investors, LLC	1345 Avenue of the Americas New York, NY 10105
902	AllianceBernstein, LP	1345 Avenue of the Americas New York, NY 10105
902	Quadrant Real Estate Advisors	200 Deerfield Pt 12735 Morris Rd Suite 100 Alpharetta, GA 30004
902	AXA Investment Managers, Inc.	One Fawcwt Place Greenwich, CT 06830

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis 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.....	\$	2,411,279,895
1.12	Residential mortgages.....	\$	0
1.13	Commercial mortgages.....	\$	5,998,122,583
1.14	Total mortgages in good standing.....	\$	8,409,402,478
1.2	Long-term mortgages in good standing with restructured terms		
1.21	Total mortgages in good standing with restructured terms.....	\$	16,040,000
1.3	Long-term mortgage loans upon which interest is overdue more than three months		
1.31	Farm mortgages.....	\$	6,610,514
1.32	Residential mortgages.....	\$	0
1.33	Commercial mortgages.....	\$	0
1.34	Total mortgages with interest overdue more than three months.....	\$	6,610,514
1.4	Long-term mortgage loans in process of foreclosure		
1.41	Farm mortgages.....	\$	0
1.42	Residential mortgages.....	\$	0
1.43	Commercial mortgages.....	\$	0
1.44	Total mortgages in process of foreclosure.....	\$	0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$	8,432,052,992
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.....	.....	404.4
2.2	A&H cost containment percent.....	.....	0.6
2.3	A&H expense percent excluding cost containment expenses.....	.....	65.7
3.1	Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$	0
3.3	Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$	0

AXA EQUITABLE LIFE INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsuer Rating
Life Non-Affiliates								
00000.....	AA-1127301.....	04/01/2016	Lloyd's underwriter syndicate No 1301 SCC.....	GBR.....	CAT/I.....	Unauthorized....	0.....	.....
00000.....	AA-1126033.....	04/01/2016	Lloyd's Underwriter Syndicate No 033 HIS.....	GBR.....	CAT/I.....	Unauthorized....	0.....	.....
00000.....	AA-1120106.....	04/01/2016	Lloyd's Underwriter Syndicate No 1969 APL.....	GBR.....	CAT/I.....	Unauthorized....	0.....	.....
00000.....	AA-1120163.....	04/01/2016	Lloyd's Underwriter Syndicate No 5678 VSM.....	GBR.....	CAT/I.....	Unauthorized....	0.....	.....
00000.....	AA-1120048.....	04/01/2016	Lloyd's Underwriter Syndicate No 5820 ANV.....	GBR.....	CAT/I.....	Unauthorized....	0.....	.....
00000.....	AA-1120159.....	04/01/2016	TransRe London Limited.....	GBR.....	CAT/I.....	Unauthorized....	0.....	.....
00000.....	AA-1128987.....	04/01/2016	Lloyd's Underwriter Syndicate No 2987 BRT.....	GBR.....	CAT/I.....	Unauthorized....	0.....	.....
00000.....	AA-1120090.....	04/01/2016	Lloyd's Underwriter Syndicate No 4711 ASP.....	GBR.....	CAT/I.....	Unauthorized....	0.....	.....

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

Current Year to Date - Allocated by States and Territories

States, Etc.		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
		Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL L	10,441,754	36,026,004	374,194	1,015,868	47,857,819	0
2.	Alaska.....	AK L	831,139	3,320,786	86,704	134,252	4,372,881	0
3.	Arizona.....	AZ L	11,839,817	85,009,189	224,409	433,838	97,507,254	0
4.	Arkansas.....	AR L	4,363,028	18,305,998	102,450	376,835	23,148,311	0
5.	California.....	CA L	115,094,585	528,270,905	2,525,662	6,627,504	652,518,656	0
6.	Colorado.....	CO L	13,347,265	74,959,134	212,788	2,304,144	90,823,331	0
7.	Connecticut.....	CT L	15,768,565	133,382,262	453,851	1,034,857	150,639,534	0
8.	Delaware.....	DE L	17,352,687	16,152,361	30,725	243,964	33,779,737	0
9.	District of Columbia.....	DC L	2,752,231	9,423,601	85,095	76,055	12,336,982	0
10.	Florida.....	FL L	83,637,832	361,688,782	2,058,808	9,124,204	456,509,626	0
11.	Georgia.....	GA L	19,145,049	65,395,872	1,085,643	1,628,010	87,254,575	26,970,000
12.	Hawaii.....	HI L	4,193,860	29,839,769	102,729	575,023	34,711,380	0
13.	Idaho.....	ID L	1,917,346	8,523,607	26,599	79,868	10,547,420	0
14.	Illinois.....	IL L	49,202,878	240,471,208	1,146,986	4,201,154	295,022,226	0
15.	Indiana.....	IN L	8,378,016	47,856,246	184,669	1,768,350	58,187,281	0
16.	Iowa.....	IA L	4,929,421	37,338,908	62,514	502,255	42,833,097	0
17.	Kansas.....	KS L	6,900,857	36,973,266	91,342	1,044,570	45,010,034	0
18.	Kentucky.....	KY L	4,172,589	32,215,638	53,148	418,401	36,859,775	0
19.	Louisiana.....	LA L	7,235,984	64,331,610	335,047	1,199,697	73,102,338	0
20.	Maine.....	ME L	1,260,668	14,161,248	39,882	611,200	16,072,998	0
21.	Maryland.....	MD L	20,188,431	102,593,818	515,009	1,444,919	124,742,177	0
22.	Massachusetts.....	MA L	14,403,298	135,601,129	376,141	24,628	150,405,196	0
23.	Michigan.....	MI L	35,959,901	163,750,944	721,351	2,166,897	202,599,093	0
24.	Minnesota.....	MN L	96,736,541	85,218,313	115,283	1,215,337	183,285,473	0
25.	Mississippi.....	MS L	5,315,838	12,350,884	212,373	24,947	17,904,043	0
26.	Missouri.....	MO L	12,274,164	40,896,542	172,244	1,811,287	55,154,236	0
27.	Montana.....	MT L	982,451	3,267,476	12,780	153,938	4,416,644	0
28.	Nebraska.....	NE L	3,360,579	14,638,447	42,804	270,600	18,312,429	0
29.	Nevada.....	NV L	3,862,074	27,130,849	27,912	239,730	31,260,564	0
30.	New Hampshire.....	NH L	1,473,101	14,388,682	43,666	6,147,850	22,053,299	0
31.	New Jersey.....	NJ L	70,383,334	493,863,196	2,467,199	4,277,651	570,991,380	0
32.	New Mexico.....	NM L	2,485,773	11,422,008	78,163	205,695	14,191,638	0
33.	New York.....	NY L	216,980,636	691,493,457	6,976,761	63,608,337	979,059,191	3,993,540,000
34.	North Carolina.....	NC L	23,974,798	123,669,703	342,708	5,945,047	153,932,256	0
35.	North Dakota.....	ND L	1,981,187	6,740,715	22,133	18,316	8,762,350	0
36.	Ohio.....	OH L	23,749,586	216,062,817	259,400	101,723	240,173,527	0
37.	Oklahoma.....	OK L	7,120,091	48,389,443	173,631	604,366	56,287,532	0
38.	Oregon.....	OR L	3,757,122	36,099,977	59,396	608,879	40,525,375	0
39.	Pennsylvania.....	PA L	49,674,727	271,348,103	2,489,339	1,254,708	324,766,877	0
40.	Rhode Island.....	RI L	1,310,833	20,382,594	26,494	6,523	21,726,444	0
41.	South Carolina.....	SC L	6,922,802	57,498,234	249,491	403,693	65,074,220	0
42.	South Dakota.....	SD L	4,014,275	7,372,403	49,826	2,978,685	14,415,188	0
43.	Tennessee.....	TN L	15,088,507	65,678,309	500,189	773,546	82,040,551	0
44.	Texas.....	TX L	60,691,263	392,893,755	787,257	2,702,848	457,075,124	0
45.	Utah.....	UT L	8,537,975	21,211,266	27,842	606,485	30,383,569	0
46.	Vermont.....	VT L	945,421	4,088,529	11,936	673,609	5,719,495	0
47.	Virginia.....	VA L	24,293,595	100,279,248	565,064	5,767,002	130,904,909	0
48.	Washington.....	WA L	12,714,447	61,728,465	101,598	555,884	75,100,394	0
49.	West Virginia.....	WV L	2,988,298	13,455,576	149,242	466,319	17,059,435	0
50.	Wisconsin.....	WI L	17,036,382	100,340,898	299,889	1,693,429	119,370,598	0
51.	Wyoming.....	WY L	2,488,710	9,967,679	28,616	1,816,473	14,301,478	0
52.	American Samoa.....	AS N	0	0	0	0	0	0
53.	Guam.....	GU N	35,150	50	0	0	35,200	0
54.	Puerto Rico.....	PR L	16,464,512	29,115,329	662,319	0	46,242,161	0
55.	US Virgin Islands.....	VI L	130,916	1,187	552	0	132,655	0
56.	Northern Mariana Islands.....	MP N	2,397	0	0	0	2,397	0
57.	Canada.....	CAN L	220,958	0	3,073	979	225,010	0
58.	Aggregate Other Alien.....	OT XXX	14,709,023	0	454,155	398	15,163,576	0
59.	Subtotal.....	(a). 53 XXX	1,166,024,665	5,226,586,416	28,309,081	141,970,775	6,562,890,938	4,020,510,000
90.	Reporting entity contributions for employee benefit plans.....	XXX	0	337	0	58,551	58,888	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX	52,518,520	9,078	0	0	52,527,598	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	4,899,913	0	2,149,358	0	7,049,270	0
94.	Aggregate other amounts not allocable by State.....	XXX	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX	1,223,443,097	5,226,595,832	30,458,439	142,029,327	6,622,526,694	4,020,510,000
96.	Plus Reinsurance Assumed.....	XXX	95,840,698	3,141,528	4,667,249	0	103,649,475	0
97.	Totals (All Business).....	XXX	1,319,283,795	5,229,737,360	35,125,688	142,029,327	6,726,176,170	4,020,510,000
98.	Less Reinsurance Ceded.....	XXX	222,897,260	200,341,093	20,583,815	0	443,822,169	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX	1,096,386,535	5,029,396,266	14,541,873	142,029,327	6,282,354,001	4,020,510,000
DETAILS OF WRITE-INS								
58001.	Canal Zone.....	XXX	37,476	0	0	0	37,476	0
58002.	Mexico.....	XXX	377,368	0	295,965	0	673,333	0
58003.	Philippines.....	XXX	7,168	0	0	0	7,168	0
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	14,287,012	0	158,190	398	14,445,599	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX	14,709,023	0	454,155	398	15,163,576	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	14.67	13-4064930		
	AXA Mediterranean Holdings, SAU	100.00			
	AXA Millésimes	42.34			
	AXA Real Estate Investment Managers	100.00			
	AXA Technology Services	100.00			
	AXA Belgium	100.00			
	AXA Financial, Inc.	0.46	13-3623351		
	AXA Life Insurance Company Ltd. - Hong Kong	100.00			
	AXA General Ins. Hong Kong Ltd - Hong Kong	100.00			
	AXA General Insurance China Ltd	100.00			
	AXA China - France	51.00			
	AXA-Mimentals Assurance Company Limited	51.00			
	AXA Societe Beaujon	100.00			
	AXA Pojistovna a.s.	100.00			
	AXA Zivni Pojistovna a.s.	100.00			
	AXA Penzijní Fond a.s.	99.98			
	AXA Biztosító Zrt.	100.00			
	AXA Zycie Towarzystwo Ubezpieczeń S.A.	90.24			
	AXA Powszechne Towarzystwo Emerytalne S.A.	100.00			
	AXA Towarzystwo Ubezpieczeń i Reasekuracji S.A.	100.00			
	AXA Life Insurance SA	99.90			
	AXA Business Services Private Limited	99.99			
	Compagnie Financiere de Paris	100.00			
	AXA France Assurance	100.00			
	AXA Corporate Solutions Assurance	98.75			
	AXA Global Life	100.00			
	AXA Global P&C	100.00			
	AXA Liabilities Managers - France	99.90			
	AXA Liabilities Managers - US	100.00			
	AXA DBIO GP S.à.r.l.	100.00			
	AXA DBIO S.C.A.	9.74			
	GLOBAL Ruckversicherungs-AG	100.00			
	GLOBAL Group of Australia Pty. Ltd.	100.00			
	GLOBAL Life Reinsurance Company of Australia	100.00			
	GLOBAL U.S. Holdings, Inc.	100.00	13-3907460		
	GLOBAL Reinsurance Corporation of America	100.00	13-5009848	21032	NY
	GLOBAL Reinsurance Canada Holdings Inc.	100.00			
	GLOBAL Reinsurance Company	100.00			
	Colisee Re - France	99.90	AA-1320035		
	AXA DBIO S.C.A.	21.67			
	AXA America Corporate Solutions, Inc.	21.01	36-3044045		

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

PART 1 – ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates		Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA		100.00			
AXA Konzern AG	AXA Konzern AG	100.00			
	AXA Investment Managers	5.20			
	WinCom Versicherungs-Holding AG	100.00			
	DBV Deutsche Beamtenversicherung Leben AG	94.90			
	DBV Deutsche Beamtenversicherung AG	100.00			
	DBV Deutsche Lebensversicherung AG	100.00			
	AXA Versicherung AG	100.00	AA-1340055		
	AXA ART Versicherung AG - Cologne	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			
AXAmps Financial Ltd.		100.00			
AXA Italia Sp.A.		98.24			
AXA Assicurazioni Sp.A.		98.11			
AXA Japan Holding Co., Ltd		78.67			
	AXA Life Insurance Co.,	100.00			
	AXA General Insurance Co., Ltd	100.00			
	AXA Collection Services Co. Ltd	100.00			
	Nextia Life Insurance Co., Ltd	97.25			
AXA Seguros, S.A. de CV		99.94			
Voltaire Participacoes		100.00			
AXA Luxembourg SA		99.99			
Finance Solutions Sar.L. ("Finso")		100.00			
Maignon Finance SA.		100.00			
AXA-AFFIN General Insurance Berhad		42.40			
Philippine AXA Life Insurance Corporation		45.00			
AXA Middle East SAL Lebanon		49.00			
AXA Holding SAL		100.00			
AXA Gulf Holding W.L.L.		95.00			
AXA Holding Maroc		100.00			
AXA Assurance Maroc		100.00			

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

PART 1 – ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates		Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA		100.00			
	Seguro Directo Gere Compania de Seguros SA	100.00			
	AXA Portugal Companhia de Seguros SA	83.02			
	AXA Portugal Companhia de Seguros Vida SA	87.63			
	AXA Services s.r.o.	100.00			
	EX-SR a.s.v likvdacii	100.00			
	AXAd.s.s.,a.s.	100.00			
	AXAd.d.s.,a.s.	100.00			
	AXA General Insurance	94.13			
	AXA Medterraenan Holding, SAU	100.00			
	Hilo Direct, Seguros y Reaseguros SA.	99.99			
	AXA MEDLAIT & Local Support Services, SA.	100.00			
	AXA Regional Services, SA.	100.00			
	AXA Seguros Generales ,SA de Seguros y Reaseguros	99.89			
	AXA Pensiones, SA E.G.F.P.	100.00			
	AXA Tigris, SA.	100.00			
	AXA Vida, SA 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			
	Rechtschutz AG	66.67			
AXA Insurance Public Co. Ltd		24.99			
ASM Holdings Limited		48.80			
Krunghai-AXA Life Insurance Company Limited		25.00			
AXA Hayatve Emeklilik A.S.		100.00			
AXA Sigorta A.S.		72.55			
AXA Insurance		50.29			
AXA Ukraine		50.00			
AXA Global Risks (Uk) Limited		100.00			
Hordel FV		100.00			
AXA Equity & Law Plc		99.90			
	AXA UK PLC	46.90			
AXA UK PLC		53.10			
	Bluefin Group Limited	100.00			
	GBI Holdings Limited	100.00			
	Guardian Royal Exchange PLC	100.00			
	Architas Advisory Services Limited	100.00			
	Architas Multi-Manager Limited	100.00			
	AXA Sun Direct Limited	100.00			
Oudinot Participations France		100.00			

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

PART 1 – ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates		Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA	AXA America Holdings, Inc.		100.00		
	AXA Technology Services America Inc.		100.00	90-0226248	
	AXA Corporate Solutions Life Reinsurance Company		100.00	30-0011728	
	CS Life Re Company		100.00	04-2729166	68365 DE
	AXA America Corporate Solutions, Inc.		100.00	46-5697182	15502 AZ
	Coliseum Reinsurance Company		78.99	36-3044045	
		AllianceBernstein LP	100.00	36-2994662	36552 DE
		Mosaic Insurance Company	2.97	13-4064930	
		AXA Financial, Inc.	100.00	04-2482364	16187 DE
		AXA Delaware LLC	0.03	13-3623351	
	AXA Insurance Company		100.00	13-4177328	
	AXA Financial, Inc.		100.00	13-3594502	33022 NY
	787 Holdings, LLC		99.49	13-3623351	
	1285 Holdings, LLC		100.00	27-0294443	
	AllianceBernstein LP		100.00	46-1106388	
	AXA Strategic Ventures US, LLC		15.65	13-4064930	
	AXA Equitable Financial Services, LLC		100.00	47-2605009	
	AXA Distribution Holding Corporation		100.00	52-2197822	
		AXA Advisors, LLC	100.00	13-4078005	
		AXA Network, LLC	100.00	13-4071393	
		PlanConnect, LLC	100.00	06-1555494	
	AXA RE Arizona Company		100.00	27-1540220	
	AXA Equitable Life Insurance Company		100.00	14-1903564	14355 AZ
	AXA Equitable Funds Management Group, LLC		100.00	13-5570651	62944 NY
		EVSA, Inc.	100.00	27-5373651	
		Equitable Holdings, LLC	100.00	23-2671508	
		Equitable Casualty Insurance Company	100.00	22-2766036	
		ECMC, LLC	100.00	06-1166226	10589 VT
		AllianceBernstein Corporation	100.00	13-3266813	
		AXA Distributors, LLC	100.00	13-3633538	
		JMR Realty services, Inc.	100.00	52-2233674	
		ACMC, LLC	100.00	13-3813232	
		AllianceBernstein LP	100.00	13-2677213	
		AXA Equitable Life and Annuity Company	28.61	13-4064930	
	MONY Life Insurance Company of America		100.00	13-3198083	62880 CO
	AllianceBernstein LP		100.00	86-0222062	78077 AZ
	U.S. Financial Life Insurance Company		0.94	13-4064930	
	MONY International Holdings, LLC		100.00	38-2046096	84530 OH
	MONY Life Insurance Company of the Americas, Ltd.		100.00	13-3790446	
	MONY Financial Services, Inc.		100.00	98-0152046	
	Financial Marketing Agency, Inc.		100.00	11-3722370	
	1740 Advisors, Inc.		100.00	31-1465146	
	Trusted Insurance Advisers General Agency Corp.		100.00	13-2645490	
	Trusted Investment Advisers Corp.		100.00	41-1941465	
			100.00	41-1941464	

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	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name 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.....	14.670	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.....	13-3623351..	0.....	0000888002		AXA Financial, Inc.....	USA.....	UIP.....	AXA Belgium.....	Ownership.....	0.460	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.....

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	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name 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 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.....
0000...		00000...		0.....	0.....		AXA DBIO GP S.à.r.l.....	LUX.....	IA.....	AXA Liabilities Managers- France.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...		0.....	0.....		AXA DBIO S.C.A.....	LUX.....	IA.....	AXA DBIO GP S.à.r.l.....	Ownership.....	...9.740	AXA.....	0.....
0000...		00000...	13-3907460..	0.....	0.....		GLOBAL U.S. Holdings, Inc.....	USA.....	NIA.....	AXA DBIO S.C.A.....	Ownership.....	...100.000	AXA.....	0.....
0968...		21032...	13-5009848..	0.....	0.....		GLOBAL Reinsurance Corporation of America.....	USA.....	IA.....	GLOBAL U.S. Holdings, Inc.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...		0.....	0.....		GLOBALE Ruckversicherungs-AG.....	CHE.....	IA.....	AXA DBIO S.C.A.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...		0.....	0.....		GLOBAL Group of Australia Pty. Ltd.....	AUS.....	IA.....	AXA DBIO S.C.A.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...		0.....	0.....		GLOBAL Life Reinsurance Company of Australia.....	AUS.....	IA.....	GLOBAL Group of Australia Pty. Ltd.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...		0.....	0.....		GLOBAL Reinsurance Canada Holdings Inc..	CAN.....	NIA.....	AXA DBIO S.C.A.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...		0.....	0.....		GLOBAL Reinsurance Company.....	CAN.....	IA.....	GLOBAL Reinsurance Canada Holdings Inc..	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...	AA-1320035..	0.....	0.....		Colisee Re - France.....	FRA.....	IA.....	AXA.....	Ownership.....	...99.900	AXA.....	0.....
0000...		00000...		0.....	0.....		AXA DBIO S.C.A.....	LUX.....	NIA.....	Colisee Re - France.....	Ownership.....	...21.670	AXA.....	0.....
0000...		00000...	36-3044045..	0.....	0001456276		AXA America Corporate Solutions, Inc.....	USA.....	NIA.....	Colisee Re - France.....	Ownership.....	...21.006	AXA.....	0.....
0000...		00000...		0.....	0.....		AXA Konzern AG.....	DEU.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...		0.....	0.....		WinCom Versicherungs-Holding AG.....	DEU.....	NIA.....	AXA Konzern AG.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...		0.....	0.....		DBV Deutsche Beamtenversicherung Leben AG.....	DEU.....	IA.....	WinCom Versicherungs-Holding AG.....	Ownership.....	...94.900	AXA.....	0.....
0000...		00000...		0.....	0.....		DBV Deutsche Beamtenversicherung AG.....	DEU.....	IA.....	WinCom Versicherungs-Holding AG.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...		0.....	0.....		DBV Deutsche Lebensversicherung AG.....	DEU.....	IA.....	WinCom Versicherungs-Holding AG.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...	AA-1340055..	0.....	0.....		AXA Versicherung AG.....	DEU.....	IA.....	AXA Konzern 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.....

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	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name 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.....		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.,.....	JPN.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...		0.....	0.....		AXA General Insurance Co., Ltd.....	JPN.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...		0.....	0.....		AXA Collection Services Co. Ltd.....	JPN.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...		0.....	0.....		Nextia Life Insurance Co., Ltd.....	JPN.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	...97.250	AXA.....	0.....
0000...		00000...		0.....	0.....		AXA Seguros, S.A. de CV.....	MEX.....	IA.....	AXA.....	Ownership.....	...99.940	AXA.....	0.....
0000...		00000...		0.....	0.....		Voltaire Participacoes.....	BRA.....	IA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...		0.....	0.....		AXA Luxembourg SA.....	LUX.....	IA.....	AXA.....	Ownership.....	...99.990	AXA.....	0.....
0000...		00000...		0.....	0.....		Finance Solutions S.ar.l. ("Finso").....	LUX.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...		0.....	0.....		Matignon Finance S.A.....	LUX.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...		0.....	0.....		AXA-AFFIN General Insurance Berhad.....	MYS.....	IA.....	AXA.....	Ownership.....	...42.400	AXA.....	0.....
0000...		00000...		0.....	0.....		AXA-AFFIN Life Insurance Berhad.....	MYS.....	IA.....	National Mutual International Pty Limited.....	Ownership.....	...49.000	AXA.....	0.....
0000...		00000...		0.....	0.....		Philippine AXA Life Insurance Corporation.....	MYS.....	IA.....	AXA.....	Ownership.....	...45.000	AXA.....	0.....
0000...		00000...		0.....	0.....		AXA Middle East SAL Lebanon.....	LBN.....	NIA.....	AXA.....	Ownership.....	...49.000	AXA.....	0.....
0000...		00000...		0.....	0.....		AXA Holding SAL.....	LBN.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...		0.....	0.....		AXA Gulf Holding W.L.L.....	BHR.....	NIA.....	AXA.....	Ownership.....	...95.000	AXA.....	0.....
0000...		00000...		0.....	0.....		AXA Holding Maroc.....	MAR.....	NIA.....	AXA.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...		0.....	0.....		AXA Assurance Maroc.....	MAR.....	IA.....	AXA Holding Maroc.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...		0.....	0.....		AXA Zycie Towarzystwo Ubezpieczen S.A.....	POL.....	IA.....	AXA Societe Beaujon.....	Ownership.....	...90.240	AXA.....	0.....
0000...		00000...		0.....	0.....		AXA 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.....

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	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name 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 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.....
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.....

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	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name 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.....		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.....	78.994	AXA.....	0.....
0968...		36552...	36-2994662..	0.....	0001456280		Coliseum Reinsurance Company.....	USA...	IA.....	AXA America Corporate Solutions, Inc.....	Ownership.....	100.000	AXA.....	0.....
0000...		00000...	13-3623351..	0.....	0000888002		AXA Financial, Inc.....	USA...	UIP.....	Coliseum Reinsurance Company.....	Ownership.....	0.030	AXA.....	0.....
0000...		00000...	13-4064930..	0.....	0001109448		AllianceBernstein LP.....	USA...	NIA.....	Coliseum Reinsurance Company.....	Ownership.....	2.970	AXA.....	0.....
0968...		16187...	04-2482364..	0.....	0.....		Mosaic Insurance Company.....	USA...	IA.....	Coliseum Reinsurance Company.....	Ownership.....	100.000	AXA.....	0.....
0968...		68365...	04-2729166..	0.....	0.....		AXA Corporate Solutions Life Reinsurance Company.....	USA...	IA.....	AXA America Holdings, Inc.....	Ownership.....	100.000	AXA.....	0.....
0968...		15502...	46-5697182..	0.....	0.....		CS Life Re Company.....	USA...	IA.....	AXA Corporate Solutions Life Reinsurance Company.....	Ownership.....	100.000	AXA.....	0.....
0000...		00000...	13-4177328..	0.....	0.....		AXA Delaware LLC.....	USA...	NIA.....	Coliseum Reinsurance Company.....	Ownership.....	100.000	AXA.....	0.....
0968...		33022...	13-3594502..	0.....	0.....		AXA Insurance Company.....	USA...	IA.....	AXA Delaware LLC.....	Ownership.....	100.000	AXA.....	0.....
0000...		00000...	13-3623351..	0.....	0000888002		AXA Financial, Inc.....	USA...	UIP.....	AXA America Holdings, Inc.....	Ownership.....	99.490	AXA.....	0.....
0000...		00000...	27-0294443..	0.....	0.....		787 Holdings, LLC.....	USA...	NIA.....	AXA Financial, Inc.....	Ownership.....	100.000	AXA.....	0.....
0000...		00000...	46-1106388..	0.....	0.....		1285 Holdings, LLC.....	USA...	NIA.....	AXA Financial, Inc.....	Ownership.....	100.000	AXA.....	0.....
0000...		00000...	13-4064930..	0.....	0001109448		AllianceBernstein LP.....	USA...	NIA.....	AXA Financial, Inc.....	Ownership.....	15.650	AXA.....	0.....
0000...		00000...	47-2605009..	0.....	0.....		AXA Strategic Ventures US, LLC.....	USA...	NIA.....	AXA Financial, Inc.....	Ownership.....	100.000	AXA.....	0.....
0000...		00000...	52-2197822..	0.....	0001257148		AXA Equitable Financial Services, LLC.....	USA...	UDP.....	AXA Financial, Inc.....	Ownership.....	100.000	AXA.....	0.....
0000...		00000...	13-4078005..	0.....	0.....		AXA Distribution Holding Corporation.....	USA...	NIA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	100.000	AXA.....	0.....
0000...		00000...	13-4071393..	0.....	0000033179		AXA Advisors, LLC.....	USA...	NIA.....	AXA Distribution Holding Corporation.....	Ownership.....	100.000	AXA.....	0.....
0000...		00000...	06-1555494..	0.....	0001292309		AXA Network, LLC.....	USA...	NIA.....	AXA Distribution Holding Corporation.....	Ownership.....	100.000	AXA.....	0.....
0000...		00000...	27-1540220..	0.....	0.....		PlanConnect, LLC.....	USA...	NIA.....	AXA Distribution Holding Corporation.....	Ownership.....	100.000	AXA.....	0.....
0968...		14355...	14-1903564..	0.....	0001450152		AXA RE Arizona Company.....	USA...	IA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	100.000	AXA.....	0.....
0968...		62944...	13-5570651..	0.....	0000727920		AXA Equitable Life Insurance Company.....	USA...	RE.....	AXA Equitable Financial Services, LLC.....	Ownership.....	100.000	AXA.....	0.....

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	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name 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...	27-5373651..	0.....	0.....		AXA Equitable Funds Management Group, LLC	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.....	...28.610	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.....	...0.940	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.....
0000...		00000...	41-1941465..	0.....	0.....		Trusted Insurance Advisors General Agency Corp.	USA.....	NIA.....	MONY Financial Services, Inc.....	Ownership.....	...100.000	AXA.....	0.....
0000...		00000...	41-1941464..	0.....	0.....		Trusted Insurance Advisors Corp.....	USA.....	NIA.....	MONY Financial Services, Inc.....	Ownership.....	...100.000	AXA.....	0.....

Q13.5

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.

The data for this supplement is not required to be filed.
2.

The data for this supplement is not required to be filed.
3.

The data for this supplement is not required to be filed.
4.

The data for this supplement is not required to be filed.
5.

The data for this supplement is not required to be filed.
6.

The data for this supplement is not required to be filed.
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.....	67,380,255	67,380,255	0	0
2505. Corporate-owned life insurance.....	886,315,800	0	886,315,800	855,634,962
2597. Summary of remaining write-ins for Line 25.....	953,696,055	67,380,255	886,315,800	855,634,962

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities.....	89,382,094	95,346,305
2597. Summary of remaining write-ins for Line 25.....	89,382,094	95,346,305

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Fines & penalties of reg authorities.....	34,597	0	2,969
2797. Summary of remaining write-ins for Line 27.....	34,597	0	2,969

Additional Write-Ins for Schedule T:

	1 Active Status	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, cluding Policy, Mer rship and Other Fe	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	68,762	0	17,054	158	85,973	0
58005. Other Foreign.....	...XXX	14,218,250	0	141,136	240	14,359,626	0
58997. Summary of remaining write-ins for line 58.....	...XXX	14,287,012	0	158,190	398	14,445,599	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.....	7,535,384,971	6,827,280,324
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	1,570,510,643	1,378,017,787
2.2 Additional investment made after acquisition.....	107,790,892	190,658,574
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	161,307	258,374
5. Unrealized valuation increase (decrease).....	(1,073,812)	816,385
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	780,455,726	858,894,381
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	265,283	896,409
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	1,855,683
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	8,432,052,992	7,535,384,971
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	8,432,052,992	7,535,384,971
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	8,432,052,992	7,535,384,971

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.....	1,433,142,965	1,582,988,862
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	28,390,365	35,446,518
2.2 Additional investment made after acquisition.....	60,711,773	85,656,343
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	5,520	10,398
5. Unrealized valuation increase (decrease).....	(54,137,969)	(53,704,309)
6. Total gain (loss) on disposals.....	21,255,975	8,551
7. Deduct amounts received on disposals.....	96,820,197	191,442,753
8. Deduct amortization of premium and depreciation.....	229,191	633,716
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	13,557,250	25,186,929
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,378,761,991	1,433,142,965
12. Deduct total nonadmitted amounts.....	31,914,612	30,303,914
13. Statement value at end of current period (Line 11 minus Line 12).....	1,346,847,379	1,402,839,051

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.....	32,673,789,431	32,083,723,205
2. Cost of bonds and stocks acquired.....	6,508,178,355	13,889,521,680
3. Accrual of discount.....	103,362,030	166,609,219
4. Unrealized valuation increase (decrease).....	6,851,381	(228,187,301)
5. Total gain (loss) on disposals.....	52,441,065	23,798,940
6. Deduct consideration for bonds and stocks disposed of.....	3,887,663,168	13,177,813,681
7. Deduct amortization of premium.....	12,959,976	35,356,765
8. Total foreign exchange change in book/adjusted carrying value.....	3,588,877	(7,266,343)
9. Deduct current year's other-than-temporary impairment recognized.....	24,967,084	41,239,523
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	35,422,620,911	32,673,789,431
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	35,422,620,911	32,673,789,431

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).....	23,647,344,482	5,194,311,803	3,215,974,883	(1,981,653,662)	23,647,344,482	23,644,027,740		22,641,523,518
2. NAIC 2 (a).....	9,900,019,857	222,095,895	521,845,670	135,004,674	9,900,019,857	9,735,274,756		10,018,568,678
3. NAIC 3 (a).....	770,211,097	91,438,514	270,482,570	94,073,278	770,211,097	685,240,319		585,857,481
4. NAIC 4 (a).....	204,428,751	101,760,918	46,378,560	(15,082,993)	204,428,751	244,728,116		139,501,331
5. NAIC 5 (a).....	75,773,730	17,864,278	24,551,832	13,851,416	75,773,730	82,937,592		96,005,256
6. NAIC 6 (a).....	18,858,399	0	651,239	(3,409,280)	18,858,399	14,797,880		23,184,114
7. Total Bonds.....	34,616,636,316	5,627,471,408	4,079,884,754	(1,757,216,567)	34,616,636,316	34,407,006,403	0	33,504,640,378
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0		39,400,000
9. NAIC 2.....	386,366,888	0	0	2,999,906	386,366,889	389,366,794		368,964,458
10. NAIC 3.....	0	0	0	0	0	0		0
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	386,366,888	0	0	2,999,906	386,366,889	389,366,794	0	408,364,458
15. Total Bonds and Preferred Stock.....	35,003,003,204	5,627,471,408	4,079,884,754	(1,754,216,661)	35,003,003,205	34,796,373,197	0	33,913,004,836

(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.....	1,162,062,065	XXX.....	1,161,884,627	234,312	9,625

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.....	2,030,250,297	1,252,834,127
2. Cost of short-term investments acquired.....	11,703,231,102	24,847,765,861
3. Accrual of discount.....	737,638	25,543
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	12,572,146,743	24,070,374,971
7. Deduct amortization of premium.....	10,229	263
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).....	1,162,062,065	2,030,250,297
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	1,162,062,065	2,030,250,297

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).....	498,983,979
2.	Cost paid/(consideration received) on additions.....	(62,924,213)
3.	Unrealized valuation increase/(decrease).....	828,340,512
4.	Total gain (loss) on termination recognized.....	647,956,129
5.	Considerations received/(paid) on terminations.....	652,883,471
6.	Amortization.....	0
7.	Adjustment to the book/adjusted carrying value of hedge item.....	0
8.	Total foreign exchange change in book/adjusted carrying value.....	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	1,259,472,935
10.	Deduct nonadmitted assets.....	0
11.	Statement value at end of current period (Line 9 minus Line 10).....	1,259,472,935

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	19,272,836
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	(19,272,836)
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.....	(92,102,240)
3.14	Section 1, Column 18, prior year.....	(32,471,124)
		(59,631,116)
		(59,631,116)
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.....	(92,102,240)
3.24	Section 1, Column 19, prior year.....	(32,471,124)
		(59,631,116)
		(59,631,116)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	(263,889,388)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	(263,889,388)
		(263,889,388)
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)

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
Number	Description							Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
341027	PORTFOLIO HEDGE...	1.....	10,000,000	0	(62,708)	04/05/2012	02/15/2042	341027 AXA TIP SWAP GA CPI.....	0	(62,708)	912810QV3	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
432346	PORTFOLIO HEDGE...	1.....	25,000,000	0	(144,302)	07/10/2013	02/15/2043	432346 AXA TIP SWAP GA CPI.....	0	(144,302)	912810RA8	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
528823	PORTFOLIO HEDGE...	1.....	55,000,000	0	(317,465)	10/01/2014	02/15/2043	528823 AXA TIP SWAP GA CPI.....	0	(317,465)	912810RA8	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
530441	PORTFOLIO HEDGE...	1.....	80,000,000	0	(461,767)	10/07/2014	02/15/2043	530441 AXA TIP SWAP GA CPI.....	0	(461,767)	912810RA8	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
540807	PORTFOLIO HEDGE...	1.....	25,000,000	0	(144,302)	12/02/2014	02/15/2043	540807 AXA TIP SWAP GA CPI.....	0	(144,302)	912810QV3	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
540808	PORTFOLIO HEDGE...	1.....	25,000,000	0	(144,302)	12/02/2014	02/15/2043	540808 AXA TIP SWAP GA CPI.....	0	(144,302)	912810QV3	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
540809	PORTFOLIO HEDGE...	1.....	50,000,000	0	(288,604)	12/02/2014	02/15/2043	540809 AXA TIP SWAP GA CPI.....	0	(288,604)	912810QV3	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
558181	PORTFOLIO HEDGE...	1.....	75,000,000	0	(470,309)	02/23/2015	02/15/2042	558181 AXA TIP SWAP GA CPI.....	0	(470,309)	912810QV3	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
559222	PORTFOLIO HEDGE...	1.....	50,000,000	0	(313,539)	02/26/2015	02/15/2042	559222 AXA TIP SWAP GA CPI.....	0	(313,539)	912810QV3	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
561123	PORTFOLIO HEDGE...	1.....	30,000,000	0	(188,124)	03/06/2015	02/15/2042	561123 AXA TIP SWAP GA CPI.....	0	(188,124)	912810QV3	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
566680	PORTFOLIO HEDGE...	1.....	50,000,000	0	(313,539)	03/30/2015	02/15/2042	566680 AXA TIP SWAP GA CPI.....	0	(313,539)	912810QV3	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
568087	PORTFOLIO HEDGE...	1FE.....	5,000,000	0	(54,733)	04/07/2015	07/25/2040	568087 AXA TIP SWAP GA CPTFEMU.....	0	(54,733)	EG2406866	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1FE.....	0	0
607588	PORTFOLIO HEDGE...	1.....	50,000,000	0	(313,539)	09/18/2015	02/15/2042	607588 AXA TIP SWAP GA CPI.....	0	(313,539)	912810QV3	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
608144	PORTFOLIO HEDGE...	1.....	42,000,000	0	(263,373)	09/21/2015	02/15/2042	608144 AXA TIP SWAP GA CPI.....	0	(263,373)	912810QV3	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
608326	PORTFOLIO HEDGE...	1.....	25,000,000	0	(310,774)	09/22/2015	02/15/2041	608326 AXA TIP SWAP GA CPI.....	0	(310,774)	912810QP6	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
609270	PORTFOLIO HEDGE...	1.....	50,000,000	0	(621,549)	09/25/2015	02/15/2041	609270 AXA TIP SWAP GA CPI.....	0	(621,549)	912810QP6	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
609776	PORTFOLIO HEDGE...	1.....	50,000,000	0	(621,549)	09/28/2015	02/15/2041	609776 AXA TIP SWAP GA CPI.....	0	(621,549)	912810QP6	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
610645	PORTFOLIO HEDGE...	1.....	50,000,000	0	(621,549)	09/30/2015	02/15/2041	610645 AXA TIP SWAP GA CPI.....	0	(621,549)	912810QP6	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
612607	PORTFOLIO HEDGE...	1.....	25,000,000	0	(310,774)	10/08/2015	02/15/2041	612607 AXA TIP SWAP GA CPI.....	0	(310,774)	912810QP6	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
615125	PORTFOLIO HEDGE...	1.....	20,000,000	0	(248,620)	10/14/2015	02/15/2041	615125 AXA TIP SWAP GA CPI.....	0	(248,620)	912810QP6	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
615626	PORTFOLIO HEDGE...	1.....	50,000,000	0	(621,549)	10/15/2015	02/15/2041	615626 AXA TIP SWAP GA CPI.....	0	(621,549)	912810QP6	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
616276	PORTFOLIO HEDGE...	1.....	50,000,000	0	(621,549)	10/20/2015	02/15/2041	616276 AXA TIP SWAP GA CPI.....	0	(621,549)	912810QP6	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
617604	PORTFOLIO HEDGE...	1.....	20,000,000	0	(248,620)	10/26/2015	02/15/2041	617604 AXA TIP SWAP GA CPI.....	0	(248,620)	912810QP6	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
617688	PORTFOLIO HEDGE...	1.....	10,000,000	0	(124,310)	10/27/2015	02/15/2041	617688 AXA TIP SWAP GA CPI.....	0	(124,310)	912810QP6	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
618589	PORTFOLIO HEDGE...	1.....	35,000,000	0	(435,084)	10/29/2015	02/15/2041	618589 AXA TIP SWAP GA CPI.....	0	(435,084)	912810QP6	U.S. TREASURY INFLATION INDEX Bonds/Swaps.....	1.....	0	0
420285	PORTFOLIO HEDGE...	1.....	5,000,000	7,405,400	8,872,533	04/24/2013	06/20/2018	420285 GE-CapCorp 5.625 15Sep17.....	73,474	74,863	912810QZ4	U.S. TREASURY BOND.....	1.....	7,331,926	8,797,670
421431	PORTFOLIO HEDGE...	1.....	5,000,000	5,883,443	6,919,027	05/02/2013	06/20/2018	421431 GE-CapCorp 5.625 15Sep17.....	73,474	74,863	912810QS0	U.S. TREASURY BOND.....	1.....	5,809,969	6,844,164
422261	PORTFOLIO HEDGE...	1.....	5,000,000	7,500,717	9,546,238	05/08/2013	06/20/2018	422261 GE-CapCorp 5.625 15Sep17.....	73,474	74,863	912810QZ4	U.S. TREASURY BOND.....	1.....	7,427,243	9,471,375
422265	PORTFOLIO HEDGE...	1.....	5,000,000	7,483,850	9,526,840	05/08/2013	06/20/2018	422265 VRZN 5.5 01Apr17 BondCall.....	66,788	68,177	912810QZ4	U.S. TREASURY BOND.....	1.....	7,417,062	9,458,663
422331	PORTFOLIO HEDGE...	1.....	5,000,000	8,341,141	9,756,964	05/09/2013	06/20/2018	422331 GE-CapCorp 5.625 15Sep17.....	73,474	74,863	912810QZ4	U.S. TREASURY BOND.....	1.....	8,267,667	9,682,101
422400	PORTFOLIO HEDGE...	1.....	5,000,000	8,391,969	9,812,479	05/09/2013	06/20/2018	422400 JCI 7.125 15Jul17.....	92,334	93,722	912810QZ4	U.S. TREASURY BOND.....	1.....	8,299,635	9,718,757
422434	PORTFOLIO HEDGE...	1.....	10,000,000	8,553,377	10,018,444	05/10/2013	06/20/2018	422434 DOW 7.375 01Nov29.....	150,964	153,741	912810QZ4	U.S. TREASURY BOND.....	1.....	8,402,413	9,864,703
422610	PORTFOLIO HEDGE...	1.....	10,000,000	10,080,087	11,829,307	05/13/2013	06/20/2018	422610 VLOC 8.75 15Jun30.....	90,053	92,831	912810QZ4	U.S. TREASURY BOND.....	1.....	9,990,034	11,736,476
422682	PORTFOLIO HEDGE...	1.....	15,000,000	15,026,358	17,987,100	05/14/2013	06/20/2018	422682 CBSCOR 4.625 15May18.....	233,059	237,226	912810QZ4	U.S. TREASURY BOND.....	1.....	14,793,299	17,749,874
422736	PORTFOLIO HEDGE...	1.....	15,000,000	22,267,121	26,673,865	05/15/2013	06/20/2018	422736 TSN 4.5 15Jun22.....	240,764	244,930	912810QZ4	U.S. TREASURY BOND.....	1.....	22,026,357	26,428,935
423245	PORTFOLIO HEDGE...	1.....	15,000,000	20,028,721	23,373,398	05/16/2013	06/20/2018	423245 F 6.5 01Aug18.....	1,305,853	1,326,686	912810QS0	U.S. TREASURY BOND.....	1.....	18,722,868	22,046,712
423472	PORTFOLIO HEDGE...	1.....	5,000,000	10,902,616	12,683,574	05/17/2013	06/20/2018	423472 DOW 7.375 01Nov29.....	75,482	76,871	912810QZ4	U.S. TREASURY BOND.....	1.....	10,827,134	12,606,703
423473	PORTFOLIO HEDGE...	1.....	5,000,000	3,668,917	4,266,364	05/17/2013	06/20/2018	423473 VLOC 8.75 15Jun30.....	45,026	46,415	912810QZ4	U.S. TREASURY BOND.....	1.....	3,623,891	4,219,949

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SCHEDULE DB - PART C - SECTION 1

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

1	Replication (Synthetic) Asset Transactions							Components of the Replication (Synthetic Asset) Transactions								
	2	3 NAIC Designation or Other Scripti	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
Number	Description							Description					Description			
425457	PORTFOLIO HEDGE...	1.....	15,000,000	8,869,984	10,342,757	05/29/2013	06/20/2018	425457 HOT 6.75 15May18.....	269,699	273,865	912810QZ4	U.S. TREASURY BOND.....	1.....	8,600,285	10,068,892	
425481	PORTFOLIO HEDGE...	1.....	15,000,000	16,938,528	19,848,737	05/29/2013	06/20/2018	425481 LUV 5.125 01Mar17.....	239,524	243,690	912810QZ4	U.S. TREASURY BOND.....	1.....	16,699,004	19,605,047	
426034	PORTFOLIO HEDGE...	1.....	15,000,000	10,972,405	12,762,686	05/31/2013	06/20/2018	426034 JWN 6.95 15Mar28.....	115,422	119,588	912810QZ4	U.S. TREASURY BOND.....	1.....	10,856,983	12,643,098	
426312	PORTFOLIO HEDGE...	1.....	15,000,000	15,340,414	17,981,027	06/04/2013	06/20/2018	426312 KR 6.15 15Jan20.....	243,587	247,753	912810QZ4	U.S. TREASURY BOND.....	1.....	15,096,827	17,733,274	
426432	PORTFOLIO HEDGE...	1.....	15,000,000	19,977,236	24,537,182	06/05/2013	06/20/2018	426432 ECACN 6.5 15May19.....	(480,653)	(476,487)	912810QZ4	U.S. TREASURY BOND.....	1.....	20,457,889	25,013,669	
427254	PORTFOLIO HEDGE...	1.....	10,000,000	8,466,529	10,406,640	06/11/2013	06/20/2018	427254 JCI 7.125 15Jul17.....	184,667	187,445	912810QY7	U.S. TREASURY BOND.....	1.....	8,281,862	10,219,195	
427443	PORTFOLIO HEDGE...	1.....	10,000,000	8,428,664	10,365,921	06/12/2013	06/20/2018	427443 TSN 4.5 15Jun22.....	160,509	163,287	912810QY7	U.S. TREASURY BOND.....	1.....	8,268,155	10,202,634	
429897	PORTFOLIO HEDGE...	1.....	10,000,000	17,466,877	22,051,270	06/20/2013	09/20/2018	429897 ECACN 6.5 15May19.....	(411,382)	(408,604)	912810QS0	U.S. TREASURY BOND.....	1.....	17,878,259	22,459,874	
440586	PORTFOLIO HEDGE...	1.....	15,000,000	18,257,833	22,437,058	08/21/2013	09/20/2018	440586 F 6.5 01Aug18.....	1,431,636	1,452,469	912810QS0	U.S. TREASURY BOND.....	1.....	16,826,197	20,984,589	
576256	PORTFOLIO HEDGE...	1.....	5,000,000	14,761,413	18,472,015	05/20/2015	06/20/2020	576256 HAL-EnSvcs 8.75 15Feb21.....	38,980	40,368	912810QZ4	U.S. TREASURY BOND.....	1.....	14,722,433	18,431,647	
593614	PORTFOLIO HEDGE...	1.....	6,300,000	13,331,564	14,473,808	08/03/2015	12/20/2020	593614 IP 7.5 15Aug21 Struc.....	75,438	77,188	912803EJ8	U.S. TREASURY BOND.....	1.....	13,256,126	14,396,620	
593615	PORTFOLIO HEDGE...	1.....	4,800,000	13,299,528	14,440,203	08/03/2015	12/20/2020	593615 COX-CommInc 6.8 01Aug28.....	56,640	57,973	912803EJ8	U.S. TREASURY BOND.....	1.....	13,242,888	14,382,230	
593616	PORTFOLIO HEDGE...	1.....	9,600,000	12,493,729	13,615,605	08/03/2015	12/20/2020	593616 CNATUR 5.7 15May17 BondCall.....	(416,175)	(413,508)	912803EJ8	U.S. TREASURY BOND.....	1.....	12,909,904	14,029,113	
593617	PORTFOLIO HEDGE...	1.....	16,800,000	20,292,806	22,017,491	08/03/2015	12/20/2020	593617 JPM 6 15Jan18.....	286,522	291,189	912803EJ8	U.S. TREASURY BOND.....	1.....	20,006,284	21,726,302	
593618	PORTFOLIO HEDGE...	1.....	8,400,000	7,096,203	7,691,992	08/03/2015	12/20/2020	593618 WMI 4.75 30Jun20.....	193,486	195,819	912803EJ8	U.S. TREASURY BOND.....	1.....	6,902,717	7,496,173	
593619	PORTFOLIO HEDGE...	1.....	9,800,000	6,399,390	6,977,585	08/03/2015	12/20/2020	593619 VLOC 8.75 15Jun30.....	(215,380)	(212,658)	912803EJ8	U.S. TREASURY BOND.....	1.....	6,614,770	7,190,243	
593621	PORTFOLIO HEDGE...	1.....	7,300,000	2,831,861	3,112,479	08/03/2015	12/20/2020	593621 KSS 6.25 15Dec17.....	(323,522)	(321,494)	912803EJ8	U.S. TREASURY BOND.....	1.....	3,155,383	3,433,973	
593622	PORTFOLIO HEDGE...	1.....	9,600,000	5,057,128	4,601,507	08/03/2015	12/20/2020	593622 HOT 6.75 15May18.....	310,041	312,708	912803EJ8	U.S. TREASURY BOND.....	1.....	4,747,087	4,288,799	
593623	PORTFOLIO HEDGE...	1.....	9,400,000	2,591,899	2,212,699	08/03/2015	12/20/2020	593623 APC 6.95 15Jun19.....	(503,778)	(501,167)	912803EJ8	U.S. TREASURY BOND.....	1.....	3,095,677	2,713,866	
593624	PORTFOLIO HEDGE...	1.....	4,200,000	7,149,269	6,435,320	08/03/2015	12/20/2020	593624 JCI 7.125 15Jul17.....	145,714	146,881	912803EJ8	U.S. TREASURY BOND.....	1.....	7,003,555	6,288,439	
593625	PORTFOLIO HEDGE...	1.....	4,600,000	25,071,109	25,919,811	08/03/2015	12/20/2020	593625 TSN 4.5 15Jun22.....	86,483	87,761	912803EJ8	U.S. TREASURY BOND.....	1.....	24,984,626	25,832,050	
593626	PORTFOLIO HEDGE...	1.....	8,400,000	11,505,178	11,795,916	08/03/2015	12/20/2020	593626 M (3) 7.45 15Jul17.....	(377,374)	(375,040)	912803EJ8	U.S. TREASURY BOND.....	1.....	11,882,552	12,170,956	
593627	PORTFOLIO HEDGE...	1.....	3,400,000	7,100,868	6,366,439	08/03/2015	12/20/2020	593627 CBSCOR 4.625 15May18.....	32,955	33,900	912803EJ8	U.S. TREASURY BOND.....	1.....	7,067,913	6,332,539	
593628	PORTFOLIO HEDGE...	1.....	30,000,000	13,903,158	14,577,488	08/03/2015	12/20/2020	593628 HNZ 6.375 15Jul28.....	782,731	791,064	912803EJ8	U.S. TREASURY BOND.....	1.....	13,120,427	13,786,424	
593912	PORTFOLIO HEDGE...	1.....	2,100,000	5,282,276	4,734,802	08/06/2015	12/20/2020	593912 CBSCOR 4.625 15May18.....	20,355	20,938	912803EJ8	U.S. TREASURY BOND.....	1.....	5,261,921	4,713,864	
593918	PORTFOLIO HEDGE...	1.....	9,000,000	13,761,943	14,176,065	08/06/2015	12/20/2020	593918 HPQ 5.4 01Mar17 BondCall.....	(180,980)	(178,480)	912803EJ8	U.S. TREASURY BOND.....	1.....	13,942,923	14,354,545	
593920	PORTFOLIO HEDGE...	1.....	1,400,000	7,470,515	7,628,074	08/06/2015	12/20/2020	593920 COX-CommInc 6.8 01Aug28.....	16,520	16,909	912803EJ8	U.S. TREASURY BOND.....	1.....	7,453,995	7,611,165	
593924	PORTFOLIO HEDGE...	1.....	6,200,000	6,503,935	6,751,710	08/06/2015	12/20/2020	593924 IBM 5.7 14Sep17.....	118,024	119,746	912803EJ8	U.S. TREASURY BOND.....	1.....	6,385,911	6,631,964	
594043	PORTFOLIO HEDGE...	1.....	4,700,000	3,458,026	3,518,944	08/07/2015	12/20/2020	594043 VLOC 8.75 15Jun30.....	(103,294)	(101,989)	912803EJ8	U.S. TREASURY BOND.....	1.....	3,561,320	3,620,933	
594048	PORTFOLIO HEDGE...	1.....	3,100,000	6,405,632	6,522,360	08/07/2015	12/20/2020	594048 KSS 6.25 15Dec17.....	(137,386)	(136,525)	912803EJ8	U.S. TREASURY BOND.....	1.....	6,543,018	6,658,885	
594609	PORTFOLIO HEDGE...	1.....	4,100,000	2,567,979	2,614,461	08/07/2015	12/20/2020	594609 COP 5.9 10/15/32.....	(69,563)	(68,424)	912803EJ8	U.S. TREASURY BOND.....	1.....	2,637,542	2,682,885	
594829	PORTFOLIO HEDGE...	1.....	6,200,000	23,929,270	24,441,141	08/11/2015	12/20/2020	594829 DE 4.375 16Oct19.....	101,836	103,558	912803EJ8	U.S. TREASURY BOND.....	1.....	23,827,434	24,337,583	
594831	PORTFOLIO HEDGE...	1.....	5,400,000	1,231,648	1,229,016	08/11/2015	12/20/2020	594831 M (3) 7.45 15Jul17.....	(242,597)	(241,097)	912803EJ8	U.S. TREASURY BOND.....	1.....	1,474,245	1,470,113	
594857	PORTFOLIO HEDGE...	1.....	4,800,000	7,208,730	7,366,655	08/11/2015	12/20/2020	594857 EMN 7.6 01Feb27.....	47,418	48,752	912803EJ8	U.S. TREASURY BOND.....	1.....	7,161,312	7,317,903	
596605	PORTFOLIO HEDGE...	1.....	6,300,000	6,931,667	7,104,633	08/19/2015	12/20/2020	596605 HOT 6.75 15May18.....	203,464	205,214	912803EJ8	U.S. TREASURY BOND.....	1.....	6,728,203	6,899,419	
596606	PORTFOLIO HEDGE...	1.....	9,000,000	1,239,854	1,279,863	08/19/2015	12/20/2020	596606 COF 5.25 21Feb17.....	74,114	76,614	912803EJ8	U.S. TREASURY BOND.....	1.....	1,165,740	1,203,249	
596666	PORTFOLIO HEDGE...	1.....	2,700,000	5,074,336	5,192,851	08/19/2015	12/20/2020	596666 JCI 7.125 15Jul17.....	93,673	94,423	912803EJ8	U.S. TREASURY BOND.....	1.....	4,980,663	5,098,428	
596667	PORTFOLIO HEDGE...	1.....	4,100,000	3,855,272	3,947,019	08/19/2015	12/20/2020	596667 AMGN 2.2 22May19.....	75,853	76,992	912803EJ8	U.S. TREASURY BOND.....	1.....	3,779,419	3,870,027	
596668	PORTFOLIO HEDGE...	1.....	10,800,000	5,038,339	5,257,950	08/19/2015	12/20/2020	596668 JPM 6 15Jan18.....	184,193	187,193	912803EJ8	U.S. TREASURY BOND.....	1.....	4,854,146	5,070,757	

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

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Design. or Other Description	Book/Adjusted Carrying Value	Fair Value
596810	PORTFOLIO HEDGE...	1.....	9,000,000	3,564,067	3,665,671	08/20/2015	12/20/2020	596810 MAR 3 01Mar19.....	179,350	181,850	912803EJ8	U.S. TREASURY BOND.....	1.....	3,384,717	3,483,821
596819	PORTFOLIO HEDGE...	1.....	6,200,000	5,228,517	5,363,224	08/20/2015	12/20/2020	596819 OMC 4.45 15Aug20.....	180,509	182,231	912803EJ8	U.S. TREASURY BOND.....	1.....	5,048,008	5,180,993
596820	PORTFOLIO HEDGE...	1.....	10,400,000	4,769,625	4,909,664	08/20/2015	12/20/2020	596820 CPB 3.05 15Jul17.....	278,732	281,621	912803EJ8	U.S. TREASURY BOND.....	1.....	4,490,893	4,628,043
596821	PORTFOLIO HEDGE...	1.....	4,100,000	6,417,970	6,638,120	08/20/2015	12/20/2020	596821 IP 7.5 15Aug21 Struc.....	49,094	50,233	912803EJ8	U.S. TREASURY BOND.....	1.....	6,368,876	6,587,887
596990	PORTFOLIO HEDGE...	1.....	7,600,000	8,603,938	8,917,415	08/21/2015	12/20/2020	596990 KR 6.15 15Jan20.....	143,295	145,406	912803EJ8	U.S. TREASURY BOND.....	1.....	8,460,643	8,772,009
596991	PORTFOLIO HEDGE...	1.....	9,700,000	12,170,803	12,602,466	08/21/2015	12/20/2020	596991 SPG-LP 4.375 01Mar21.....	152,002	154,697	912803EJ8	U.S. TREASURY BOND.....	1.....	12,018,801	12,447,769
596992	PORTFOLIO HEDGE...	1.....	9,000,000	2,254,245	2,323,502	08/21/2015	12/20/2020	596992 R 2.55 01Jun19.....	72,180	74,680	912803EJ8	U.S. TREASURY BOND.....	1.....	2,182,065	2,248,822
596993	PORTFOLIO HEDGE...	1.....	17,600,000	6,228,663	6,521,782	08/21/2015	12/20/2020	596993 WFC 5.75 01Feb18.....	368,405	373,294	912803EJ8	U.S. TREASURY BOND.....	1.....	5,860,258	6,148,488
597602	PORTFOLIO HEDGE...	1.....	8,300,000	8,995,231	9,218,096	08/24/2015	12/20/2020	597602 MCD 5.8 15Oct17.....	251,070	253,375	912803EJ8	U.S. TREASURY BOND.....	1.....	8,744,161	8,964,721
597603	PORTFOLIO HEDGE...	1.....	16,600,000	12,511,128	12,991,024	08/24/2015	12/20/2020	597603 LUV 5.125 01Mar17.....	300,809	305,420	912803EJ8	U.S. TREASURY BOND.....	1.....	12,210,319	12,685,604
598484	PORTFOLIO HEDGE...	1.....	6,900,000	8,585,176	8,908,249	08/24/2015	12/20/2020	598484 GIS 5.7 15Feb17 BondCall.....	192,532	194,449	912803EJ8	U.S. TREASURY BOND.....	1.....	8,392,644	8,713,800
610105	PORTFOLIO HEDGE...	1.....	10,000,000	7,801,130	7,971,247	09/29/2015	12/20/2020	610105 VLOC 8.75 15Jun30.....	(219,775)	(216,997)	912803EJ8	U.S. TREASURY BOND.....	1.....	8,020,905	8,188,244
610106	PORTFOLIO HEDGE...	1.....	10,000,000	2,279,496	2,274,583	09/29/2015	12/20/2020	610106 APC 6.95 15Jun19.....	(535,934)	(533,156)	912803EJ8	U.S. TREASURY BOND.....	1.....	2,815,430	2,807,739
610107	PORTFOLIO HEDGE...	1.....	10,000,000	6,287,486	6,468,709	09/29/2015	12/20/2020	610107 JPM 6 15Jan18.....	170,549	173,327	912803EJ8	U.S. TREASURY BOND.....	1.....	6,116,937	6,295,382
610108	PORTFOLIO HEDGE...	1.....	5,000,000	7,246,632	7,400,186	09/29/2015	12/20/2020	610108 KSS 4 01Nov21.....	(221,591)	(220,202)	912803EJ8	U.S. TREASURY BOND.....	1.....	7,468,223	7,620,388
610109	PORTFOLIO HEDGE...	1.....	25,000,000	13,298,773	13,753,085	09/29/2015	12/20/2020	610109 GS 5.95 18Jan18.....	(7,627)	(682)	912803EJ8	U.S. TREASURY BOND.....	1.....	13,306,400	13,753,767
610344	PORTFOLIO HEDGE...	1.....	5,000,000	13,933,748	14,284,396	09/29/2015	12/20/2020	610344 COF 5.25 21Feb17.....	41,174	42,563	912803EJ8	U.S. TREASURY BOND.....	1.....	13,892,574	14,241,833
610345	PORTFOLIO HEDGE...	1.....	10,000,000	6,590,436	6,761,747	09/29/2015	12/20/2020	610345 HAL-EnSvcs 8.75 15Feb21.....	30,372	33,149	912803EJ8	U.S. TREASURY BOND.....	1.....	6,560,064	6,728,598
610423	PORTFOLIO HEDGE...	1.....	10,000,000	20,779,723	21,357,984	09/29/2015	12/20/2020	610423 M (3) 7.45 15Jul17.....	(449,254)	(446,477)	912803EJ8	U.S. TREASURY BOND.....	1.....	21,228,977	21,804,461
621469	PORTFOLIO HEDGE...	1.....	12,000,000	8,111,003	8,290,024	11/13/2015	12/20/2020	621469 JWN 6.95 15Mar28.....	(416,885)	(413,552)	912803EJ8	U.S. TREASURY BOND.....	1.....	8,527,888	8,703,576
621470	PORTFOLIO HEDGE...	1.....	6,000,000	14,942,374	15,452,636	11/13/2015	12/20/2020	621470 EMN 7.6 01Feb27.....	59,273	60,940	912803EJ8	U.S. TREASURY BOND.....	1.....	14,883,101	15,391,696
621471	PORTFOLIO HEDGE...	1.....	6,000,000	8,285,756	8,487,200	11/13/2015	12/20/2020	621471 JCI 7.125 15Jul17.....	208,163	209,830	912803EJ8	U.S. TREASURY BOND.....	1.....	8,077,593	8,277,370
621472	PORTFOLIO HEDGE...	1.....	7,000,000	8,046,498	8,260,220	11/13/2015	12/20/2020	621472 CAT 1.5 26Jun17.....	96,548	98,492	912803EJ8	U.S. TREASURY BOND.....	1.....	7,949,950	8,161,728
621473	PORTFOLIO HEDGE...	1.....	4,000,000	4,068,830	4,180,269	11/13/2015	12/20/2020	621473 AMGN 2.2 22May19.....	74,003	75,114	912803EJ8	U.S. TREASURY BOND.....	1.....	3,994,827	4,105,155
621474	PORTFOLIO HEDGE...	1.....	8,000,000	19,858,349	20,363,159	11/13/2015	12/20/2020	621474 IP 7.5 15Aug21 Struc.....	95,794	98,016	912803EJ8	U.S. TREASURY BOND.....	1.....	19,762,555	20,265,143
621477	PORTFOLIO HEDGE...	1.....	3,000,000	6,705,153	6,936,081	11/13/2015	12/20/2020	621477 MAR 3 01Mar19.....	59,783	60,617	912803EJ8	U.S. TREASURY BOND.....	1.....	6,645,370	6,875,464
621483	PORTFOLIO HEDGE...	1.....	12,000,000	13,402,866	13,868,069	11/13/2015	12/20/2020	621483 CBCSCOR 4.625 15May18.....	116,313	119,646	912803EJ8	U.S. TREASURY BOND.....	1.....	13,286,553	13,748,423
621484	PORTFOLIO HEDGE...	1.....	8,000,000	8,145,247	8,368,842	11/13/2015	12/20/2020	621484 IBM 5.7 14Sep17.....	152,289	154,511	912803EJ8	U.S. TREASURY BOND.....	1.....	7,992,958	8,214,331
624553	PORTFOLIO HEDGE...	1.....	3,000,000	9,523,853	9,764,938	11/24/2015	12/20/2020	624553 CAT 1.5 26Jun17.....	41,378	42,211	912803EJ8	U.S. TREASURY BOND.....	1.....	9,482,475	9,722,727
626225	PORTFOLIO HEDGE...	1.....	9,000,000	4,171,370	4,240,127	12/04/2015	12/20/2020	626225 JWN 6.95 15Mar28.....	(312,664)	(310,164)	912803EJ8	U.S. TREASURY BOND.....	1.....	4,484,034	4,550,291
649386	PORTFOLIO HEDGE...	1.....	15,000,000	10,292,699	10,927,091	02/25/2016	06/20/2021	649386 AXP 7 19Mar18.....	383,213	387,380	912810QZ4	U.S. TREASURY BOND.....	1.....	9,909,486	10,539,711
649387	PORTFOLIO HEDGE...	1.....	10,000,000	5,594,104	5,719,135	02/25/2016	06/20/2021	649387 BACORP 5.65 01May18.....	29,736	32,514	912803EJ8	U.S. TREASURY BOND.....	1.....	5,564,368	5,686,621
649388	PORTFOLIO HEDGE...	1.....	20,000,000	3,346,737	3,453,603	02/25/2016	06/20/2021	649388 COF 5.25 21Feb17.....	110,949	116,505	912803EJ8	U.S. TREASURY BOND.....	1.....	3,235,788	3,337,098
649402	PORTFOLIO HEDGE...	1.....	15,000,000	10,908,457	11,342,513	02/25/2016	06/20/2021	649402 DE 4.375 16Oct19.....	211,263	215,429	912810QS0	U.S. TREASURY BOND.....	1.....	10,697,194	11,127,084
649406	PORTFOLIO HEDGE...	1.....	15,000,000	5,974,629	5,902,124	02/25/2016	06/20/2021	649406 MWD 3.75 25Feb23.....	(65,065)	(60,898)	912810QZ4	U.S. TREASURY BOND.....	1.....	6,039,694	5,963,022
656391	PORTFOLIO HEDGE...	1.....	10,000,000	4,389,665	4,415,482	03/29/2016	06/20/2021	656391 MWD 3.75 25Feb23.....	(43,376)	(40,599)	912810QZ4	U.S. TREASURY BOND.....	1.....	4,433,041	4,456,081
656392	PORTFOLIO HEDGE...	1.....	5,000,000	6,972,972	7,096,427	03/29/2016	06/20/2021	656392 BACORP 5.65 01May18.....	14,868	16,257	912810QY7	U.S. TREASURY BOND.....	1.....	6,958,104	7,080,170
656394	PORTFOLIO HEDGE...	1.....	20,000,000	10,835,556	11,325,342	03/29/2016	06/20/2021	656394 DE 4.375 16Oct19.....	281,683	287,239	912810QZ4	U.S. TREASURY BOND.....	1.....	10,553,873	11,038,103
656395	PORTFOLIO HEDGE...	1.....	5,000,000	3,927,511	3,848,501	03/29/2016	06/20/2021	656395 AXP 7 19Mar18.....	127,738	129,127	912810QS0	U.S. TREASURY BOND.....	1.....	3,799,773	3,719,374

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Design. or Other Description	Book/Adjusted Carrying Value	Fair Value
656418	PORTFOLIO HEDGE...	1.....	10,000,000	11,857,159	12,287,285	03/29/2016	06/20/2021	656418 COF 5.25 21Feb17.....	55,475	58,253	912810QS0	U.S. TREASURY BOND.....	1.....	11,801,684	12,229,032
659630	PORTFOLIO HEDGE...	1.....	10,000,000	4,543,295	6,058,184	04/14/2016	06/20/2021	659630 CAT 1.5 26Jun17.....	108,607	111,385	912803EH2	U.S. TREASURY BOND.....	1.....	4,434,688	5,946,799
659631	PORTFOLIO HEDGE...	1.....	10,000,000	7,553,849	9,972,447	04/14/2016	06/20/2021	659631 TW 2.1 01Jun19.....	180,574	183,352	912803EH2	U.S. TREASURY BOND.....	1.....	7,373,275	9,789,095
659632	PORTFOLIO HEDGE...	1.....	10,000,000	7,579,323	10,005,567	04/14/2016	06/20/2021	659632 MAR 3 01Mar19.....	181,183	183,961	912803EH2	U.S. TREASURY BOND.....	1.....	7,398,140	9,821,606
660772	PORTFOLIO HEDGE...	1.....	5,000,000	(480,456)	(698,954)	04/21/2016	06/20/2021	660772 R 2.55 01Jun19.....	18,558	19,947	912803EH2	U.S. TREASURY BOND.....	1.....	(499,014)	(718,901)
660773	PORTFOLIO HEDGE...	1.....	15,000,000	18,983,206	25,547,329	04/21/2016	06/20/2021	660773 JWN 6.95 15Mar28.....	(733,238)	(729,072)	912803EH2	U.S. TREASURY BOND.....	1.....	19,716,444	26,276,401
660774	PORTFOLIO HEDGE...	1.....	15,000,000	19,152,319	25,496,555	04/21/2016	06/20/2021	660774 GS 5.95 18Jan18.....	(65,111)	(60,945)	912803EH2	U.S. TREASURY BOND.....	1.....	19,217,430	25,557,500
663881	PORTFOLIO HEDGE...	1.....	20,000,000	9,368,635	12,469,801	05/04/2016	12/20/2021	663881 LUV 2.65 05Nov20.....	280,550	286,105	912803EH2	U.S. TREASURY BOND.....	1.....	9,088,085	12,183,696
663882	PORTFOLIO HEDGE...	1.....	20,000,000	10,301,890	13,687,856	05/04/2016	12/20/2021	663882 MAR 3 01Mar19.....	308,497	314,052	912803EH2	U.S. TREASURY BOND.....	1.....	9,993,393	13,373,804
663884	PORTFOLIO HEDGE...	1.....	10,000,000	19,618,126	27,482,820	05/04/2016	12/20/2021	663884 JWN 6.95 15Mar28.....	(599,503)	(596,726)	912803EH2	U.S. TREASURY BOND.....	1.....	20,217,629	28,079,546
663885	PORTFOLIO HEDGE...	1.....	10,000,000	(541,756)	(890,407)	05/04/2016	12/20/2021	663885 EMN 7.6 01Feb27.....	16,555	19,333	912803EH2	U.S. TREASURY BOND.....	1.....	(558,311)	(909,740)
663886	PORTFOLIO HEDGE...	1.....	10,000,000	22,889,511	30,554,106	05/04/2016	12/20/2021	663886 DE 4.375 16Oct19.....	110,613	113,391	912803EH2	U.S. TREASURY BOND.....	1.....	22,778,898	30,440,715
663887	PORTFOLIO HEDGE...	1.....	5,000,000	(1,075,789)	(1,578,043)	05/04/2016	12/20/2021	663887 CAT 1.5 26Jun17.....	32,875	34,264	912803EH2	U.S. TREASURY BOND.....	1.....	(1,108,664)	(1,612,307)
664031	PORTFOLIO HEDGE...	1.....	10,000,000	(4,338,898)	(4,901,405)	05/05/2016	12/20/2021	664031 R 2.55 01Jun19.....	(20,968)	(18,190)	912803EH2	U.S. TREASURY BOND.....	1.....	(4,317,930)	(4,883,215)
664032	PORTFOLIO HEDGE...	1.....	15,000,000	16,918,980	23,451,955	05/05/2016	06/20/2021	664032 GS 5.95 18Jan18.....	(65,111)	(60,945)	912803EH2	U.S. TREASURY BOND.....	1.....	16,984,091	23,512,900
664069	PORTFOLIO HEDGE...	1.....	10,000,000	1,516,105	2,092,530	05/05/2016	12/20/2021	664069 SPG-LP 4.375 01Mar21.....	99,608	102,386	912803EH2	U.S. TREASURY BOND.....	1.....	1,416,497	1,990,144
664070	PORTFOLIO HEDGE...	1.....	10,000,000	18,243,042	24,779,816	05/05/2016	06/20/2019	664070 F-MotCrLLC 5 15May18.....	1,198,571	1,212,460	912803EH2	U.S. TREASURY BOND.....	1.....	17,044,471	23,567,356
664071	PORTFOLIO HEDGE...	1.....	10,000,000	(13,268,199)	(16,439,590)	05/05/2016	12/20/2021	664071 HAL-EnSvcs 8.75 15Feb21.....	(60,458)	(57,680)	912803EH2	U.S. TREASURY BOND.....	1.....	(13,207,741)	(16,381,910)
664072	PORTFOLIO HEDGE...	1.....	10,000,000	31,797,687	42,087,077	05/05/2016	12/20/2021	664072 IBM 5.7 14Sep17.....	144,890	147,667	912803EH2	U.S. TREASURY BOND.....	1.....	31,652,797	41,939,410
664090	PORTFOLIO HEDGE...	1.....	15,000,000	18,662,391	25,779,001	05/05/2016	12/20/2021	664090 IBM 5.7 14Sep17.....	217,334	221,501	912803EH2	U.S. TREASURY BOND.....	1.....	18,445,057	25,557,500
664091	PORTFOLIO HEDGE...	1.....	20,000,000	16,124,423	22,673,426	05/05/2016	12/20/2021	664091 VLOC 8.75 15Jun30.....	(845,029)	(839,474)	912803EH2	U.S. TREASURY BOND.....	1.....	16,969,452	23,512,900
664092	PORTFOLIO HEDGE...	1.....	10,000,000	(962,056)	(1,078,478)	05/05/2016	12/20/2021	664092 VLOC 8.75 15Jun30.....	(422,515)	(419,737)	912810QS0	U.S. TREASURY BOND.....	1.....	(539,541)	(658,741)
664222	PORTFOLIO HEDGE...	1.....	5,000,000	18,848	24,838	05/06/2016	12/20/2021	664222 EMN 7.6 01Feb27.....	8,278	9,667	912810QS0	U.S. TREASURY BOND.....	1.....	10,570	15,171
664348	PORTFOLIO HEDGE...	1.....	10,000,000	(1,365,055)	(1,533,236)	05/06/2016	12/20/2021	664348 JWN 6.95 15Mar28.....	(599,503)	(596,726)	912810QS0	U.S. TREASURY BOND.....	1.....	(765,552)	(936,510)
999999	Total.....			1,061,243,708	1,200,112,192	XXX	XXX	XXX	6,473,247	(1,443,044)	XXX	XXX	XXX	1,054,770,461	1,201,555,236

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SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....	92	(854,565)	92	(854,565)	0	0	0	0	92	(854,565)
2. Add: Opened or acquired transactions.....	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or disposed of transactions.....	0	0	0	0	0	0	0	0	0	0
5. Less: Positions disposed of for failing effectiveness criteria.....	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
7. Ending Inventory.....	92	(854,565)	92	(854,565)	0	0	0	0	92	(854,565)

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	<u>1,259,472,871</u>
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	<u>0</u>
3.	Total (Line 1 plus Line 2).....	<u>1,259,472,871</u>
4.	Part D, Section 1, Column 5.....	<u>1,259,472,869</u>
5.	Part D, Section 1, Column 6.....	<u>0</u>
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>2</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	<u>1,396,486,375</u>
8.	Part B, Section 1, Column 13.....	<u>(93,369,494)</u>
9.	Total (Line 7 plus Line 8).....	<u>1,303,116,881</u>
10.	Part D, Section 1, Column 8.....	<u>1,396,948,143</u>
11.	Part D, Section 1, Column 9.....	<u>(93,831,261)</u>
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>(0)</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	<u>441,371,275</u>
14.	Part B, Section 1, Column 20.....	<u>325,641,051</u>
15.	Part D, Section 1, Column 11.....	<u>767,012,326</u>
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>(0)</u>

AXA EQUITABLE LIFE INSURANCE COMPANY

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of cash equivalents acquired.....	1,436,851,208	0
3. Accrual of discount.....	171,619	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	125,000,000	0
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).....	1,312,022,827	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	1,312,022,827	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

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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								
60716139.....	MONROE.....	AL.....	.....	04/29/2016....	4.650	875,000	0	2,600,000
60716232.....	CLAY.....	AR.....	.....	06/10/2016....	4.500	1,100,000	0	2,935,687
60716179.....	POINSETT.....	AR.....	.....	05/09/2016....	3.950	1,450,000	0	2,250,000
60716182.....	FRESNO.....	CA.....	.....	04/18/2016....	4.150	19,000,000	0	42,000,000
60716118.....	NAPA.....	CA.....	.....	06/14/2016....	4.750	700,000	0	4,648,848
60716163.....	NAPA.....	CA.....	.....	04/11/2016....	3.700	1,587,663	0	6,000,000
60716221.....	SACRAMENTO.....	CA.....	.....	05/17/2016....	3.850	370,000	0	606,921
60716226.....	SACRAMENTO.....	CA.....	.....	06/29/2016....	4.050	750,000	0	1,533,323
60716165.....	SAN JOAQUIN.....	CA.....	.....	04/25/2016....	4.600	3,640,000	0	7,300,000
60716212.....	SAN LUIS OBISPO.....	CA.....	.....	06/01/2016....	3.950	7,000,000	0	14,400,000
60716195.....	SONOMA.....	CA.....	.....	06/23/2016....	4.050	2,340,000	0	3,600,000
60716230.....	SONOMA.....	CA.....	.....	06/16/2016....	4.150	2,100,000	0	5,675,157
60716218.....	YOLO.....	CA.....	.....	05/20/2016....	3.850	200,000	0	2,300,000
60716202.....	CALHOUN.....	GA.....	.....	06/08/2016....	4.150	2,760,000	0	8,675,000
60716124.....	DECATUR.....	GA.....	.....	04/08/2016....	4.950	6,250,000	0	12,350,000
60716125.....	DECATUR.....	GA.....	.....	04/08/2016....	4.950	2,175,000	0	4,575,000
60716174.....	HANCOCK.....	IA.....	.....	05/25/2016....	4.650	1,150,000	0	2,267,000
60716170.....	BEAR LAKE.....	ID.....	.....	05/24/2016....	4.300	2,900,000	0	5,650,000
60716199.....	CARIBOU.....	ID.....	.....	06/28/2016....	4.650	546,000	0	855,000
60716200.....	CASSIA.....	ID.....	.....	06/09/2016....	4.550	1,500,000	0	2,381,708
60716157.....	JEROME.....	ID.....	.....	04/14/2016....	4.750	1,900,000	0	4,790,000
60716180.....	ONEIDA.....	ID.....	.....	05/31/2016....	4.600	2,450,000	0	4,343,000
60716146.....	OWYHEE.....	ID.....	.....	04/07/2016....	4.550	2,950,000	0	7,525,000
60716209.....	WHITE.....	IL.....	.....	05/26/2016....	4.200	6,400,000	0	13,812,993
60716239.....	CARROLL.....	IN.....	.....	06/03/2016....	4.400	970,000	0	2,060,977
60716233.....	PULASKI.....	IN.....	.....	06/07/2016....	4.000	655,000	0	1,480,000
60716196.....	WHITE.....	IN.....	.....	04/29/2016....	4.450	500,000	0	1,350,000
60716211.....	WHITE.....	IN.....	.....	05/19/2016....	3.850	685,000	0	2,057,000
60716183.....	BUTLER.....	KS.....	.....	04/14/2016....	3.950	2,140,000	854,000	9,323,136
60716135.....	ELLSWORTH.....	KS.....	.....	04/13/2016....	4.650	750,000	0	1,280,267
60716175.....	MITCHELL.....	KS.....	.....	05/13/2016....	4.450	1,200,000	0	1,914,000
60716194.....	TUSCOLA.....	MI.....	.....	04/28/2016....	4.650	650,000	0	1,980,000
60714297.....	BLUE EARTH.....	MN.....	.....	05/09/2016....	4.150	0	100,000	1,650,000
60716166.....	CLAY.....	MN.....	.....	05/19/2016....	4.200	528,000	0	1,220,000
60716176.....	CLAY.....	MN.....	.....	05/19/2016....	4.200	485,000	0	1,270,000
60716190.....	COTTONWOOD.....	MN.....	.....	02/01/2016....	5.150	160,667	0	292,925
60716147.....	RENVILLE.....	MN.....	.....	04/21/2016....	4.950	7,589,000	0	15,938,000
60716149.....	STEVENS.....	MN.....	.....	04/14/2016....	5.150	5,165,000	0	9,155,000
60716188.....	SWIFT.....	MN.....	.....	04/27/2016....	4.050	500,000	0	900,000
60716213.....	SWIFT.....	MN.....	.....	06/13/2016....	4.650	2,525,000	0	5,001,000
60716231.....	SWIFT.....	MN.....	.....	06/22/2016....	3.900	500,000	0	909,820
60716187.....	WILKIN.....	MN.....	.....	05/25/2016....	4.300	890,000	0	1,550,000
60716214.....	WILKIN.....	MN.....	.....	06/29/2016....	4.050	7,600,000	0	13,200,000
60712117.....	COAHOMA.....	MS.....	.....	04/20/2016....	4.700	0	125	4,271,000
60716173.....	CHOUTEAU.....	MT.....	.....	04/14/2016....	3.950	1,540,000	0	5,900,000

QE02

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
60716137.....	CUSTER.....	MT.....	.....	04/18/2016....	5.000	1,400,000	0	3,336,250
60716162.....	CUSTER.....	MT.....	.....	04/28/2016....	5.000	1,900,000	0	5,470,300
60716167.....	CUSTER.....	MT.....	.....	04/28/2016....	5.000	1,920,000	0	4,748,450
60716168.....	CUSTER.....	MT.....	.....	04/28/2016....	5.000	1,945,000	0	5,420,500
60716169.....	CUSTER.....	MT.....	.....	04/28/2016....	5.000	1,910,000	0	4,778,625
60716161.....	LIBERTY.....	MT.....	.....	04/15/2016....	4.700	2,300,000	0	5,000,000
60716150.....	MCCONE.....	MT.....	.....	04/07/2016....	4.900	1,400,000	0	5,000,000
60716234.....	MEAGHER.....	MT.....	.....	06/14/2016....	4.350	740,000	0	3,000,000
60716203.....	TETON.....	MT.....	.....	05/27/2016....	5.000	1,200,000	0	4,385,627
60716143.....	YELLOWSTONE.....	MT.....	.....	04/14/2016....	5.000	1,840,000	0	4,304,250
60716164.....	YELLOWSTONE.....	MT.....	.....	04/26/2016....	5.000	1,625,000	0	3,940,000
60716160.....	CASS.....	ND.....	.....	04/21/2016....	4.150	1,810,000	0	4,200,000
60716208.....	CASS.....	ND.....	.....	06/15/2016....	4.350	2,600,000	0	7,200,000
60716227.....	CASS.....	ND.....	.....	06/28/2016....	4.100	300,000	0	800,000
60716229.....	CASS.....	ND.....	.....	06/30/2016....	4.100	800,000	0	1,510,000
60716148.....	GRAND FORKS.....	ND.....	.....	04/28/2016....	4.500	1,500,000	0	2,950,000
60716159.....	RANSOM.....	ND.....	.....	04/28/2016....	4.150	700,000	0	1,341,000
60716197.....	RANSOM.....	ND.....	.....	05/24/2016....	4.250	1,125,000	0	2,400,000
60716204.....	RANSOM.....	ND.....	.....	06/01/2016....	4.200	3,200,000	0	6,502,000
60716154.....	DONA ANA.....	NM.....	.....	05/24/2016....	4.350	3,700,000	0	5,963,907
60716193.....	GILLIAM.....	OR.....	.....	06/23/2016....	4.300	2,000,000	0	4,092,000
60716171.....	WALLOWA.....	OR.....	.....	04/20/2016....	4.850	1,100,000	0	1,800,000
60716151.....	HAAKON.....	SD.....	.....	04/19/2016....	4.150	9,375,000	0	18,902,500
60716238.....	DYER.....	TN.....	.....	06/29/2016....	3.750	3,000,000	0	5,900,000
60716177.....	ARCHER.....	TX.....	.....	04/29/2016....	3.850	8,350,000	0	18,300,000
60716184.....	FALLS.....	TX.....	.....	04/04/2016....	4.450	4,175,000	0	6,402,466
60716241.....	MONTAGUE.....	TX.....	.....	06/22/2016....	3.900	2,000,000	0	9,650,000
60716223.....	GRANT.....	WA.....	.....	05/31/2016....	4.250	1,300,000	0	2,383,500
60716205.....	OKANOGAN.....	WA.....	.....	05/11/2016....	4.600	850,000	0	1,360,000
60716206.....	OKANOGAN.....	WA.....	.....	05/25/2016....	4.250	1,000,000	0	1,668,054
60716207.....	OKANOGAN.....	WA.....	.....	05/31/2016....	4.250	3,800,000	0	7,806,400
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				XXX.....	XXX.....	177,991,330	954,125	406,293,591
Mortgages in Good Standing - Commercial Mortgages - All Other								
160001025.....	LOS ANGELES.....	CA.....	.....	03/08/2016....	4.300	0	39,198,073	78,287,000
160001041.....	RANCHO CUCAMONGA.....	CA.....	.....	06/09/2016....	3.150	81,500,000	0	128,690,000
260000003.....	SAN DIEGO.....	CA.....	.....	05/13/2016....	5.192	15,426,989	0	22,091,000
160000978.....	SAN FRANCISCO.....	CA.....	.....	09/12/2013....	4.340	0	1,744,164	108,800,000
260000002.....	SUNNYVALE.....	CA.....	.....	01/22/2016....	4.843	0	1,222,720	20,784,000
160001039.....	WALNUT CREEK.....	CA.....	.....	05/05/2016....	2.610	94,261,150	0	146,900,000
160001000.....	DENVER.....	CO.....	.....	05/08/2015....	4.700	(337,500)	1,901,920	2,966,000
160001035.....	DENVER.....	CO.....	.....	04/25/2016....	3.500	42,500,000	0	71,770,000
160001032.....	HODGKINS.....	IL.....	.....	04/04/2016....	3.950	112,000,000	0	170,140,000
160001036.....	MELROSE.....	MA.....	.....	04/05/2016....	3.380	52,000,000	0	77,740,000
160001037.....	MINNEAPOLIS.....	MN.....	.....	06/17/2016....	4.627	48,697,412	0	68,200,000
160000964.....	CHARLOTTE.....	NC.....	.....	04/03/2013....	4.460	0	29,000,000	192,546,000

QE02.1

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
160001038.....	NEW YORK.....	NY.....	.....	05/03/2016....	3.806	249,875,000	0	403,590,000
260000001.....	NEW YORK.....	NY.....	.....	07/30/2014....	0.000	0	458,030	30,798,000
160001006.....	HOUSTON.....	TX.....	.....	07/14/2015....	4.350	(187,500)	4,700,105	7,396,000
160000984.....	SAN ANTONIO.....	TX.....	.....	03/03/2014....	5.400	0	336,756	38,240,000
160000988.....	ALEXANDRIA.....	VA.....	.....	03/21/2014....	4.950	0	12,289,374	135,524,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	695,735,551	90,851,142	1,704,462,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	873,726,881	91,805,267	2,110,755,591
3399999. Total Mortgages.....				XXX.....	XXX.....	873,726,881	91,805,267	2,110,755,591

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																	
19920400.....	FRESNO.....	CA.....	.....	06/03/1996....	06/07/2016....	10,176	0	0	0	0	0	0	10,176	10,176	0	0	0
160000915.....	LOS ANGELES.....	CA.....	.....	02/25/2011....	04/08/2016....	62,567,165	0	0	0	0	0	0	62,326,478	62,326,478	0	0	0
19974100.....	NAPA.....	CA.....	.....	06/14/2001....	04/11/2016....	1,587,663	0	0	0	0	0	0	1,587,663	1,587,663	0	0	0
11630100.....	SAN JOAQUIN.....	CA.....	.....	06/17/2008....	04/19/2016....	672,094	0	0	0	0	0	0	657,686	657,686	0	0	0
19481703.....	SAN JOAQUIN.....	CA.....	.....	07/22/2003....	05/19/2016....	37,500	0	0	0	0	0	0	37,500	37,500	0	0	0
60712104.....	SAN JOAQUIN.....	CA.....	.....	03/28/2012....	04/25/2016....	2,484,216	0	0	0	0	0	0	2,436,124	2,436,124	0	0	0
19974000.....	YOLO.....	CA.....	.....	05/10/2001....	05/20/2016....	296,000	0	0	0	0	0	0	200,000	200,000	0	0	0
19760500.....	BACA.....	CO.....	.....	09/08/1998....	04/18/2016....	639,921	0	0	0	0	0	0	619,921	619,921	0	0	0
60713204.....	SAGUACHE.....	CO.....	.....	08/06/2013....	04/18/2016....	6,300,000	0	0	0	0	0	0	6,125,000	6,125,000	0	0	0
60711153.....	CALHOUN.....	GA.....	.....	12/22/2011....	06/08/2016....	1,260,000	0	0	0	0	0	0	1,260,000	1,260,000	0	0	0
11633500.....	BEAR LAKE.....	ID.....	.....	08/03/2009....	05/24/2016....	2,276,537	0	0	0	0	0	0	2,276,537	2,276,537	0	0	0
11633700.....	JEROME.....	ID.....	.....	06/29/2009....	04/14/2016....	1,006,241	0	0	0	0	0	0	986,891	986,891	0	0	0
60713113.....	ONEIDA.....	ID.....	.....	02/20/2013....	05/31/2016....	1,720,119	0	0	0	0	0	0	1,698,961	1,698,961	0	0	0
11629500.....	TWIN FALLS.....	ID.....	.....	05/13/2008....	04/07/2016....	1,022,782	0	0	0	0	0	0	990,851	990,851	0	0	0
19887500.....	GRUNDY.....	IL.....	.....	03/15/1999....	04/15/2016....	43,737	0	0	0	0	0	0	37,159	37,159	0	0	0
60712285.....	DAVIESS.....	IN.....	.....	12/13/2012....	05/17/2016....	839,834	0	0	0	0	0	0	827,051	827,051	0	0	0
60714264.....	DAVIESS.....	IN.....	.....	11/24/2014....	05/17/2016....	152,448	0	0	0	0	0	0	149,844	149,844	0	0	0
60715196.....	PULASKI.....	IN.....	.....	05/07/2015....	06/07/2016....	594,599	0	0	0	0	0	0	594,599	594,599	0	0	0
19873600.....	CHIPPEWA.....	MN.....	.....	08/21/1998....	06/27/2016....	4,000	0	0	0	0	0	0	4,000	4,000	0	0	0
11003900.....	COTTONWOOD.....	MN.....	.....	11/28/2006....	06/27/2016....	800	0	0	0	0	0	0	800	800	0	0	0
10123900.....	MARSHALL.....	MN.....	.....	01/09/2002....	05/06/2016....	10,500	0	0	0	0	0	0	10,500	10,500	0	0	0
160000983.....	MINNEAPOLIS.....	MN.....	.....	11/05/2013....	06/17/2016....	32,971,088	0	0	0	0	0	0	32,697,412	32,697,412	0	0	0
60711139.....	RENVILLE.....	MN.....	.....	11/18/2011....	04/21/2016....	5,668,000	0	0	0	0	0	0	5,589,000	5,589,000	0	0	0
60713128.....	STEVENS.....	MN.....	.....	04/29/2013....	04/14/2016....	3,668,699	0	0	0	0	0	0	3,636,015	3,636,015	0	0	0

QE02.2

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
11617800.....	CHOUTEAU.....	MT.....	.....	06/06/2006....	06/02/2016....	157,500	0	0	0	0	0	0	157,500	157,500	0	0	0
19991100.....	CHOUTEAU.....	MT.....	.....	04/21/2003....	04/14/2016....	887,500	0	0	0	0	0	0	887,500	887,500	0	0	0
60713300.....	CUSTER.....	MT.....	.....	01/02/2014....	04/28/2016....	12,400,000	0	0	0	0	0	0	12,400,000	12,400,000	0	0	0
60714100.....	HILL.....	MT.....	.....	01/17/2014....	06/09/2016....	482,000	0	0	0	0	0	0	476,000	476,000	0	0	0
60713155.....	LIBERTY.....	MT.....	.....	04/23/2013....	04/15/2016....	1,025,000	0	0	0	0	0	0	1,025,000	1,025,000	0	0	0
19979702.....	MEAGHER.....	MT.....	.....	02/26/2002....	06/14/2016....	289,077	0	0	0	0	0	0	289,077	289,077	0	0	0
11001500.....	RICHLAND.....	ND.....	.....	06/29/2006....	05/26/2016....	37,625	0	0	0	0	0	0	37,625	37,625	0	0	0
10666600.....	ANTELOPE.....	NE.....	.....	05/31/2006....	04/29/2016....	62,758	0	0	0	0	0	0	62,758	62,758	0	0	0
10615000.....	HOWARD.....	NE.....	.....	07/02/2001....	06/30/2016....	6,946	0	0	0	0	0	0	6,946	6,946	0	0	0
60714168.....	DONA ANA.....	NM.....	.....	06/05/2014....	05/24/2016....	2,700,000	0	0	0	0	0	0	2,650,000	2,650,000	0	0	0
260000001.....	NEW YORK.....	NY.....	.....	07/30/2014....	04/14/2016....	18,124,734	0	46,164	0	0	46,164	0	19,368,006	19,368,006	0	0	0
10675800.....	HUGHES.....	SD.....	.....	07/16/2008....	06/27/2016....	120,000	0	0	0	0	0	0	120,000	120,000	0	0	0
60713182.....	ARCHER.....	TX.....	.....	06/24/2013....	04/29/2016....	6,350,000	0	0	0	0	0	0	6,350,000	6,350,000	0	0	0
40475000.....	ROBERTSON.....	TX.....	.....	09/01/2012....	06/09/2016....	24,306	0	(1,768)	0	0	(1,768)	0	22,538	22,538	0	0	0
19942500.....	ADAMS.....	WA.....	.....	05/11/1998....	06/01/2016....	20,070	0	0	0	0	0	0	20,070	20,070	0	0	0
60711104.....	GRANT.....	WA.....	.....	08/22/2011....	05/31/2016....	45,000	0	0	0	0	0	0	45,000	45,000	0	0	0
60712231.....	GRANT.....	WA.....	.....	08/31/2012....	04/06/2016....	555,966	0	0	0	0	0	0	555,966	555,966	0	0	0
11622200.....	LINCOLN.....	WA.....	.....	05/01/2007....	05/03/2016....	65,400	0	0	0	0	0	0	65,400	65,400	0	0	0
11010500.....	ADAMS.....	WI.....	.....	09/14/2007....	04/15/2016....	931,861	0	0	0	0	0	0	919,921	919,921	0	0	0
10667000.....	LAFAYETTE.....	WI.....	.....	08/10/2006....	05/18/2016....	571,790	0	0	0	0	0	0	559,446	559,446	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						170,691,652	0	44,396	0	0	44,396	0	170,778,921	170,778,921	0	0	0
Mortgages With Partial Repayments																	
60715301.....	WILCOX.....	AL.....	.....	11/25/2015....	06/30/2016....	0	0	0	0	0	0	0	0	17,121	0	0	0
60713193.....	CRAIGHEAD.....	AR.....	.....	06/13/2013....	06/30/2016....	0	0	0	0	0	0	0	0	20,000	0	0	0
60715291.....	CRAIGHEAD.....	AR.....	.....	10/21/2015....	06/30/2016....	0	0	0	0	0	0	0	0	75,000	0	0	0
60713277.....	CRITTENDEN.....	AR.....	.....	10/22/2013....	06/30/2016....	0	0	0	0	0	0	0	0	5,550	0	0	0
60715111.....	CROSS.....	AR.....	.....	03/13/2015....	06/30/2016....	0	0	0	0	0	0	0	0	80,000	0	0	0
160000936.....	FAYETTEVILLE.....	AR.....	.....	12/22/2011....	06/30/2016....	0	0	0	0	0	0	0	0	118,009	0	0	0
60712226.....	JACKSON.....	AR.....	.....	11/06/2012....	06/30/2016....	0	0	0	0	0	0	0	0	112,017	0	0	0
60712308.....	JACKSON.....	AR.....	.....	01/25/2013....	06/30/2016....	0	0	0	0	0	0	0	0	19,000	0	0	0
10649200.....	LEE.....	AR.....	.....	09/01/2012....	06/30/2016....	0	0	0	0	0	0	0	0	4,137	0	0	0
60715271.....	LONOKE.....	AR.....	.....	08/25/2015....	06/30/2016....	0	0	0	0	0	0	0	0	16,595	0	0	0
19818702.....	MISSISSIPPI.....	AR.....	.....	08/19/2005....	06/30/2016....	0	0	0	0	0	0	0	0	2,600	0	0	0
10659400.....	PHILLIPS.....	AR.....	.....	07/27/2005....	06/30/2016....	0	0	0	0	0	0	0	0	7,321	0	0	0
12696000.....	PHILLIPS.....	AR.....	.....	09/01/2012....	06/30/2016....	0	0	(782)	0	0	(782)	0	0	4,618	0	0	0
12697000.....	PHILLIPS.....	AR.....	.....	09/01/2012....	06/30/2016....	0	0	(1,053)	0	0	(1,053)	0	0	6,077	0	0	0
60712165.....	POINSETT.....	AR.....	.....	06/21/2012....	06/30/2016....	0	0	0	0	0	0	0	0	25,000	0	0	0
60712190.....	POINSETT.....	AR.....	.....	07/02/2012....	06/30/2016....	0	0	0	0	0	0	0	0	5,600	0	0	0
60712224.....	POINSETT.....	AR.....	.....	10/01/2012....	06/30/2016....	0	0	0	0	0	0	0	0	2,500	0	0	0
19762900.....	GLA.....	AZ.....	.....	11/12/1998....	06/30/2016....	0	0	0	0	0	0	0	0	6,000	0	0	0
160000981.....	PEORIA.....	AZ.....	.....	09/16/2013....	06/30/2016....	0	0	0	0	0	0	0	0	67,973	0	0	0
10026300.....	YUMA.....	AZ.....	.....	05/04/2010....	06/30/2016....	0	0	0	0	0	0	0	0	29,413	0	0	0

QE02.3

SCHEDULE B - PART 3

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

QE02.4

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
10026400.....	YUMA.....	AZ.....	.....	05/04/2010....	06/30/2016....	0	0	0	0	0	0	0	0	47,436	0	0	0
11620300.....	YUMA.....	AZ.....	.....	09/01/2012....	06/30/2016....	0	0	(20,158)	0	0	(20,158)	0	0	27,272	0	0	0
40451000.....	YUMA.....	AZ.....	.....	09/01/2012....	06/30/2016....	0	0	(33)	0	0	(33)	0	0	19,833	0	0	0
160000934.....	BERKELEY.....	CA.....	.....	12/06/2011....	06/30/2016....	0	0	0	0	0	0	0	0	66,441	0	0	0
60713231.....	BUTTE.....	CA.....	.....	08/19/2013....	06/30/2016....	0	0	0	0	0	0	0	0	20,427	0	0	0
11611200.....	COLUSA.....	CA.....	.....	02/15/2005....	06/30/2016....	0	0	0	0	0	0	0	0	25,249	0	0	0
11616000.....	COLUSA.....	CA.....	.....	05/10/2006....	06/30/2016....	0	0	0	0	0	0	0	0	33,340	0	0	0
11618900.....	COLUSA.....	CA.....	.....	09/14/2006....	06/30/2016....	0	0	0	0	0	0	0	0	108,606	0	0	0
11628100.....	COLUSA.....	CA.....	.....	01/17/2008....	06/30/2016....	0	0	0	0	0	0	0	0	54,318	0	0	0
11629200.....	COLUSA.....	CA.....	.....	03/26/2008....	06/30/2016....	0	0	0	0	0	0	0	0	6,000	0	0	0
11634600.....	COLUSA.....	CA.....	.....	06/01/2009....	06/30/2016....	0	0	0	0	0	0	0	0	11,858	0	0	0
19909200.....	COLUSA.....	CA.....	.....	03/02/1995....	06/30/2016....	0	0	0	0	0	0	0	0	5,760	0	0	0
60714269.....	COLUSA.....	CA.....	.....	10/28/2014....	06/30/2016....	0	0	0	0	0	0	0	0	4,375	0	0	0
12773000.....	FRESNO.....	CA.....	.....	09/01/2012....	06/30/2016....	0	0	(562)	0	0	(562)	0	0	19,048	0	0	0
19946000.....	FRESNO.....	CA.....	.....	09/03/1998....	06/30/2016....	0	0	0	0	0	0	0	0	20,625	0	0	0
40435000.....	FRESNO.....	CA.....	.....	09/01/2012....	06/30/2016....	0	0	(80)	0	0	(80)	0	0	0	0	0	0
60711110.....	FRESNO.....	CA.....	.....	10/12/2011....	06/30/2016....	0	0	0	0	0	0	0	0	35,894	0	0	0
60713199.....	IMPERIAL.....	CA.....	.....	07/11/2013....	06/30/2016....	0	0	0	0	0	0	0	0	12,256	0	0	0
40493000.....	KERN.....	CA.....	.....	09/01/2012....	06/30/2016....	0	0	(2,594)	0	0	(2,594)	0	0	0	0	0	0
60715211.....	KERN.....	CA.....	.....	05/28/2015....	06/30/2016....	0	0	0	0	0	0	0	0	44,241	0	0	0
11630200.....	KINGS.....	CA.....	.....	07/28/2008....	06/30/2016....	0	0	0	0	0	0	0	0	109,436	0	0	0
11634000.....	KINGS.....	CA.....	.....	05/04/2009....	06/30/2016....	0	0	0	0	0	0	0	0	7,829	0	0	0
60713290.....	KINGS.....	CA.....	.....	01/29/2014....	06/30/2016....	0	0	0	0	0	0	0	0	10,871	0	0	0
60711176.....	LAKE.....	CA.....	.....	02/14/2012....	06/30/2016....	0	0	0	0	0	0	0	0	95,265	0	0	0
60713233.....	LAKE.....	CA.....	.....	12/20/2013....	06/30/2016....	0	0	0	0	0	0	0	0	99,777	0	0	0
60714287.....	LAKE.....	CA.....	.....	12/12/2014....	06/30/2016....	0	0	0	0	0	0	0	0	22,063	0	0	0
60714288.....	LAKE.....	CA.....	.....	12/09/2014....	06/30/2016....	0	0	0	0	0	0	0	0	62,477	0	0	0
60714312.....	LAKE.....	CA.....	.....	12/12/2014....	06/30/2016....	0	0	0	0	0	0	0	0	8,485	0	0	0
160000701.....	LAKE ELSINORE.....	CA.....	.....	09/06/2006....	06/30/2016....	0	0	0	0	0	0	0	0	116,603	0	0	0
160000980.....	LOS ANGELES.....	CA.....	.....	09/11/2013....	06/30/2016....	0	0	0	0	0	0	0	0	229,871	0	0	0
60711105.....	MADERA.....	CA.....	.....	11/14/2011....	06/30/2016....	0	0	0	0	0	0	0	0	168,166	0	0	0
60713217.....	MADERA.....	CA.....	.....	08/22/2013....	06/30/2016....	0	0	0	0	0	0	0	0	181,602	0	0	0
60714138.....	MADERA.....	CA.....	.....	04/14/2014....	06/30/2016....	0	0	0	0	0	0	0	0	17,678	0	0	0
60714210.....	MADERA.....	CA.....	.....	09/17/2014....	06/30/2016....	0	0	0	0	0	0	0	0	11,952	0	0	0
60715146.....	MADERA.....	CA.....	.....	04/20/2015....	06/30/2016....	0	0	0	0	0	0	0	0	32,277	0	0	0
10058700.....	MENDOCINO.....	CA.....	.....	07/01/2010....	06/30/2016....	0	0	0	0	0	0	0	0	25,471	0	0	0
11614300.....	MERCED.....	CA.....	.....	10/27/2005....	06/30/2016....	0	0	0	0	0	0	0	0	12,000	0	0	0
11614700.....	MERCED.....	CA.....	.....	12/27/2005....	06/30/2016....	0	0	0	0	0	0	0	0	13,500	0	0	0
60713129.....	MERCED.....	CA.....	.....	05/06/2013....	06/30/2016....	0	0	0	0	0	0	0	0	11,627	0	0	0
11634400.....	MODOC.....	CA.....	.....	07/01/2009....	06/30/2016....	0	0	0	0	0	0	0	0	16,940	0	0	0
60713252.....	MODOC.....	CA.....	.....	09/26/2013....	06/30/2016....	0	0	0	0	0	0	0	0	14,163	0	0	0

SCHEDULE B - PART 3

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

QE02.5

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10166500.....	MONTEREY.....	CA.....	.....	03/31/2011....	06/30/2016....	0	0	0	0	0	0	0	0	25,486	0	0	0
11634700.....	MONTEREY.....	CA.....	.....	06/30/2009....	06/30/2016....	0	0	0	0	0	0	0	0	185,950	0	0	0
40447000.....	MONTEREY.....	CA.....	.....	09/01/2012....	06/30/2016....	0	0	0	0	0	0	0	0	12,922	0	0	0
60711166.....	MONTEREY.....	CA.....	.....	03/05/2012....	06/30/2016....	0	0	0	0	0	0	0	0	39,363	0	0	0
60712171.....	MONTEREY.....	CA.....	.....	06/21/2012....	06/30/2016....	0	0	0	0	0	0	0	0	42,931	0	0	0
60712208.....	MONTEREY.....	CA.....	.....	09/07/2012....	06/30/2016....	0	0	0	0	0	0	0	0	54,714	0	0	0
60714159.....	MONTEREY.....	CA.....	.....	06/17/2014....	06/30/2016....	0	0	0	0	0	0	0	0	11,070	0	0	0
60714160.....	MONTEREY.....	CA.....	.....	06/17/2014....	06/30/2016....	0	0	0	0	0	0	0	0	23,040	0	0	0
60715315.....	MONTEREY.....	CA.....	.....	11/23/2015....	06/30/2016....	0	0	0	0	0	0	0	0	62,192	0	0	0
160000976.....	MURRIETA.....	CA.....	.....	08/06/2013....	06/30/2016....	0	0	0	0	0	0	0	0	90,064	0	0	0
11614100.....	NAPA.....	CA.....	.....	11/07/2005....	06/30/2016....	0	0	0	0	0	0	0	0	14,262	0	0	0
11635600.....	NAPA.....	CA.....	.....	10/15/2009....	06/30/2016....	0	0	0	0	0	0	0	0	164,463	0	0	0
12787000.....	NAPA.....	CA.....	.....	09/01/2012....	06/30/2016....	0	0	(14,919)	0	0	(14,919)	0	0	127,000	0	0	0
19987800.....	NAPA.....	CA.....	.....	12/26/2002....	06/30/2016....	0	0	0	0	0	0	0	0	76,716	0	0	0
60711117.....	NAPA.....	CA.....	.....	12/20/2011....	06/30/2016....	0	0	0	0	0	0	0	0	146,331	0	0	0
60713186.....	NAPA.....	CA.....	.....	07/17/2013....	06/30/2016....	0	0	0	0	0	0	0	0	28,224	0	0	0
60713187.....	NAPA.....	CA.....	.....	07/17/2013....	06/30/2016....	0	0	0	0	0	0	0	0	11,527	0	0	0
60713197.....	NAPA.....	CA.....	.....	06/11/2013....	06/30/2016....	0	0	0	0	0	0	0	0	31,407	0	0	0
160000738.....	RANCHO CUCAMONGA.....	CA.....	.....	12/21/2007....	06/30/2016....	0	0	0	0	0	0	0	0	292,049	0	0	0
160001023.....	ROSEVILLE.....	CA.....	.....	12/03/2015....	06/30/2016....	0	0	0	0	0	0	0	0	98,159	0	0	0
19999000.....	SACRAMENTO.....	CA.....	.....	10/07/2004....	06/30/2016....	0	0	0	0	0	0	0	0	12,000	0	0	0
60713291.....	SACRAMENTO.....	CA.....	.....	01/23/2014....	06/30/2016....	0	0	0	0	0	0	0	0	13,781	0	0	0
60714309.....	SACRAMENTO.....	CA.....	.....	12/18/2014....	06/30/2016....	0	0	0	0	0	0	0	0	31,726	0	0	0
60715277.....	SACRAMENTO.....	CA.....	.....	09/14/2015....	06/30/2016....	0	0	0	0	0	0	0	0	18,557	0	0	0
11626500.....	SAN DIEGO.....	CA.....	.....	11/28/2007....	06/30/2016....	0	0	0	0	0	0	0	0	72,962	0	0	0
11626800.....	SAN DIEGO.....	CA.....	.....	12/20/2007....	06/30/2016....	0	0	0	0	0	0	0	0	76,055	0	0	0
160000948.....	SAN FRANCISCO.....	CA.....	.....	05/02/2012....	06/30/2016....	0	0	0	0	0	0	0	0	266,818	0	0	0
11631000.....	SAN JOAQUIN.....	CA.....	.....	10/20/2008....	06/30/2016....	0	0	0	0	0	0	0	0	47,243	0	0	0
40434000.....	SAN JOAQUIN.....	CA.....	.....	09/01/2012....	06/30/2016....	0	0	(737)	0	0	(737)	0	0	20,393	0	0	0
60711178.....	SAN JOAQUIN.....	CA.....	.....	12/15/2011....	06/30/2016....	0	0	0	0	0	0	0	0	16,666	0	0	0
60712205.....	SAN JOAQUIN.....	CA.....	.....	06/26/2012....	06/30/2016....	0	0	0	0	0	0	0	0	3,685	0	0	0
60712309.....	SAN JOAQUIN.....	CA.....	.....	03/04/2013....	06/30/2016....	0	0	0	0	0	0	0	0	25,889	0	0	0
60713104.....	SAN JOAQUIN.....	CA.....	.....	02/26/2013....	06/30/2016....	0	0	0	0	0	0	0	0	60,000	0	0	0
60713158.....	SAN JOAQUIN.....	CA.....	.....	05/10/2013....	06/30/2016....	0	0	0	0	0	0	0	0	14,720	0	0	0
60714255.....	SAN JOAQUIN.....	CA.....	.....	10/06/2014....	06/30/2016....	0	0	0	0	0	0	0	0	23,062	0	0	0
60715199.....	SAN JOAQUIN.....	CA.....	.....	06/11/2015....	06/30/2016....	0	0	0	0	0	0	0	0	11,339	0	0	0
11624700.....	SANTA BARBARA.....	CA.....	.....	08/16/2007....	06/30/2016....	0	0	0	0	0	0	0	0	49,036	0	0	0
19985800.....	SANTA BARBARA.....	CA.....	.....	10/21/2002....	06/30/2016....	0	0	0	0	0	0	0	0	90,381	0	0	0
60712265.....	SANTA BARBARA.....	CA.....	.....	12/19/2012....	06/30/2016....	0	0	0	0	0	0	0	0	77,701	0	0	0
60712284.....	SANTA BARBARA.....	CA.....	.....	10/02/2013....	06/30/2016....	0	0	0	0	0	0	0	0	86,536	0	0	0
60715317.....	SANTA BARBARA.....	CA.....	.....	12/14/2015....	06/30/2016....	0	0	0	0	0	0	0	0	48,282	0	0	0
19970400.....	SANTA CLARA.....	CA.....	.....	03/07/2001....	06/30/2016....	0	0	0	0	0	0	0	0	46,893	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
11614200.....	SISKIYOU.....	CA.....	.....	12/06/2005....	06/30/2016....	0	0	0	0	0	0	0	0	5,754	0	0	0
11623500.....	SOLANO.....	CA.....	.....	07/18/2007....	06/30/2016....	0	0	0	0	0	0	0	0	7,643	0	0	0
11623600.....	SOLANO.....	CA.....	.....	07/18/2007....	06/30/2016....	0	0	0	0	0	0	0	0	33,944	0	0	0
12730000.....	SOLANO.....	CA.....	.....	09/01/2012....	06/30/2016....	0	0	(18,748)	0	0	(18,748)	0	0	139,958	0	0	0
12730002.....	SOLANO.....	CA.....	.....	09/01/2012....	06/30/2016....	0	0	(3,306)	0	0	(3,306)	0	0	34,224	0	0	0
12781000.....	SOLANO.....	CA.....	.....	09/01/2012....	06/30/2016....	0	0	(5,265)	0	0	(5,265)	0	0	0	0	0	0
19986400.....	SOLANO.....	CA.....	.....	10/28/2002....	06/30/2016....	0	0	0	0	0	0	0	0	13,031	0	0	0
40427000.....	SOLANO.....	CA.....	.....	09/01/2012....	06/30/2016....	0	0	(248)	0	0	(248)	0	0	0	0	0	0
60713176.....	SOLANO.....	CA.....	.....	06/24/2013....	06/30/2016....	0	0	0	0	0	0	0	0	29,080	0	0	0
11632000.....	SONOMA.....	CA.....	.....	09/24/2008....	06/30/2016....	0	0	0	0	0	0	0	0	40,163	0	0	0
60712102.....	SONOMA.....	CA.....	.....	03/29/2012....	06/30/2016....	0	0	0	0	0	0	0	0	174,867	0	0	0
60712184.....	SONOMA.....	CA.....	.....	08/03/2012....	06/30/2016....	0	0	0	0	0	0	0	0	32,878	0	0	0
60712225.....	SONOMA.....	CA.....	.....	09/25/2012....	06/30/2016....	0	0	0	0	0	0	0	0	106,098	0	0	0
60713146.....	SONOMA.....	CA.....	.....	04/02/2013....	06/30/2016....	0	0	0	0	0	0	0	0	59,728	0	0	0
60714136.....	SONOMA.....	CA.....	.....	03/19/2014....	06/30/2016....	0	0	0	0	0	0	0	0	25,929	0	0	0
60714225.....	SONOMA.....	CA.....	.....	08/27/2014....	06/30/2016....	0	0	0	0	0	0	0	0	34,767	0	0	0
60715232.....	SONOMA.....	CA.....	.....	07/27/2015....	06/30/2016....	0	0	0	0	0	0	0	0	40,162	0	0	0
60713102.....	STANISLAUS.....	CA.....	.....	03/07/2013....	06/30/2016....	0	0	0	0	0	0	0	0	25,290	0	0	0
60714212.....	STANISLAUS.....	CA.....	.....	08/13/2014....	06/30/2016....	0	0	0	0	0	0	0	0	35,855	0	0	0
11611100.....	SUTTER.....	CA.....	.....	03/10/2005....	06/30/2016....	0	0	0	0	0	0	0	0	14,000	0	0	0
11611600.....	SUTTER.....	CA.....	.....	09/01/2012....	06/30/2016....	0	0	0	0	0	0	0	0	8,000	0	0	0
11619200.....	SUTTER.....	CA.....	.....	11/08/2006....	06/30/2016....	0	0	0	0	0	0	0	0	15,000	0	0	0
11627300.....	SUTTER.....	CA.....	.....	01/01/2008....	06/30/2016....	0	0	0	0	0	0	0	0	50,000	0	0	0
19920900.....	SUTTER.....	CA.....	.....	06/24/1996....	06/30/2016....	0	0	0	0	0	0	0	0	114,034	0	0	0
19994900.....	SUTTER.....	CA.....	.....	10/30/2003....	06/30/2016....	0	0	0	0	0	0	0	0	28,560	0	0	0
10100300.....	TULARE.....	CA.....	.....	10/22/2010....	06/30/2016....	0	0	0	0	0	0	0	0	23,766	0	0	0
12777000.....	TULARE.....	CA.....	.....	09/01/2012....	06/30/2016....	0	0	0	0	0	0	0	0	2,110	0	0	0
160000727.....	UNION CITY.....	CA.....	.....	08/31/2007....	06/30/2016....	0	0	0	0	0	0	0	0	170,549	0	0	0
10143000.....	VENTURA.....	CA.....	.....	02/10/2011....	06/30/2016....	0	0	0	0	0	0	0	0	142,934	0	0	0
11617000.....	VENTURA.....	CA.....	.....	04/19/2006....	06/30/2016....	0	0	0	0	0	0	0	0	8,292	0	0	0
19950000.....	VENTURA.....	CA.....	.....	11/19/1998....	06/30/2016....	0	0	0	0	0	0	0	0	24,290	0	0	0
60714137.....	VENTURA.....	CA.....	.....	05/08/2014....	06/30/2016....	0	0	0	0	0	0	0	0	5,480	0	0	0
19974000.....	YOLO.....	CA.....	.....	05/10/2001....	06/30/2016....	0	0	0	0	0	0	0	0	96,000	0	0	0
60712183.....	YUBA.....	CA.....	.....	06/14/2012....	06/30/2016....	0	0	0	0	0	0	0	0	11,875	0	0	0
160000719.....	DENVER.....	CO.....	.....	03/01/2007....	06/30/2016....	0	0	0	0	0	0	0	0	93,229	0	0	0
10672800.....	RIO BLANCO.....	CO.....	.....	11/01/2007....	06/30/2016....	0	0	0	0	0	0	0	0	6,250	0	0	0
60714222.....	RIO BLANCO.....	CO.....	.....	08/01/2014....	06/30/2016....	0	0	0	0	0	0	0	0	9,750	0	0	0
60711100.....	ROUTT.....	CO.....	.....	08/03/2011....	06/30/2016....	0	0	0	0	0	0	0	0	43,940	0	0	0
60713150.....	LEE.....	FL.....	.....	04/18/2013....	06/30/2016....	0	0	0	0	0	0	0	0	280,331	0	0	0
19831700.....	MANATEE.....	FL.....	.....	03/05/2002....	06/30/2016....	0	0	0	0	0	0	0	0	35,000	0	0	0
60714149.....	MANATEE.....	FL.....	.....	04/15/2014....	06/30/2016....	0	0	0	0	0	0	0	0	50,000	0	0	0
60712277.....	OSCEOLA.....	FL.....	.....	03/28/2013....	06/30/2016....	0	0	0	0	0	0	0	0	130,000	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
60715233.....	PALM BEACH.....	FL.....	.....	06/19/2015....	06/30/2016....	0	0	0	0	0	0	0	0	275,000	0	0	0
60715176.....	ST. LUCIE.....	FL.....	.....	05/11/2015....	06/30/2016....	0	0	0	0	0	0	0	0	400,000	0	0	0
60713130.....	BAKER.....	GA.....	.....	03/07/2013....	06/30/2016....	0	0	0	0	0	0	0	0	6,508	0	0	0
60711153.....	CALHOUN.....	GA.....	.....	12/22/2011....	06/30/2016....	0	0	0	0	0	0	0	0	0	0	0	0
60711111.....	COLQUITT.....	GA.....	.....	12/08/2011....	06/30/2016....	0	0	0	0	0	0	0	0	971,796	0	0	0
12720000.....	EARLY.....	GA.....	.....	09/01/2012....	06/30/2016....	0	0	(2,379)	0	0	(2,379)	0	0	12,793	0	0	0
60711209.....	LAURENS.....	GA.....	.....	03/08/2012....	06/30/2016....	0	0	0	0	0	0	0	0	20,000	0	0	0
60713170.....	MILLER.....	GA.....	.....	09/10/2013....	06/30/2016....	0	0	0	0	0	0	0	0	128,000	0	0	0
10672500.....	RANDOLPH.....	GA.....	.....	09/01/2012....	06/30/2016....	0	0	(11,465)	0	0	(11,465)	0	0	0	0	0	0
40507000.....	SCHLEY.....	GA.....	.....	09/01/2012....	06/30/2016....	0	0	0	0	0	0	0	0	5,453	0	0	0
12735000.....	SUMTER.....	GA.....	.....	09/01/2012....	06/30/2016....	0	0	(485)	0	0	(485)	0	0	0	0	0	0
12709000.....	TERRELL.....	GA.....	.....	09/01/2012....	06/30/2016....	0	0	0	0	0	0	0	0	16,395	0	0	0
60715259.....	BLACK HAWK.....	IA.....	.....	10/02/2015....	06/30/2016....	0	0	0	0	0	0	0	0	9,975	0	0	0
11012500.....	FAYETTE.....	IA.....	.....	02/27/2008....	06/30/2016....	0	0	0	0	0	0	0	0	2,050	0	0	0
10628900.....	HARDIN.....	IA.....	.....	02/14/2003....	06/30/2016....	0	0	0	0	0	0	0	0	2,500	0	0	0
60712300.....	HARDIN.....	IA.....	.....	02/04/2013....	06/30/2016....	0	0	0	0	0	0	0	0	13,767	0	0	0
60715152.....	KOSSUTH.....	IA.....	.....	03/31/2015....	06/30/2016....	0	0	0	0	0	0	0	0	36,979	0	0	0
10658100.....	LYON.....	IA.....	.....	07/27/2005....	06/30/2016....	0	0	0	0	0	0	0	0	5,250	0	0	0
60714295.....	MONTGOMERY.....	IA.....	.....	01/02/2015....	06/30/2016....	0	0	0	0	0	0	0	0	5,692	0	0	0
60713213.....	MUSCATINE.....	IA.....	.....	08/13/2013....	06/30/2016....	0	0	0	0	0	0	0	0	11,730	0	0	0
60713214.....	MUSCATINE.....	IA.....	.....	08/13/2013....	06/30/2016....	0	0	0	0	0	0	0	0	18,189	0	0	0
60712169.....	PALO ALTO.....	IA.....	.....	07/19/2012....	06/30/2016....	0	0	0	0	0	0	0	0	12,500	0	0	0
11007000.....	SCOTT.....	IA.....	.....	08/07/2007....	06/30/2016....	0	0	0	0	0	0	0	0	48,600	0	0	0
60714201.....	SCOTT.....	IA.....	.....	07/30/2014....	06/30/2016....	0	0	0	0	0	0	0	0	18,419	0	0	0
60715141.....	SCOTT.....	IA.....	.....	04/08/2015....	06/30/2016....	0	0	0	0	0	0	0	0	9,072	0	0	0
11008600.....	SIOUX.....	IA.....	.....	07/19/2007....	06/30/2016....	0	0	0	0	0	0	0	0	12,500	0	0	0
60712269.....	STORY.....	IA.....	.....	12/04/2012....	06/30/2016....	0	0	0	0	0	0	0	0	5,740	0	0	0
60712131.....	WOODBURY.....	IA.....	.....	06/13/2012....	06/30/2016....	0	0	0	0	0	0	0	0	213,558	0	0	0
60713276.....	BANNOCK.....	ID.....	.....	10/21/2013....	06/30/2016....	0	0	0	0	0	0	0	0	20,332	0	0	0
60714229.....	BANNOCK.....	ID.....	.....	09/12/2014....	06/30/2016....	0	0	0	0	0	0	0	0	6,623	0	0	0
60714247.....	BANNOCK.....	ID.....	.....	10/03/2014....	06/30/2016....	0	0	0	0	0	0	0	0	6,055	0	0	0
19981400.....	BINGHAM.....	ID.....	.....	05/23/2002....	06/30/2016....	0	0	0	0	0	0	0	0	52,578	0	0	0
19999800.....	BINGHAM.....	ID.....	.....	12/30/2004....	06/30/2016....	0	0	0	0	0	0	0	0	19,165	0	0	0
60714235.....	BINGHAM.....	ID.....	.....	08/05/2014....	06/30/2016....	0	0	0	0	0	0	0	0	13,487	0	0	0
60714243.....	BINGHAM.....	ID.....	.....	10/22/2014....	06/30/2016....	0	0	0	0	0	0	0	0	41,588	0	0	0
60715149.....	BINGHAM.....	ID.....	.....	03/05/2015....	06/30/2016....	0	0	0	0	0	0	0	0	6,907	0	0	0
60715153.....	BINGHAM.....	ID.....	.....	04/23/2015....	06/30/2016....	0	0	0	0	0	0	0	0	15,300	0	0	0
60715201.....	BINGHAM.....	ID.....	.....	04/30/2015....	06/30/2016....	0	0	0	0	0	0	0	0	10,736	0	0	0
60715276.....	BINGHAM.....	ID.....	.....	09/02/2015....	06/30/2016....	0	0	0	0	0	0	0	0	3,336	0	0	0
60715297.....	BONNEVILLE.....	ID.....	.....	10/07/2015....	06/30/2016....	0	0	0	0	0	0	0	0	6,390	0	0	0
60714281.....	CANYON.....	ID.....	.....	12/18/2014....	06/30/2016....	0	0	0	0	0	0	0	0	33,733	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
60715312.....	CANYON.....	ID.....	.....	12/23/2015....	06/30/2016....	0	0	0	0	0	0	0	0	78,969	0	0	0
60715313.....	CANYON.....	ID.....	.....	12/23/2015....	06/30/2016....	0	0	0	0	0	0	0	0	45,156	0	0	0
60713131.....	CARIBOU.....	ID.....	.....	04/24/2013....	06/30/2016....	0	0	0	0	0	0	0	0	85,915	0	0	0
60714156.....	CARIBOU.....	ID.....	.....	05/14/2014....	06/30/2016....	0	0	0	0	0	0	0	0	10,896	0	0	0
60715222.....	CARIBOU.....	ID.....	.....	06/30/2015....	06/30/2016....	0	0	0	0	0	0	0	0	20,416	0	0	0
19996400.....	FRANKLIN.....	ID.....	.....	03/17/2004....	06/30/2016....	0	0	0	0	0	0	0	0	4,655	0	0	0
60715240.....	FRANKLIN.....	ID.....	.....	08/06/2015....	06/30/2016....	0	0	0	0	0	0	0	0	5,655	0	0	0
60715265.....	GOODING.....	ID.....	.....	07/15/2015....	06/30/2016....	0	0	0	0	0	0	0	0	4,274	0	0	0
11631700.....	JEFFERSON.....	ID.....	.....	10/30/2008....	06/30/2016....	0	0	0	0	0	0	0	0	20,095	0	0	0
19993800.....	JEFFERSON.....	ID.....	.....	09/02/2003....	06/30/2016....	0	0	0	0	0	0	0	0	7,059	0	0	0
19994600.....	JEFFERSON.....	ID.....	.....	04/09/2004....	06/30/2016....	0	0	0	0	0	0	0	0	9,575	0	0	0
11633700.....	JEROME.....	ID.....	.....	06/29/2009....	06/30/2016....	0	0	0	0	0	0	0	0	4,868	0	0	0
60716157.....	JEROME.....	ID.....	.....	04/14/2016....	06/30/2016....	0	0	0	0	0	0	0	0	6,972	0	0	0
19940600.....	POWER.....	ID.....	.....	04/10/1998....	06/30/2016....	0	0	0	0	0	0	0	0	12,151	0	0	0
60713282.....	POWER.....	ID.....	.....	12/19/2013....	06/30/2016....	0	0	0	0	0	0	0	0	9,599	0	0	0
60715238.....	POWER.....	ID.....	.....	07/23/2015....	06/30/2016....	0	0	0	0	0	0	0	0	81,465	0	0	0
60715254.....	POWER.....	ID.....	.....	07/23/2015....	06/30/2016....	0	0	0	0	0	0	0	0	92,983	0	0	0
60714218.....	WASHINGTON.....	ID.....	.....	06/30/2014....	06/30/2016....	0	0	0	0	0	0	0	0	5,335	0	0	0
60715264.....	BOONE.....	IL.....	.....	08/05/2015....	06/30/2016....	0	0	0	0	0	0	0	0	18,503	0	0	0
60715286.....	BOONE.....	IL.....	.....	10/22/2015....	06/30/2016....	0	0	0	0	0	0	0	0	11,935	0	0	0
160000916.....	CHICAGO.....	IL.....	.....	05/25/2011....	06/30/2016....	0	0	0	0	0	0	0	0	319,339	0	0	0
160000952.....	CHICAGO.....	IL.....	.....	08/01/2012....	06/30/2016....	0	0	0	0	0	0	0	0	135,348	0	0	0
160000973.....	CHICAGO.....	IL.....	.....	07/11/2013....	06/30/2016....	0	0	0	0	0	0	0	0	49,617	0	0	0
160000985.....	CHICAGO.....	IL.....	.....	12/13/2013....	06/30/2016....	0	0	0	0	0	0	0	0	355,255	0	0	0
19858700.....	CHRISTIAN.....	IL.....	.....	03/04/1998....	06/30/2016....	0	0	0	0	0	0	0	0	1,200	0	0	0
60712235.....	CHRISTIAN.....	IL.....	.....	09/12/2012....	06/30/2016....	0	0	0	0	0	0	0	0	8,500	0	0	0
10658400.....	CLINTON.....	IL.....	.....	09/01/2012....	06/30/2016....	0	0	0	0	0	0	0	0	16,233	0	0	0
11015600.....	CLINTON.....	IL.....	.....	09/01/2012....	06/30/2016....	0	0	0	0	0	0	0	0	5,818	0	0	0
19865500.....	DEKALB.....	IL.....	.....	04/17/1998....	06/30/2016....	0	0	0	0	0	0	0	0	1,200	0	0	0
60712260.....	EDGAR.....	IL.....	.....	11/21/2012....	06/30/2016....	0	0	0	0	0	0	0	0	25,348	0	0	0
60715293.....	EDGAR.....	IL.....	.....	10/15/2015....	06/30/2016....	0	0	0	0	0	0	0	0	5,775	0	0	0
60713115.....	FULTON.....	IL.....	.....	03/27/2013....	06/30/2016....	0	0	0	0	0	0	0	0	60,453	0	0	0
60711101.....	HANCOCK.....	IL.....	.....	09/20/2011....	06/30/2016....	0	0	0	0	0	0	0	0	5,516	0	0	0
60715118.....	HENDERSON.....	IL.....	.....	03/05/2015....	06/30/2016....	0	0	0	0	0	0	0	0	14,345	0	0	0
11017100.....	IROQUOIS.....	IL.....	.....	12/10/2008....	06/30/2016....	0	0	0	0	0	0	0	0	10,340	0	0	0
60712162.....	IROQUOIS.....	IL.....	.....	05/08/2012....	06/30/2016....	0	0	0	0	0	0	0	0	24,875	0	0	0
60711185.....	LASALLE.....	IL.....	.....	01/30/2012....	06/30/2016....	0	0	0	0	0	0	0	0	30,934	0	0	0
60714219.....	LEE.....	IL.....	.....	09/05/2014....	06/30/2016....	0	0	0	0	0	0	0	0	29,218	0	0	0
12808000.....	LIVINGSTON.....	IL.....	.....	09/01/2012....	06/30/2016....	0	0	(.481)	0	0	(.481)	0	0	0	0	0	0
60714191.....	LOGAN.....	IL.....	.....	07/22/2014....	06/30/2016....	0	0	0	0	0	0	0	0	29,177	0	0	0
10127400.....	MACON.....	IL.....	.....	05/29/2002....	06/30/2016....	0	0	0	0	0	0	0	0	23,973	0	0	0
40498000.....	MCDONOUGH.....	IL.....	.....	09/01/2012....	06/30/2016....	0	0	(.939)	0	0	(.939)	0	0	13,689	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
60712178.....	MCLEAN.....	IL.....	.....	08/10/2012....	06/30/2016....	0	0	0	0	0	0	0	0	10,772	0	0	0
10650200.....	MERCER.....	IL.....	.....	10/22/2004....	06/30/2016....	0	0	0	0	0	0	0	0	5,375	0	0	0
60714228.....	MERCER.....	IL.....	.....	08/13/2014....	06/30/2016....	0	0	0	0	0	0	0	0	5,568	0	0	0
60714251.....	MERCER.....	IL.....	.....	11/14/2014....	06/30/2016....	0	0	0	0	0	0	0	0	23,038	0	0	0
60715252.....	MERCER.....	IL.....	.....	06/17/2015....	06/30/2016....	0	0	0	0	0	0	0	0	8,452	0	0	0
11002100.....	ROCK ISLAND.....	IL.....	.....	08/23/2006....	06/30/2016....	0	0	0	0	0	0	0	0	14,686	0	0	0
60715193.....	ROCK ISLAND.....	IL.....	.....	04/22/2015....	06/30/2016....	0	0	0	0	0	0	0	0	4,654	0	0	0
10122800.....	SHELBY.....	IL.....	.....	12/14/2001....	06/30/2016....	0	0	0	0	0	0	0	0	5,000	0	0	0
160000944.....	SKOKIE.....	IL.....	.....	03/28/2012....	06/30/2016....	0	0	0	0	0	0	0	0	209,196	0	0	0
10129300.....	STEPHENSON.....	IL.....	.....	06/25/2002....	06/30/2016....	0	0	0	0	0	0	0	0	4,800	0	0	0
10625500.....	TAZEWELL.....	IL.....	.....	01/16/2003....	06/30/2016....	0	0	0	0	0	0	0	0	4,375	0	0	0
160000912.....	URBANA.....	IL.....	.....	12/17/2010....	06/30/2016....	0	0	0	0	0	0	0	0	76,679	0	0	0
60715207.....	VERMILION.....	IL.....	.....	05/08/2015....	06/30/2016....	0	0	0	0	0	0	0	0	17,375	0	0	0
60715285.....	VERMILION.....	IL.....	.....	08/28/2015....	06/30/2016....	0	0	0	0	0	0	0	0	6,519	0	0	0
40486000.....	WILL.....	IL.....	.....	09/01/2012....	06/30/2016....	0	0	(482)	0	0	(482)	0	0	0	0	0	0
60713114.....	BOONE.....	IN.....	.....	02/14/2013....	06/30/2016....	0	0	0	0	0	0	0	0	8,000	0	0	0
60714298.....	BOONE.....	IN.....	.....	12/16/2014....	06/30/2016....	0	0	0	0	0	0	0	0	6,618	0	0	0
60715214.....	BOONE.....	IN.....	.....	06/09/2015....	06/30/2016....	0	0	0	0	0	0	0	0	5,433	0	0	0
60715215.....	BOONE.....	IN.....	.....	06/09/2015....	06/30/2016....	0	0	0	0	0	0	0	0	1,758	0	0	0
10658800.....	CARROLL.....	IN.....	.....	07/20/2005....	06/30/2016....	0	0	0	0	0	0	0	0	5,185	0	0	0
60714130.....	CARROLL.....	IN.....	.....	04/04/2014....	06/30/2016....	0	0	0	0	0	0	0	0	2,419	0	0	0
60714279.....	CARROLL.....	IN.....	.....	10/29/2014....	06/30/2016....	0	0	0	0	0	0	0	0	3,327	0	0	0
60714280.....	CARROLL.....	IN.....	.....	10/29/2014....	06/30/2016....	0	0	0	0	0	0	0	0	5,253	0	0	0
10653900.....	CASS.....	IN.....	.....	04/22/2005....	06/30/2016....	0	0	0	0	0	0	0	0	5,100	0	0	0
19870100.....	CASS.....	IN.....	.....	05/26/1998....	06/30/2016....	0	0	0	0	0	0	0	0	2,300	0	0	0
60713179.....	CASS.....	IN.....	.....	05/14/2013....	06/30/2016....	0	0	0	0	0	0	0	0	26,631	0	0	0
60711189.....	CLINTON.....	IN.....	.....	02/08/2012....	06/30/2016....	0	0	0	0	0	0	0	0	8,500	0	0	0
60713205.....	CLINTON.....	IN.....	.....	07/03/2013....	06/30/2016....	0	0	0	0	0	0	0	0	22,752	0	0	0
60713206.....	CLINTON.....	IN.....	.....	07/03/2013....	06/30/2016....	0	0	0	0	0	0	0	0	3,500	0	0	0
60715189.....	CLINTON.....	IN.....	.....	04/22/2015....	06/30/2016....	0	0	0	0	0	0	0	0	23,956	0	0	0
60715280.....	DAVISS.....	IN.....	.....	11/24/2015....	06/30/2016....	0	0	0	0	0	0	0	0	24,410	0	0	0
60713149.....	DEKALB.....	IN.....	.....	04/22/2013....	06/30/2016....	0	0	0	0	0	0	0	0	7,155	0	0	0
60714185.....	DEKALB.....	IN.....	.....	06/09/2014....	06/30/2016....	0	0	0	0	0	0	0	0	2,335	0	0	0
10670300.....	DUBOIS.....	IN.....	.....	05/25/2007....	06/30/2016....	0	0	0	0	0	0	0	0	7,150	0	0	0
60715174.....	GIBSON.....	IN.....	.....	04/10/2015....	06/30/2016....	0	0	0	0	0	0	0	0	30,000	0	0	0
60715244.....	GIBSON.....	IN.....	.....	07/28/2015....	06/30/2016....	0	0	0	0	0	0	0	0	44,167	0	0	0
60715245.....	GIBSON.....	IN.....	.....	07/28/2015....	06/30/2016....	0	0	0	0	0	0	0	0	5,486	0	0	0
60713216.....	HANCOCK.....	IN.....	.....	07/29/2013....	06/30/2016....	0	0	0	0	0	0	0	0	37,918	0	0	0
60715204.....	HANCOCK.....	IN.....	.....	06/02/2015....	06/30/2016....	0	0	0	0	0	0	0	0	5,527	0	0	0
60715205.....	HANCOCK.....	IN.....	.....	06/02/2015....	06/30/2016....	0	0	0	0	0	0	0	0	3,402	0	0	0
10131200.....	HENRY.....	IN.....	.....	07/01/2002....	06/30/2016....	0	0	0	0	0	0	0	0	2,500	0	0	0

SCHEDULE B - PART 3

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

QE02.10

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60715169.....	JASPER.....	IN.....	.....	04/01/2015....	06/30/2016....	0	0	0	0	0	0	0	0	4,591	0	0	0
60715221.....	KNOX.....	IN.....	.....	06/24/2015....	06/30/2016....	0	0	0	0	0	0	0	0	12,591	0	0	0
10132200.....	MONTGOMERY.....	IN.....	.....	09/04/2002....	06/30/2016....	0	0	0	0	0	0	0	0	5,000	0	0	0
10662300.....	MONTGOMERY.....	IN.....	.....	12/28/2005....	06/30/2016....	0	0	0	0	0	0	0	0	16,850	0	0	0
60715234.....	PIKE.....	IN.....	.....	06/25/2015....	06/30/2016....	0	0	0	0	0	0	0	0	14,865	0	0	0
60715202.....	PULASKI.....	IN.....	.....	04/24/2015....	06/30/2016....	0	0	0	0	0	0	0	0	8,184	0	0	0
60714112.....	RUSH.....	IN.....	.....	03/19/2014....	06/30/2016....	0	0	0	0	0	0	0	0	4,772	0	0	0
60714192.....	SHELBY.....	IN.....	.....	07/01/2014....	06/30/2016....	0	0	0	0	0	0	0	0	26,060	0	0	0
60714270.....	SHELBY.....	IN.....	.....	11/13/2014....	06/30/2016....	0	0	0	0	0	0	0	0	3,542	0	0	0
11016000.....	TIPPECANOE.....	IN.....	.....	08/11/2008....	06/30/2016....	0	0	0	0	0	0	0	0	15,265	0	0	0
19879600.....	TIPPECANOE.....	IN.....	.....	11/24/1998....	06/30/2016....	0	0	0	0	0	0	0	0	3,500	0	0	0
10126900.....	TIPTON.....	IN.....	.....	03/18/2002....	06/30/2016....	0	0	0	0	0	0	0	0	2,200	0	0	0
60715103.....	WARREN.....	IN.....	.....	01/23/2015....	06/30/2016....	0	0	0	0	0	0	0	0	22,989	0	0	0
60715248.....	WARREN.....	IN.....	.....	07/09/2015....	06/30/2016....	0	0	0	0	0	0	0	0	2,838	0	0	0
12810000.....	WELLS.....	IN.....	.....	09/01/2012....	06/30/2016....	0	0	(858)	0	0	(858)	0	0	0	0	0	0
60713110.....	WHITE.....	IN.....	.....	03/05/2013....	06/30/2016....	0	0	0	0	0	0	0	0	29,335	0	0	0
60713198.....	BUTLER.....	KS.....	.....	07/02/2013....	06/30/2016....	0	0	0	0	0	0	0	0	47,538	0	0	0
60713312.....	ELLSWORTH.....	KS.....	.....	12/30/2013....	06/30/2016....	0	0	0	0	0	0	0	0	26,604	0	0	0
10641200.....	FRANKLIN.....	KS.....	.....	10/06/2003....	06/30/2016....	0	0	0	0	0	0	0	0	48,858	0	0	0
60713286.....	GRAY.....	KS.....	.....	01/09/2014....	06/30/2016....	0	0	0	0	0	0	0	0	305,102	0	0	0
10670400.....	JEWELL.....	KS.....	.....	07/31/2007....	06/30/2016....	0	0	0	0	0	0	0	0	371	0	0	0
10620700.....	MEADE.....	KS.....	.....	05/31/2002....	06/30/2016....	0	0	0	0	0	0	0	0	11,000	0	0	0
60712191.....	MITCHELL.....	KS.....	.....	09/20/2012....	06/30/2016....	0	0	0	0	0	0	0	0	13,063	0	0	0
60714165.....	RENO.....	KS.....	.....	06/02/2014....	06/30/2016....	0	0	0	0	0	0	0	0	8,381	0	0	0
10635100.....	SEDGWICK.....	KS.....	.....	05/14/2003....	06/30/2016....	0	0	0	0	0	0	0	0	2,250	0	0	0
19753500.....	SEWARD.....	KS.....	.....	04/16/1998....	06/30/2016....	0	0	0	0	0	0	0	0	7,500	0	0	0
60711103.....	SHERMAN.....	KS.....	.....	09/01/2011....	06/30/2016....	0	0	0	0	0	0	0	0	5,000	0	0	0
12806000.....	FRANKLIN.....	LA.....	.....	09/01/2012....	06/30/2016....	0	0	(3,042)	0	0	(3,042)	0	0	0	0	0	0
160000930.....	BOSTON.....	MA.....	.....	08/31/2012....	06/30/2016....	0	0	0	0	0	0	0	0	440,821	0	0	0
160000919.....	BALTIMORE.....	MD.....	.....	03/30/2011....	06/30/2016....	0	0	0	0	0	0	0	0	381,408	0	0	0
160000961.....	BETHESDA.....	MD.....	.....	02/26/2013....	06/30/2016....	0	0	0	0	0	0	0	0	119,064	0	0	0
10131500.....	HURON.....	MI.....	.....	07/01/2002....	06/30/2016....	0	0	0	0	0	0	0	0	11,500	0	0	0
10625900.....	HURON.....	MI.....	.....	12/19/2002....	06/30/2016....	0	0	0	0	0	0	0	0	2,600	0	0	0
60711188.....	HURON.....	MI.....	.....	02/22/2012....	06/30/2016....	0	0	0	0	0	0	0	0	158,434	0	0	0
11016500.....	INGHAM.....	MI.....	.....	11/26/2008....	06/30/2016....	0	0	0	0	0	0	0	0	479,553	0	0	0
60713302.....	TUSCOLA.....	MI.....	.....	12/19/2013....	06/30/2016....	0	0	0	0	0	0	0	0	16,565	0	0	0
60715239.....	WEXFORD.....	MI.....	.....	08/20/2015....	06/30/2016....	0	0	0	0	0	0	0	0	36,605	0	0	0
60712293.....	BECKER.....	MN.....	.....	02/13/2013....	06/30/2016....	0	0	0	0	0	0	0	0	32,500	0	0	0
10113500.....	BLUE EARTH.....	MN.....	.....	01/25/2001....	06/30/2016....	0	0	0	0	0	0	0	0	1,900	0	0	0
10651400.....	BLUE EARTH.....	MN.....	.....	12/07/2004....	06/30/2016....	0	0	0	0	0	0	0	0	3,250	0	0	0
11000100.....	BLUE EARTH.....	MN.....	.....	02/21/2006....	06/30/2016....	0	0	0	0	0	0	0	0	2,000	0	0	0
11012400.....	BLUE EARTH.....	MN.....	.....	12/26/2007....	06/30/2016....	0	0	0	0	0	0	0	0	15,000	0	0	0

SCHEDULE B - PART 3

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

QE02.11

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
19879800.....	BLUE EARTH.....	MN.....	.....	11/17/1998....	06/30/2016....	0	0	0	0	0	0	0	0	5,500	0	0	0
60712210.....	BLUE EARTH.....	MN.....	.....	09/06/2012....	06/30/2016....	0	0	0	0	0	0	0	0	11,400	0	0	0
60713203.....	BLUE EARTH.....	MN.....	.....	06/26/2013....	06/30/2016....	0	0	0	0	0	0	0	0	6,000	0	0	0
60714296.....	BLUE EARTH.....	MN.....	.....	01/08/2015....	06/30/2016....	0	0	0	0	0	0	0	0	6,500	0	0	0
60714297.....	BLUE EARTH.....	MN.....	.....	01/08/2015....	06/30/2016....	0	0	0	0	0	0	0	0	9,785	0	0	0
10112800.....	CARVER.....	MN.....	.....	01/04/2001....	06/30/2016....	0	0	0	0	0	0	0	0	5,222	0	0	0
60712114.....	CARVER.....	MN.....	.....	03/15/2012....	06/30/2016....	0	0	0	0	0	0	0	0	6,095	0	0	0
10125600.....	CHIPPEWA.....	MN.....	.....	03/07/2002....	06/30/2016....	0	0	0	0	0	0	0	0	21,156	0	0	0
11005900.....	CHIPPEWA.....	MN.....	.....	04/13/2007....	06/30/2016....	0	0	0	0	0	0	0	0	2,500	0	0	0
60712123.....	CHIPPEWA.....	MN.....	.....	05/14/2012....	06/30/2016....	0	0	0	0	0	0	0	0	17,250	0	0	0
60712154.....	CHIPPEWA.....	MN.....	.....	06/12/2012....	06/30/2016....	0	0	0	0	0	0	0	0	2,800	0	0	0
60712195.....	CHIPPEWA.....	MN.....	.....	08/21/2012....	06/30/2016....	0	0	0	0	0	0	0	0	9,000	0	0	0
60713100.....	CHIPPEWA.....	MN.....	.....	02/26/2013....	06/30/2016....	0	0	0	0	0	0	0	0	10,000	0	0	0
10646700.....	COTTONWOOD.....	MN.....	.....	06/01/2004....	06/30/2016....	0	0	0	0	0	0	0	0	4,500	0	0	0
10647300.....	COTTONWOOD.....	MN.....	.....	06/16/2004....	06/30/2016....	0	0	0	0	0	0	0	0	2,500	0	0	0
10655200.....	COTTONWOOD.....	MN.....	.....	06/16/2005....	06/30/2016....	0	0	0	0	0	0	0	0	4,400	0	0	0
11003900.....	COTTONWOOD.....	MN.....	.....	11/28/2006....	06/30/2016....	0	0	0	0	0	0	0	0	0	0	0	0
11016800.....	COTTONWOOD.....	MN.....	.....	11/07/2008....	06/30/2016....	0	0	0	0	0	0	0	0	167,667	0	0	0
11017300.....	COTTONWOOD.....	MN.....	.....	12/12/2008....	06/30/2016....	0	0	0	0	0	0	0	0	8,000	0	0	0
19875600.....	COTTONWOOD.....	MN.....	.....	08/31/1998....	06/30/2016....	0	0	0	0	0	0	0	0	2,500	0	0	0
19889900.....	COTTONWOOD.....	MN.....	.....	04/19/1999....	06/30/2016....	0	0	0	0	0	0	0	0	19,700	0	0	0
19894500.....	COTTONWOOD.....	MN.....	.....	10/25/1999....	06/30/2016....	0	0	0	0	0	0	0	0	7,500	0	0	0
60711143.....	COTTONWOOD.....	MN.....	.....	12/08/2011....	06/30/2016....	0	0	0	0	0	0	0	0	5,000	0	0	0
60711202.....	COTTONWOOD.....	MN.....	.....	02/07/2012....	06/30/2016....	0	0	0	0	0	0	0	0	5,750	0	0	0
60712193.....	COTTONWOOD.....	MN.....	.....	08/09/2012....	06/30/2016....	0	0	0	0	0	0	0	0	18,500	0	0	0
60712194.....	COTTONWOOD.....	MN.....	.....	08/09/2012....	06/30/2016....	0	0	0	0	0	0	0	0	7,500	0	0	0
60712267.....	COTTONWOOD.....	MN.....	.....	12/14/2012....	06/30/2016....	0	0	0	0	0	0	0	0	10,000	0	0	0
60714113.....	COTTONWOOD.....	MN.....	.....	02/05/2014....	06/30/2016....	0	0	0	0	0	0	0	0	5,000	0	0	0
60714231.....	COTTONWOOD.....	MN.....	.....	08/01/2014....	06/30/2016....	0	0	0	0	0	0	0	0	9,500	0	0	0
11003100.....	DODGE.....	MN.....	.....	11/01/2006....	06/30/2016....	0	0	0	0	0	0	0	0	1,500	0	0	0
11013600.....	DODGE.....	MN.....	.....	03/05/2008....	06/30/2016....	0	0	0	0	0	0	0	0	7,000	0	0	0
60711162.....	DODGE.....	MN.....	.....	02/03/2012....	06/30/2016....	0	0	0	0	0	0	0	0	10,500	0	0	0
10264100.....	FARIBAULT.....	MN.....	.....	06/22/2011....	06/30/2016....	0	0	0	0	0	0	0	0	14,000	0	0	0
10646100.....	FARIBAULT.....	MN.....	.....	06/01/2004....	06/30/2016....	0	0	0	0	0	0	0	0	5,600	0	0	0
10654700.....	FARIBAULT.....	MN.....	.....	06/02/2005....	06/30/2016....	0	0	0	0	0	0	0	0	3,200	0	0	0
10658600.....	FARIBAULT.....	MN.....	.....	09/01/2012....	06/30/2016....	0	0	0	0	0	0	0	0	6,200	0	0	0
11006800.....	FARIBAULT.....	MN.....	.....	04/16/2007....	06/30/2016....	0	0	0	0	0	0	0	0	3,000	0	0	0
11010100.....	FARIBAULT.....	MN.....	.....	09/05/2007....	06/30/2016....	0	0	0	0	0	0	0	0	3,000	0	0	0
11015400.....	FARIBAULT.....	MN.....	.....	08/06/2008....	06/30/2016....	0	0	0	0	0	0	0	0	6,250	0	0	0
19863100.....	FARIBAULT.....	MN.....	.....	05/12/1998....	06/30/2016....	0	0	0	0	0	0	0	0	15,297	0	0	0
19881300.....	FARIBAULT.....	MN.....	.....	12/17/1998....	06/30/2016....	0	0	0	0	0	0	0	0	1,750	0	0	0
19889200.....	FARIBAULT.....	MN.....	.....	04/27/1999....	06/30/2016....	0	0	0	0	0	0	0	0	1,875	0	0	0

SCHEDULE B - PART 3

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

QE02.12

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60712218.....	FARIBAULT.....	MN.....	.....	08/15/2012....	06/30/2016....	0	0	0	0	0	0	0	0	11,500	0	0	0
60712275.....	FARIBAULT.....	MN.....	.....	12/20/2012....	06/30/2016....	0	0	0	0	0	0	0	0	6,000	0	0	0
60713162.....	FARIBAULT.....	MN.....	.....	06/05/2013....	06/30/2016....	0	0	0	0	0	0	0	0	14,216	0	0	0
60714164.....	FARIBAULT.....	MN.....	.....	04/23/2014....	06/30/2016....	0	0	0	0	0	0	0	0	9,250	0	0	0
60714249.....	FARIBAULT.....	MN.....	.....	09/12/2014....	06/30/2016....	0	0	0	0	0	0	0	0	6,250	0	0	0
60714300.....	FARIBAULT.....	MN.....	.....	12/05/2014....	06/30/2016....	0	0	0	0	0	0	0	0	5,200	0	0	0
60714306.....	FARIBAULT.....	MN.....	.....	02/03/2015....	06/30/2016....	0	0	0	0	0	0	0	0	12,500	0	0	0
60714307.....	FARIBAULT.....	MN.....	.....	02/03/2015....	06/30/2016....	0	0	0	0	0	0	0	0	3,100	0	0	0
60715179.....	FARIBAULT.....	MN.....	.....	06/05/2015....	06/30/2016....	0	0	0	0	0	0	0	0	11,250	0	0	0
60715216.....	FARIBAULT.....	MN.....	.....	06/17/2015....	06/30/2016....	0	0	0	0	0	0	0	0	6,800	0	0	0
60715228.....	FARIBAULT.....	MN.....	.....	06/30/2015....	06/30/2016....	0	0	0	0	0	0	0	0	15,000	0	0	0
10625700.....	FREEBORN.....	MN.....	.....	12/03/2002....	06/30/2016....	0	0	0	0	0	0	0	0	1,350	0	0	0
10642500.....	FREEBORN.....	MN.....	.....	12/15/2003....	06/30/2016....	0	0	0	0	0	0	0	0	3,000	0	0	0
10652600.....	FREEBORN.....	MN.....	.....	02/16/2005....	06/30/2016....	0	0	0	0	0	0	0	0	9,000	0	0	0
11011300.....	FREEBORN.....	MN.....	.....	11/08/2007....	06/30/2016....	0	0	0	0	0	0	0	0	3,800	0	0	0
11018400.....	FREEBORN.....	MN.....	.....	07/03/2009....	06/30/2016....	0	0	0	0	0	0	0	0	2,800	0	0	0
60711152.....	FREEBORN.....	MN.....	.....	12/13/2011....	06/30/2016....	0	0	0	0	0	0	0	0	5,600	0	0	0
60711201.....	FREEBORN.....	MN.....	.....	02/28/2012....	06/30/2016....	0	0	0	0	0	0	0	0	6,250	0	0	0
60712175.....	FREEBORN.....	MN.....	.....	05/17/2012....	06/30/2016....	0	0	0	0	0	0	0	0	7,000	0	0	0
60712206.....	FREEBORN.....	MN.....	.....	08/28/2012....	06/30/2016....	0	0	0	0	0	0	0	0	3,500	0	0	0
60713264.....	FREEBORN.....	MN.....	.....	10/17/2013....	06/30/2016....	0	0	0	0	0	0	0	0	26,500	0	0	0
10643300.....	GOODHUE.....	MN.....	.....	12/29/2003....	06/30/2016....	0	0	0	0	0	0	0	0	3,300	0	0	0
60713181.....	GOODHUE.....	MN.....	.....	07/03/2013....	06/30/2016....	0	0	0	0	0	0	0	0	3,000	0	0	0
10120800.....	GRANT.....	MN.....	.....	11/20/2001....	06/30/2016....	0	0	0	0	0	0	0	0	7,400	0	0	0
60714183.....	GRANT.....	MN.....	.....	06/24/2014....	06/30/2016....	0	0	0	0	0	0	0	0	2,961	0	0	0
10129500.....	JACKSON.....	MN.....	.....	06/25/2002....	06/30/2016....	0	0	0	0	0	0	0	0	1,500	0	0	0
10632100.....	JACKSON.....	MN.....	.....	03/27/2003....	06/30/2016....	0	0	0	0	0	0	0	0	1,500	0	0	0
10647200.....	JACKSON.....	MN.....	.....	06/16/2004....	06/30/2016....	0	0	0	0	0	0	0	0	3,300	0	0	0
11006000.....	JACKSON.....	MN.....	.....	05/11/2006....	06/30/2016....	0	0	0	0	0	0	0	0	3,000	0	0	0
11006000.....	JACKSON.....	MN.....	.....	05/15/2007....	06/30/2016....	0	0	0	0	0	0	0	0	2,900	0	0	0
19857300.....	JACKSON.....	MN.....	.....	02/20/1998....	06/30/2016....	0	0	0	0	0	0	0	0	14,300	0	0	0
19857500.....	JACKSON.....	MN.....	.....	02/20/1998....	06/30/2016....	0	0	0	0	0	0	0	0	18,700	0	0	0
19870900.....	JACKSON.....	MN.....	.....	09/25/1998....	06/30/2016....	0	0	0	0	0	0	0	0	2,600	0	0	0
60714277.....	JACKSON.....	MN.....	.....	10/15/2014....	06/30/2016....	0	0	0	0	0	0	0	0	19,500	0	0	0
60715104.....	JACKSON.....	MN.....	.....	03/10/2015....	06/30/2016....	0	0	0	0	0	0	0	0	30,000	0	0	0
60711141.....	KANDIYOHI.....	MN.....	.....	11/18/2011....	06/30/2016....	0	0	0	0	0	0	0	0	28,750	0	0	0
60712257.....	KANDIYOHI.....	MN.....	.....	11/20/2012....	06/30/2016....	0	0	0	0	0	0	0	0	3,500	0	0	0
60712280.....	KANDIYOHI.....	MN.....	.....	01/22/2013....	06/30/2016....	0	0	0	0	0	0	0	0	7,000	0	0	0
60712312.....	KANDIYOHI.....	MN.....	.....	01/31/2013....	06/30/2016....	0	0	0	0	0	0	0	0	90,739	0	0	0
60712313.....	KANDIYOHI.....	MN.....	.....	03/05/2013....	06/30/2016....	0	0	0	0	0	0	0	0	31,000	0	0	0
60713167.....	KANDIYOHI.....	MN.....	.....	05/16/2013....	06/30/2016....	0	0	0	0	0	0	0	0	13,282	0	0	0

SCHEDULE B - PART 3

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

QE02.13

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
60713184.....	KANDIYOHI.....	MN.....	.....	05/24/2013....	06/30/2016....	0	0	0	0	0	0	0	0	91,979	0	0	0
60714154.....	KANDIYOHI.....	MN.....	.....	05/29/2014....	06/30/2016....	0	0	0	0	0	0	0	0	213,161	0	0	0
11002500.....	LAC QUI PARLE.....	MN.....	.....	09/22/2006....	06/30/2016....	0	0	0	0	0	0	0	0	4,700	0	0	0
60712258.....	LINCOLN.....	MN.....	.....	11/28/2012....	06/30/2016....	0	0	0	0	0	0	0	0	3,250	0	0	0
10053700.....	LYON.....	MN.....	.....	05/18/2010....	06/30/2016....	0	0	0	0	0	0	0	0	7,900	0	0	0
10125800.....	LYON.....	MN.....	.....	03/14/2002....	06/30/2016....	0	0	0	0	0	0	0	0	5,000	0	0	0
19879700.....	LYON.....	MN.....	.....	11/20/1998....	06/30/2016....	0	0	0	0	0	0	0	0	27,500	0	0	0
60714248.....	LYON.....	MN.....	.....	09/26/2014....	06/30/2016....	0	0	0	0	0	0	0	0	4,500	0	0	0
10164400.....	MARTIN.....	MN.....	.....	01/31/2011....	06/30/2016....	0	0	0	0	0	0	0	0	45,000	0	0	0
10164600.....	MARTIN.....	MN.....	.....	01/31/2011....	06/30/2016....	0	0	0	0	0	0	0	0	5,000	0	0	0
60713106.....	MARTIN.....	MN.....	.....	02/27/2013....	06/30/2016....	0	0	0	0	0	0	0	0	4,000	0	0	0
60713107.....	MARTIN.....	MN.....	.....	02/27/2013....	06/30/2016....	0	0	0	0	0	0	0	0	21,000	0	0	0
60712207.....	MCLEOD.....	MN.....	.....	09/18/2012....	06/30/2016....	0	0	0	0	0	0	0	0	15,000	0	0	0
160000983.....	MINNEAPOLIS.....	MN.....	.....	11/05/2013....	06/30/2016....	0	0	0	0	0	0	0	0	137,691	0	0	0
160000987.....	MINNEAPOLIS.....	MN.....	.....	06/18/2014....	06/30/2016....	0	0	0	0	0	0	0	0	3,200,000	0	0	0
60711168.....	MOWER.....	MN.....	.....	11/15/2011....	06/30/2016....	0	0	0	0	0	0	0	0	50,000	0	0	0
10132100.....	NOBLES.....	MN.....	.....	09/12/2002....	06/30/2016....	0	0	0	0	0	0	0	0	8,000	0	0	0
11001700.....	OLMSTED.....	MN.....	.....	06/14/2006....	06/30/2016....	0	0	0	0	0	0	0	0	1,800	0	0	0
60713234.....	OLMSTED.....	MN.....	.....	08/06/2013....	06/30/2016....	0	0	0	0	0	0	0	0	11,000	0	0	0
60713287.....	OTTER TAIL.....	MN.....	.....	12/10/2013....	06/30/2016....	0	0	0	0	0	0	0	0	3,629	0	0	0
10641600.....	POLK.....	MN.....	.....	10/23/2003....	06/30/2016....	0	0	0	0	0	0	0	0	3,400	0	0	0
10643800.....	POLK.....	MN.....	.....	03/18/2004....	06/30/2016....	0	0	0	0	0	0	0	0	1,575	0	0	0
10651300.....	POLK.....	MN.....	.....	01/19/2005....	06/30/2016....	0	0	0	0	0	0	0	0	13,125	0	0	0
10660200.....	POLK.....	MN.....	.....	08/24/2005....	06/30/2016....	0	0	0	0	0	0	0	0	3,000	0	0	0
10663400.....	POLK.....	MN.....	.....	01/06/2006....	06/30/2016....	0	0	0	0	0	0	0	0	5,000	0	0	0
11003200.....	POLK.....	MN.....	.....	11/21/2006....	06/30/2016....	0	0	0	0	0	0	0	0	5,577	0	0	0
10116500.....	REDWOOD.....	MN.....	.....	03/27/2001....	06/30/2016....	0	0	0	0	0	0	0	0	40,000	0	0	0
10627400.....	REDWOOD.....	MN.....	.....	12/10/2002....	06/30/2016....	0	0	0	0	0	0	0	0	3,700	0	0	0
60712159.....	REDWOOD.....	MN.....	.....	06/14/2012....	06/30/2016....	0	0	0	0	0	0	0	0	24,000	0	0	0
60712229.....	REDWOOD.....	MN.....	.....	08/22/2012....	06/30/2016....	0	0	0	0	0	0	0	0	5,000	0	0	0
60713161.....	REDWOOD.....	MN.....	.....	06/05/2013....	06/30/2016....	0	0	0	0	0	0	0	0	30,000	0	0	0
60714153.....	REDWOOD.....	MN.....	.....	05/29/2014....	06/30/2016....	0	0	0	0	0	0	0	0	24,172	0	0	0
10112500.....	RENVILLE.....	MN.....	.....	01/02/2001....	06/30/2016....	0	0	0	0	0	0	0	0	3,600	0	0	0
10653500.....	RENVILLE.....	MN.....	.....	05/16/2005....	06/30/2016....	0	0	0	0	0	0	0	0	3,600	0	0	0
19874100.....	RENVILLE.....	MN.....	.....	07/17/1998....	06/30/2016....	0	0	0	0	0	0	0	0	1,100	0	0	0
60711140.....	RENVILLE.....	MN.....	.....	11/15/2011....	06/30/2016....	0	0	0	0	0	0	0	0	1,250	0	0	0
60712262.....	RENVILLE.....	MN.....	.....	12/11/2012....	06/30/2016....	0	0	0	0	0	0	0	0	11,000	0	0	0
60712310.....	RENVILLE.....	MN.....	.....	04/05/2013....	06/30/2016....	0	0	0	0	0	0	0	0	11,250	0	0	0
60715137.....	RENVILLE.....	MN.....	.....	05/12/2015....	06/30/2016....	0	0	0	0	0	0	0	0	6,849	0	0	0
60715180.....	RENVILLE.....	MN.....	.....	05/05/2015....	06/30/2016....	0	0	0	0	0	0	0	0	18,012	0	0	0
10647900.....	RICE.....	MN.....	.....	07/14/2004....	06/30/2016....	0	0	0	0	0	0	0	0	10,500	0	0	0
60713128.....	STEVENS.....	MN.....	.....	04/29/2013....	06/30/2016....	0	0	0	0	0	0	0	0	8,171	0	0	0

SCHEDULE B - PART 3

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

QE02.14

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
60716149.....	STEVENS.....	MN.....	.....	04/14/2016....	06/30/2016....	0	0	0	0	0	0	0	0	6,037	0	0	0
19851700.....	SWIFT.....	MN.....	.....	11/04/1997....	06/30/2016....	0	0	0	0	0	0	0	0	2,000	0	0	0
60711142.....	SWIFT.....	MN.....	.....	10/19/2011....	06/30/2016....	0	0	0	0	0	0	0	0	10,000	0	0	0
60711151.....	SWIFT.....	MN.....	.....	01/09/2012....	06/30/2016....	0	0	0	0	0	0	0	0	3,500	0	0	0
60712286.....	SWIFT.....	MN.....	.....	12/21/2012....	06/30/2016....	0	0	0	0	0	0	0	0	8,000	0	0	0
60711204.....	WASECA.....	MN.....	.....	03/30/2012....	06/30/2016....	0	0	0	0	0	0	0	0	9,886	0	0	0
60713163.....	WASECA.....	MN.....	.....	05/06/2013....	06/30/2016....	0	0	0	0	0	0	0	0	8,250	0	0	0
60714133.....	WASECA.....	MN.....	.....	04/10/2014....	06/30/2016....	0	0	0	0	0	0	0	0	7,800	0	0	0
60712232.....	WATONWAN.....	MN.....	.....	09/20/2012....	06/30/2016....	0	0	0	0	0	0	0	0	28,000	0	0	0
60713279.....	WILKIN.....	MN.....	.....	11/06/2013....	06/30/2016....	0	0	0	0	0	0	0	0	3,063	0	0	0
60715156.....	WILKIN.....	MN.....	.....	04/30/2015....	06/30/2016....	0	0	0	0	0	0	0	0	9,534	0	0	0
60715309.....	WILKIN.....	MN.....	.....	11/12/2015....	06/30/2016....	0	0	0	0	0	0	0	0	2,991	0	0	0
00114500.....	YELLOW MEDICINE.....	MN.....	.....	11/05/2009....	06/30/2016....	0	0	0	0	0	0	0	0	3,500	0	0	0
10126800.....	YELLOW MEDICINE.....	MN.....	.....	03/27/2002....	06/30/2016....	0	0	0	0	0	0	0	0	4,200	0	0	0
10663800.....	YELLOW MEDICINE.....	MN.....	.....	01/17/2006....	06/30/2016....	0	0	0	0	0	0	0	0	9,000	0	0	0
10664300.....	YELLOW MEDICINE.....	MN.....	.....	02/10/2006....	06/30/2016....	0	0	0	0	0	0	0	0	6,000	0	0	0
11009600.....	YELLOW MEDICINE.....	MN.....	.....	08/01/2007....	06/30/2016....	0	0	0	0	0	0	0	0	4,000	0	0	0
19873300.....	YELLOW MEDICINE.....	MN.....	.....	07/22/1998....	06/30/2016....	0	0	0	0	0	0	0	0	3,000	0	0	0
60712276.....	YELLOW MEDICINE.....	MN.....	.....	12/14/2012....	06/30/2016....	0	0	0	0	0	0	0	0	4,500	0	0	0
60713191.....	YELLOW MEDICINE.....	MN.....	.....	08/05/2013....	06/30/2016....	0	0	0	0	0	0	0	0	8,000	0	0	0
60714209.....	YELLOW MEDICINE.....	MN.....	.....	08/04/2014....	06/30/2016....	0	0	0	0	0	0	0	0	7,499	0	0	0
60714128.....	CALLAWAY.....	MO.....	.....	04/10/2014....	06/30/2016....	0	0	0	0	0	0	0	0	8,932	0	0	0
60713120.....	CARROLL.....	MO.....	.....	02/20/2013....	06/30/2016....	0	0	0	0	0	0	0	0	425,618	0	0	0
60713156.....	CARROLL.....	MO.....	.....	03/28/2013....	06/30/2016....	0	0	0	0	0	0	0	0	144,152	0	0	0
60713166.....	CARROLL.....	MO.....	.....	05/20/2013....	06/30/2016....	0	0	0	0	0	0	0	0	23,134	0	0	0
60712161.....	CEDAR.....	MO.....	.....	06/18/2012....	06/30/2016....	0	0	0	0	0	0	0	0	26,093	0	0	0
60712256.....	HARRISON.....	MO.....	.....	11/15/2012....	06/30/2016....	0	0	0	0	0	0	0	0	48,818	0	0	0
10660900.....	MONROE.....	MO.....	.....	09/01/2012....	06/30/2016....	0	0	0	0	0	0	0	0	5,317	0	0	0
60715334.....	MONROE.....	MO.....	.....	01/29/2016....	06/30/2016....	0	0	0	0	0	0	0	0	10,000	0	0	0
11012200.....	MONTGOMERY.....	MO.....	.....	09/01/2012....	06/30/2016....	0	0	(7,489)	0	0	(7,489)	0	0	0	0	0	0
19821700.....	NEW MADRID.....	MO.....	.....	07/29/1998....	06/30/2016....	0	0	0	0	0	0	0	0	2,500	0	0	0
19738400.....	PIKE.....	MO.....	.....	03/04/1997....	06/30/2016....	0	0	0	0	0	0	0	0	4,050	0	0	0
60711197.....	PULASKI.....	MO.....	.....	04/24/2012....	06/30/2016....	0	0	0	0	0	0	0	0	37,500	0	0	0
60713140.....	PULASKI.....	MO.....	.....	05/14/2013....	06/30/2016....	0	0	0	0	0	0	0	0	184,750	0	0	0
11003000.....	RALLS.....	MO.....	.....	09/01/2012....	06/30/2016....	0	0	(1,074)	0	0	(1,074)	0	0	0	0	0	0
19773400.....	RALLS.....	MO.....	.....	04/29/1999....	06/30/2016....	0	0	0	0	0	0	0	0	10,037	0	0	0
60713178.....	RALLS.....	MO.....	.....	04/30/2013....	06/30/2016....	0	0	0	0	0	0	0	0	25,509	0	0	0
60715178.....	RALLS.....	MO.....	.....	03/13/2015....	06/30/2016....	0	0	0	0	0	0	0	0	9,648	0	0	0
11007200.....	RAY.....	MO.....	.....	09/01/2012....	06/30/2016....	0	0	(11,679)	0	0	(11,679)	0	0	19,500	0	0	0
22101500.....	SCHUYLER.....	MO.....	.....	05/01/2000....	06/30/2016....	0	0	0	0	0	0	0	0	16,800	0	0	0
60712126.....	SCOTLAND.....	MO.....	.....	04/20/2012....	06/30/2016....	0	0	0	0	0	0	0	0	25,062	0	0	0

SCHEDULE B - PART 3

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

QE02.15

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
10247700.....	SHELBY.....	MO.....	.....	09/01/2012....	06/30/2016....	0	0	(3,813)	0	0	(3,813)	0	0	0	0	0	0
11000300.....	SHELBY.....	MO.....	.....	03/23/2006....	06/30/2016....	0	0	0	0	0	0	0	0	8,199	0	0	0
12694000.....	SHELBY.....	MO.....	.....	09/01/2012....	06/30/2016....	0	0	(396)	0	0	(396)	0	0	0	0	0	0
12526000.....	STODDARD.....	MO.....	.....	09/01/2012....	06/30/2016....	0	0	(1,199)	0	0	(1,199)	0	0	13,895	0	0	0
40342000.....	STODDARD.....	MO.....	.....	09/01/2012....	06/30/2016....	0	0	(383)	0	0	(383)	0	0	4,437	0	0	0
40481000.....	STODDARD.....	MO.....	.....	09/01/2012....	06/30/2016....	0	0	0	0	0	0	0	0	6,777	0	0	0
60712117.....	COAHOMA.....	MS.....	.....	04/26/2012....	06/30/2016....	0	0	0	0	0	0	0	0	60,125	0	0	0
60715219.....	COAHOMA.....	MS.....	.....	06/10/2015....	06/30/2016....	0	0	0	0	0	0	0	0	80,000	0	0	0
10272100.....	ISSAQUENA.....	MS.....	.....	06/29/2011....	06/30/2016....	0	0	0	0	0	0	0	0	10,531	0	0	0
60711129.....	ISSAQUENA.....	MS.....	.....	12/16/2011....	06/30/2016....	0	0	0	0	0	0	0	0	95,218	0	0	0
60716117.....	LEFLORE.....	MS.....	.....	02/11/2016....	06/30/2016....	0	0	0	0	0	0	0	0	220,971	0	0	0
60715282.....	SHARKEY.....	MS.....	.....	10/08/2015....	06/30/2016....	0	0	0	0	0	0	0	0	50,000	0	0	0
60712227.....	SUNFLOWER.....	MS.....	.....	08/14/2012....	06/30/2016....	0	0	0	0	0	0	0	0	1,200	0	0	0
60714155.....	SUNFLOWER.....	MS.....	.....	04/04/2014....	06/30/2016....	0	0	0	0	0	0	0	0	20,000	0	0	0
10662400.....	YAZOO.....	MS.....	.....	11/02/2005....	06/30/2016....	0	0	0	0	0	0	0	0	6,857	0	0	0
10669100.....	YAZOO.....	MS.....	.....	04/12/2007....	06/30/2016....	0	0	0	0	0	0	0	0	46,348	0	0	0
60712287.....	BLAINE.....	MT.....	.....	02/12/2013....	06/30/2016....	0	0	0	0	0	0	0	0	6,481	0	0	0
60713245.....	BROADWATER.....	MT.....	.....	09/03/2013....	06/30/2016....	0	0	0	0	0	0	0	0	7,425	0	0	0
19945100.....	CARBON.....	MT.....	.....	07/13/1998....	06/30/2016....	0	0	0	0	0	0	0	0	34,500	0	0	0
19769300.....	CARTER.....	MT.....	.....	02/25/1999....	06/30/2016....	0	0	0	0	0	0	0	0	4,500	0	0	0
60712295.....	CASCADE.....	MT.....	.....	01/24/2013....	06/30/2016....	0	0	0	0	0	0	0	0	4,405	0	0	0
60713261.....	CASCADE.....	MT.....	.....	10/03/2013....	06/30/2016....	0	0	0	0	0	0	0	0	11,091	0	0	0
60714181.....	CASCADE.....	MT.....	.....	05/01/2014....	06/30/2016....	0	0	0	0	0	0	0	0	4,420	0	0	0
60714208.....	CASCADE.....	MT.....	.....	07/22/2014....	06/30/2016....	0	0	0	0	0	0	0	0	10,663	0	0	0
19977900.....	CHOUTEAU.....	MT.....	.....	11/20/2001....	06/30/2016....	0	0	0	0	0	0	0	0	18,697	0	0	0
19978600.....	CHOUTEAU.....	MT.....	.....	12/27/2001....	06/30/2016....	0	0	0	0	0	0	0	0	6,500	0	0	0
60712283.....	CHOUTEAU.....	MT.....	.....	12/21/2012....	06/30/2016....	0	0	0	0	0	0	0	0	24,354	0	0	0
60713125.....	CHOUTEAU.....	MT.....	.....	07/11/2013....	06/30/2016....	0	0	0	0	0	0	0	0	22,200	0	0	0
60713172.....	CHOUTEAU.....	MT.....	.....	06/10/2013....	06/30/2016....	0	0	0	0	0	0	0	0	11,487	0	0	0
60713210.....	CHOUTEAU.....	MT.....	.....	07/17/2013....	06/30/2016....	0	0	0	0	0	0	0	0	7,500	0	0	0
60713223.....	CHOUTEAU.....	MT.....	.....	07/26/2013....	06/30/2016....	0	0	0	0	0	0	0	0	229,199	0	0	0
60713308.....	CHOUTEAU.....	MT.....	.....	01/15/2014....	06/30/2016....	0	0	0	0	0	0	0	0	6,385	0	0	0
60714107.....	CHOUTEAU.....	MT.....	.....	02/26/2014....	06/30/2016....	0	0	0	0	0	0	0	0	5,662	0	0	0
60714143.....	CHOUTEAU.....	MT.....	.....	04/02/2014....	06/30/2016....	0	0	0	0	0	0	0	0	7,121	0	0	0
60715281.....	CHOUTEAU.....	MT.....	.....	08/20/2015....	06/30/2016....	0	0	0	0	0	0	0	0	21,538	0	0	0
00114800.....	CUSTER.....	MT.....	.....	12/08/2009....	06/30/2016....	0	0	0	0	0	0	0	0	48,342	0	0	0
60715113.....	CUSTER.....	MT.....	.....	03/31/2015....	06/30/2016....	0	0	0	0	0	0	0	0	56,250	0	0	0
60716137.....	CUSTER.....	MT.....	.....	04/18/2016....	06/30/2016....	0	0	0	0	0	0	0	0	17,500	0	0	0
60716162.....	CUSTER.....	MT.....	.....	04/28/2016....	06/30/2016....	0	0	0	0	0	0	0	0	24,000	0	0	0
60716167.....	CUSTER.....	MT.....	.....	04/28/2016....	06/30/2016....	0	0	0	0	0	0	0	0	24,000	0	0	0
60716169.....	CUSTER.....	MT.....	.....	04/28/2016....	06/30/2016....	0	0	0	0	0	0	0	0	24,000	0	0	0
11615200.....	FERGUS.....	MT.....	.....	12/22/2005....	06/30/2016....	0	0	0	0	0	0	0	0	4,043	0	0	0

SCHEDULE B - PART 3

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

QE02.16

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
60713144.....	FERGUS.....	MT.....	.....	04/09/2013....	06/30/2016....	0	0	0	0	0	0	0	0	11,000	0	0	0
60713266.....	FERGUS.....	MT.....	.....	09/27/2013....	06/30/2016....	0	0	0	0	0	0	0	0	15,000	0	0	0
60713275.....	FERGUS.....	MT.....	.....	10/29/2013....	06/30/2016....	0	0	0	0	0	0	0	0	39,852	0	0	0
60714193.....	FERGUS.....	MT.....	.....	06/20/2014....	06/30/2016....	0	0	0	0	0	0	0	0	14,339	0	0	0
60714197.....	FERGUS.....	MT.....	.....	08/04/2014....	06/30/2016....	0	0	0	0	0	0	0	0	14,252	0	0	0
60712116.....	GALLATIN.....	MT.....	.....	03/28/2012....	06/30/2016....	0	0	0	0	0	0	0	0	10,187	0	0	0
60716120.....	GARFIELD.....	MT.....	.....	01/29/2016....	06/30/2016....	0	0	0	0	0	0	0	0	10,655	0	0	0
60713263.....	GOLDEN VALLEY.....	MT.....	.....	10/31/2013....	06/30/2016....	0	0	0	0	0	0	0	0	6,784	0	0	0
60714100.....	HILL.....	MT.....	.....	01/17/2014....	06/30/2016....	0	0	0	0	0	0	0	0	6,000	0	0	0
10035900.....	JUDITH BASIN.....	MT.....	.....	09/01/2012....	06/30/2016....	0	0	(22,347)	0	0	(22,347)	0	0	168,399	0	0	0
11627900.....	LIBERTY.....	MT.....	.....	11/29/2007....	06/30/2016....	0	0	0	0	0	0	0	0	9,000	0	0	0
60715275.....	LIBERTY.....	MT.....	.....	08/10/2015....	06/30/2016....	0	0	0	0	0	0	0	0	6,238	0	0	0
60715343.....	LIBERTY.....	MT.....	.....	01/06/2016....	06/30/2016....	0	0	0	0	0	0	0	0	6,527	0	0	0
60711102.....	MCCONE.....	MT.....	.....	06/01/2011....	06/30/2016....	0	0	0	0	0	0	0	0	4,500	0	0	0
60713151.....	MUSSELSHELL.....	MT.....	.....	05/06/2013....	06/30/2016....	0	0	0	0	0	0	0	0	9,207	0	0	0
60713164.....	MUSSELSHELL.....	MT.....	.....	06/25/2013....	06/30/2016....	0	0	0	0	0	0	0	0	66,886	0	0	0
60714123.....	MUSSELSHELL.....	MT.....	.....	03/04/2014....	06/30/2016....	0	0	0	0	0	0	0	0	4,392	0	0	0
19903900.....	PARK.....	MT.....	.....	05/26/1994....	06/30/2016....	0	0	0	0	0	0	0	0	4,268	0	0	0
11628000.....	PONDERA.....	MT.....	.....	12/10/2007....	06/30/2016....	0	0	0	0	0	0	0	0	20,697	0	0	0
11629800.....	PONDERA.....	MT.....	.....	05/21/2008....	06/30/2016....	0	0	0	0	0	0	0	0	17,326	0	0	0
10159200.....	POWDER RIVER.....	MT.....	.....	09/01/2012....	06/30/2016....	0	0	(23,580)	0	0	(23,580)	0	0	0	0	0	0
60714245.....	POWELL.....	MT.....	.....	09/15/2014....	06/30/2016....	0	0	0	0	0	0	0	0	11,210	0	0	0
11629000.....	RICHLAND.....	MT.....	.....	05/02/2008....	06/30/2016....	0	0	0	0	0	0	0	0	0	0	0	0
11631100.....	ROSEBUD.....	MT.....	.....	07/29/2008....	06/30/2016....	0	0	0	0	0	0	0	0	33,000	0	0	0
60713108.....	ROSEBUD.....	MT.....	.....	01/01/2013....	06/30/2016....	0	0	0	0	0	0	0	0	10,000	0	0	0
60714152.....	ROSEBUD.....	MT.....	.....	04/04/2014....	06/30/2016....	0	0	0	0	0	0	0	0	25,000	0	0	0
60714252.....	SHERIDAN.....	MT.....	.....	10/29/2014....	06/30/2016....	0	0	0	0	0	0	0	0	26,106	0	0	0
60714253.....	SHERIDAN.....	MT.....	.....	10/16/2014....	06/30/2016....	0	0	0	0	0	0	0	0	35,000	0	0	0
60715155.....	SWEET GRASS.....	MT.....	.....	04/06/2015....	06/30/2016....	0	0	0	0	0	0	0	0	1,000	0	0	0
60714174.....	TETON.....	MT.....	.....	06/20/2014....	06/30/2016....	0	0	0	0	0	0	0	0	11,901	0	0	0
11612100.....	TOOLE.....	MT.....	.....	05/13/2005....	06/30/2016....	0	0	0	0	0	0	0	0	2,000	0	0	0
60712203.....	TOOLE.....	MT.....	.....	07/23/2012....	06/30/2016....	0	0	0	0	0	0	0	0	35,158	0	0	0
60714293.....	TOOLE.....	MT.....	.....	12/17/2014....	06/30/2016....	0	0	0	0	0	0	0	0	14,001	0	0	0
60715212.....	TOOLE.....	MT.....	.....	05/06/2015....	06/30/2016....	0	0	0	0	0	0	0	0	5,058	0	0	0
19992600.....	TREASURE.....	MT.....	.....	05/19/2003....	06/30/2016....	0	0	0	0	0	0	0	0	4,500	0	0	0
11612900.....	WHEATLAND.....	MT.....	.....	07/28/2005....	06/30/2016....	0	0	0	0	0	0	0	0	36,016	0	0	0
60715132.....	WHEATLAND.....	MT.....	.....	03/31/2015....	06/30/2016....	0	0	0	0	0	0	0	0	20,000	0	0	0
60715134.....	WHEATLAND.....	MT.....	.....	03/31/2015....	06/30/2016....	0	0	0	0	0	0	0	0	11,700	0	0	0
60713294.....	WIBAUX.....	MT.....	.....	01/09/2014....	06/30/2016....	0	0	0	0	0	0	0	0	25,000	0	0	0
60712289.....	YELLOWSTONE.....	MT.....	.....	12/17/2012....	06/30/2016....	0	0	0	0	0	0	0	0	113,251	0	0	0
60716143.....	YELLOWSTONE.....	MT.....	.....	04/14/2016....	06/30/2016....	0	0	0	0	0	0	0	0	23,000	0	0	0
60716164.....	YELLOWSTONE.....	MT.....	.....	04/26/2016....	06/30/2016....	0	0	0	0	0	0	0	0	21,000	0	0	0

SCHEDULE B - PART 3

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

QE02.17

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
160000964.....	CHARLOTTE.....	NC.....	.....	04/03/2013....	06/30/2016....	0	0	0	0	0	0	0	0	639,575	0	0	0
60713269.....	CASS.....	ND.....	.....	11/12/2013....	06/30/2016....	0	0	0	0	0	0	0	0	2,870	0	0	0
60714104.....	CASS.....	ND.....	.....	02/06/2014....	06/30/2016....	0	0	0	0	0	0	0	0	10,379	0	0	0
60714283.....	CASS.....	ND.....	.....	11/18/2014....	06/30/2016....	0	0	0	0	0	0	0	0	8,833	0	0	0
60715112.....	CASS.....	ND.....	.....	02/18/2015....	06/30/2016....	0	0	0	0	0	0	0	0	7,551	0	0	0
60715150.....	CASS.....	ND.....	.....	04/15/2015....	06/30/2016....	0	0	0	0	0	0	0	0	4,705	0	0	0
60715172.....	CASS.....	ND.....	.....	05/06/2015....	06/30/2016....	0	0	0	0	0	0	0	0	9,033	0	0	0
60715173.....	CASS.....	ND.....	.....	05/14/2015....	06/30/2016....	0	0	0	0	0	0	0	0	24,648	0	0	0
60715192.....	CASS.....	ND.....	.....	05/28/2015....	06/30/2016....	0	0	0	0	0	0	0	0	13,034	0	0	0
60715203.....	CASS.....	ND.....	.....	06/03/2015....	06/30/2016....	0	0	0	0	0	0	0	0	4,583	0	0	0
60715255.....	LAMOURE.....	ND.....	.....	09/17/2015....	06/30/2016....	0	0	0	0	0	0	0	0	16,225	0	0	0
60714147.....	RANSOM.....	ND.....	.....	05/12/2014....	06/30/2016....	0	0	0	0	0	0	0	0	9,039	0	0	0
60715138.....	RANSOM.....	ND.....	.....	04/16/2015....	06/30/2016....	0	0	0	0	0	0	0	0	6,497	0	0	0
10629500.....	RICHLAND.....	ND.....	.....	02/26/2003....	06/30/2016....	0	0	0	0	0	0	0	0	8,640	0	0	0
11010300.....	RICHLAND.....	ND.....	.....	09/13/2007....	06/30/2016....	0	0	0	0	0	0	0	0	10,000	0	0	0
19892700.....	RICHLAND.....	ND.....	.....	08/03/1999....	06/30/2016....	0	0	0	0	0	0	0	0	1,500	0	0	0
60713260.....	RICHLAND.....	ND.....	.....	10/16/2013....	06/30/2016....	0	0	0	0	0	0	0	0	311,788	0	0	0
60715143.....	STARK.....	ND.....	.....	05/13/2015....	06/30/2016....	0	0	0	0	0	0	0	0	87,500	0	0	0
60715159.....	STUTSMAN.....	ND.....	.....	04/30/2015....	06/30/2016....	0	0	0	0	0	0	0	0	31,661	0	0	0
60715302.....	TRAILL.....	ND.....	.....	11/04/2015....	06/30/2016....	0	0	0	0	0	0	0	0	8,180	0	0	0
60715306.....	TRAILL.....	ND.....	.....	10/27/2015....	06/30/2016....	0	0	0	0	0	0	0	0	11,650	0	0	0
60712172.....	BUFFALO.....	NE.....	.....	06/20/2012....	06/30/2016....	0	0	0	0	0	0	0	0	19,258	0	0	0
11019500.....	CASS.....	NE.....	.....	09/01/2009....	06/30/2016....	0	0	0	0	0	0	0	0	8,756	0	0	0
22103000.....	CASS.....	NE.....	.....	07/05/2000....	06/30/2016....	0	0	0	0	0	0	0	0	8,107	0	0	0
60711124.....	CHERRY.....	NE.....	.....	11/15/2011....	06/30/2016....	0	0	0	0	0	0	0	0	5,922	0	0	0
10671300.....	CLAY.....	NE.....	.....	08/01/2007....	06/30/2016....	0	0	0	0	0	0	0	0	7,313	0	0	0
60711135.....	DAWSON.....	NE.....	.....	11/16/2011....	06/30/2016....	0	0	0	0	0	0	0	0	14,424	0	0	0
19759000.....	DODGE.....	NE.....	.....	08/13/1998....	06/30/2016....	0	0	0	0	0	0	0	0	3,000	0	0	0
60714117.....	DODGE.....	NE.....	.....	01/21/2014....	06/30/2016....	0	0	0	0	0	0	0	0	15,831	0	0	0
10623600.....	HAMILTON.....	NE.....	.....	08/14/2002....	06/30/2016....	0	0	0	0	0	0	0	0	5,625	0	0	0
60712106.....	HOLT.....	NE.....	.....	03/14/2012....	06/30/2016....	0	0	0	0	0	0	0	0	10,485	0	0	0
60712134.....	JEFFERSON.....	NE.....	.....	05/07/2012....	06/30/2016....	0	0	0	0	0	0	0	0	8,633	0	0	0
60714259.....	JEFFERSON.....	NE.....	.....	10/30/2014....	06/30/2016....	0	0	0	0	0	0	0	0	21,761	0	0	0
60713121.....	KEITH.....	NE.....	.....	04/04/2013....	06/30/2016....	0	0	0	0	0	0	0	0	10,021	0	0	0
11011400.....	SALINE.....	NE.....	.....	12/13/2007....	06/30/2016....	0	0	0	0	0	0	0	0	12,943	0	0	0
60715127.....	SAUNDERS.....	NE.....	.....	04/14/2015....	06/30/2016....	0	0	0	0	0	0	0	0	48,286	0	0	0
10012000.....	THAYER.....	NE.....	.....	01/25/2010....	06/30/2016....	0	0	0	0	0	0	0	0	9,524	0	0	0
19750100.....	THURSTON.....	NE.....	.....	04/02/1998....	06/30/2016....	0	0	0	0	0	0	0	0	4,000	0	0	0
160000922.....	JERSEY CITY.....	NJ.....	.....	06/03/2011....	06/30/2016....	0	0	0	0	0	0	0	0	511,154	0	0	0
10676800.....	PASSAIC.....	NJ.....	.....	04/29/2009....	06/30/2016....	0	0	0	0	0	0	0	0	1,734,571	0	0	0
160000966.....	TEANECK.....	NJ.....	.....	04/09/2013....	06/30/2016....	0	0	0	0	0	0	0	0	213,444	0	0	0

SCHEDULE B - PART 3

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

QE02.18

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
10620000.....	CATRON.....	NM.....	.....	02/11/2002....	06/30/2016....	0	0	0	0	0	0	0	0	6,000	0	0	0
10648400.....	CATRON.....	NM.....	.....	06/24/2004....	06/30/2016....	0	0	0	0	0	0	0	0	13,000	0	0	0
10662500.....	CATRON.....	NM.....	.....	12/16/2005....	06/30/2016....	0	0	0	0	0	0	0	0	14,000	0	0	0
19569300.....	CHAVES.....	NM.....	.....	11/19/1992....	06/30/2016....	0	0	0	0	0	0	0	0	6,500	0	0	0
60712147.....	CHAVES.....	NM.....	.....	07/09/2012....	06/30/2016....	0	0	0	0	0	0	0	0	30,000	0	0	0
60713123.....	CHAVES.....	NM.....	.....	04/11/2013....	06/30/2016....	0	0	0	0	0	0	0	0	30,000	0	0	0
60715198.....	CHAVES.....	NM.....	.....	04/09/2015....	06/30/2016....	0	0	0	0	0	0	0	0	20,000	0	0	0
10061400.....	DONA ANA.....	NM.....	.....	12/22/2010....	06/30/2016....	0	0	0	0	0	0	0	0	8,321	0	0	0
10647000.....	DONA ANA.....	NM.....	.....	07/27/2004....	06/30/2016....	0	0	0	0	0	0	0	0	50,476	0	0	0
10671200.....	DONA ANA.....	NM.....	.....	11/15/2007....	06/30/2016....	0	0	0	0	0	0	0	0	100,000	0	0	0
10677100.....	DONA ANA.....	NM.....	.....	02/25/2009....	06/30/2016....	0	0	0	0	0	0	0	0	10,000	0	0	0
19762300.....	DONA ANA.....	NM.....	.....	10/08/1998....	06/30/2016....	0	0	0	0	0	0	0	0	50,000	0	0	0
60711125.....	DONA ANA.....	NM.....	.....	10/03/2011....	06/30/2016....	0	0	0	0	0	0	0	0	180,000	0	0	0
60711198.....	DONA ANA.....	NM.....	.....	02/28/2012....	06/30/2016....	0	0	0	0	0	0	0	0	24,000	0	0	0
60711199.....	DONA ANA.....	NM.....	.....	02/28/2012....	06/30/2016....	0	0	0	0	0	0	0	0	35,000	0	0	0
60712221.....	DONA ANA.....	NM.....	.....	08/23/2012....	06/30/2016....	0	0	0	0	0	0	0	0	20,000	0	0	0
60712201.....	HARDING.....	NM.....	.....	07/01/2012....	06/30/2016....	0	0	0	0	0	0	0	0	119,600	0	0	0
10009900.....	LEA.....	NM.....	.....	02/22/2010....	06/30/2016....	0	0	0	0	0	0	0	0	30,000	0	0	0
10033700.....	LEA.....	NM.....	.....	03/08/2010....	06/30/2016....	0	0	0	0	0	0	0	0	25,000	0	0	0
10666300.....	LEA.....	NM.....	.....	05/25/2006....	06/30/2016....	0	0	0	0	0	0	0	0	355,000	0	0	0
60711156.....	LEA.....	NM.....	.....	11/29/2011....	06/30/2016....	0	0	0	0	0	0	0	0	330,000	0	0	0
60711157.....	LEA.....	NM.....	.....	11/29/2011....	06/30/2016....	0	0	0	0	0	0	0	0	475,000	0	0	0
60712216.....	LEA.....	NM.....	.....	09/26/2012....	06/30/2016....	0	0	0	0	0	0	0	0	37,000	0	0	0
10676600.....	SIERRA.....	NM.....	.....	01/06/2009....	06/30/2016....	0	0	0	0	0	0	0	0	10,000	0	0	0
160000617.....	NEW YORK.....	NY.....	.....	03/13/2001....	06/30/2016....	0	0	0	0	0	0	0	0	22,016	0	0	0
160000686.....	NEW YORK.....	NY.....	.....	08/30/2005....	06/30/2016....	0	0	0	0	0	0	0	0	568,344	0	0	0
160000741.....	NEW YORK.....	NY.....	.....	06/24/2008....	06/30/2016....	0	0	0	0	0	0	0	0	277,599	0	0	0
160000970.....	NEW YORK.....	NY.....	.....	05/31/2013....	06/30/2016....	0	0	0	0	0	0	0	0	157,505	0	0	0
160001024.....	NEW YORK.....	NY.....	.....	12/23/2015....	06/30/2016....	0	0	0	0	0	0	0	0	201,294	0	0	0
160000907.....	REGO PARK.....	NY.....	.....	10/14/2010....	06/30/2016....	0	0	0	0	0	0	0	0	96,317	0	0	0
10628200.....	CLARK.....	OH.....	.....	03/17/2003....	06/30/2016....	0	0	0	0	0	0	0	0	8,200	0	0	0
10635400.....	CLARK.....	OH.....	.....	08/14/2003....	06/30/2016....	0	0	0	0	0	0	0	0	5,000	0	0	0
60715147.....	CLARK.....	OH.....	.....	02/26/2015....	06/30/2016....	0	0	0	0	0	0	0	0	22,707	0	0	0
60714275.....	MADISON.....	OH.....	.....	12/09/2014....	06/30/2016....	0	0	0	0	0	0	0	0	79,396	0	0	0
60714224.....	WAYNE.....	OH.....	.....	09/23/2014....	06/30/2016....	0	0	0	0	0	0	0	0	30,284	0	0	0
10645400.....	CRAIG.....	OK.....	.....	04/01/2004....	06/30/2016....	0	0	0	0	0	0	0	0	3,900	0	0	0
19754400.....	CUSTER.....	OK.....	.....	06/11/1998....	06/30/2016....	0	0	0	0	0	0	0	0	34,143	0	0	0
22102400.....	DEWEY.....	OK.....	.....	07/13/2000....	06/30/2016....	0	0	0	0	0	0	0	0	7,500	0	0	0
10655000.....	GRADY.....	OK.....	.....	05/18/2005....	06/30/2016....	0	0	0	0	0	0	0	0	2,609	0	0	0
19681100.....	GRANT.....	OK.....	.....	12/01/1992....	06/30/2016....	0	0	0	0	0	0	0	0	6,700	0	0	0
60713250.....	JEFFERSON.....	OK.....	.....	10/01/2013....	06/30/2016....	0	0	0	0	0	0	0	0	27,300	0	0	0
10619600.....	KINGFISHER.....	OK.....	.....	04/11/2002....	06/30/2016....	0	0	0	0	0	0	0	0	22,500	0	0	0

SCHEDULE B - PART 3

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

QE02.19

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
60714304.....	LE FLORE.....	OK.....	.....	02/12/2015....	06/30/2016....	0	0	0	0	0	0	0	0	255,000	0	0	0
10659500.....	OKFUSKEE.....	OK.....	.....	08/24/2005....	06/30/2016....	0	0	0	0	0	0	0	0	280,000	0	0	0
10617000.....	WOODS.....	OK.....	.....	11/01/2001....	06/30/2016....	0	0	0	0	0	0	0	0	2,250	0	0	0
11622500.....	BENTON.....	OR.....	.....	09/01/2012....	06/30/2016....	0	0	(419)	0	0	(419)	0	0	16,122	0	0	0
160000718.....	FAIRVIEW.....	OR.....	.....	04/03/2007....	06/30/2016....	0	0	0	0	0	0	0	0	50,906	0	0	0
11634800.....	GILLIAM.....	OR.....	.....	06/01/2009....	06/30/2016....	0	0	0	0	0	0	0	0	8,000	0	0	0
60713273.....	HARNEY.....	OR.....	.....	11/07/2013....	06/30/2016....	0	0	0	0	0	0	0	0	28,246	0	0	0
10059700.....	LINN.....	OR.....	.....	09/01/2012....	06/30/2016....	0	0	0	0	0	0	0	0	31,224	0	0	0
40442000.....	LINN.....	OR.....	.....	09/01/2012....	06/30/2016....	0	0	(29)	0	0	(29)	0	0	0	0	0	0
60715187.....	MALHEUR.....	OR.....	.....	05/08/2015....	06/30/2016....	0	0	0	0	0	0	0	0	23,836	0	0	0
60715188.....	MALHEUR.....	OR.....	.....	05/08/2015....	06/30/2016....	0	0	0	0	0	0	0	0	22,574	0	0	0
60716129.....	MALHEUR.....	OR.....	.....	02/12/2016....	06/30/2016....	0	0	0	0	0	0	0	0	3,852	0	0	0
11616600.....	MARION.....	OR.....	.....	09/01/2012....	06/30/2016....	0	0	0	0	0	0	0	0	19,317	0	0	0
11625700.....	MARION.....	OR.....	.....	09/06/2007....	06/30/2016....	0	0	0	0	0	0	0	0	6,612	0	0	0
11627100.....	MARION.....	OR.....	.....	12/03/2007....	06/30/2016....	0	0	0	0	0	0	0	0	28,021	0	0	0
60714162.....	MARION.....	OR.....	.....	06/09/2014....	06/30/2016....	0	0	0	0	0	0	0	0	31,019	0	0	0
60715345.....	MARION.....	OR.....	.....	12/30/2015....	06/30/2016....	0	0	0	0	0	0	0	0	2,315	0	0	0
60712136.....	POLK.....	OR.....	.....	04/10/2012....	06/30/2016....	0	0	0	0	0	0	0	0	34,794	0	0	0
60712268.....	POLK.....	OR.....	.....	11/13/2012....	06/30/2016....	0	0	0	0	0	0	0	0	27,730	0	0	0
160001001.....	PORTLAND.....	OR.....	.....	09/02/2015....	06/30/2016....	0	0	0	0	0	0	0	0	100,198	0	0	0
160001008.....	PORTLAND.....	OR.....	.....	06/11/2015....	06/30/2016....	0	0	0	0	0	0	0	0	185,471	0	0	0
10014600.....	UMATILLA.....	OR.....	.....	09/01/2012....	06/30/2016....	0	0	0	0	0	0	0	0	29,333	0	0	0
11614400.....	UMATILLA.....	OR.....	.....	12/06/2005....	06/30/2016....	0	0	0	0	0	0	0	0	20,844	0	0	0
60711183.....	UMATILLA.....	OR.....	.....	01/17/2012....	06/30/2016....	0	0	0	0	0	0	0	0	8,450	0	0	0
60711184.....	UMATILLA.....	OR.....	.....	01/17/2012....	06/30/2016....	0	0	0	0	0	0	0	0	8,450	0	0	0
60712143.....	UMATILLA.....	OR.....	.....	08/16/2012....	06/30/2016....	0	0	0	0	0	0	0	0	67,517	0	0	0
60712237.....	UMATILLA.....	OR.....	.....	10/24/2012....	06/30/2016....	0	0	0	0	0	0	0	0	158,974	0	0	0
60712292.....	UMATILLA.....	OR.....	.....	12/05/2012....	06/30/2016....	0	0	0	0	0	0	0	0	6,017	0	0	0
60714146.....	UMATILLA.....	OR.....	.....	03/10/2014....	06/30/2016....	0	0	0	0	0	0	0	0	3,776	0	0	0
60715336.....	UMATILLA.....	OR.....	.....	02/19/2016....	06/30/2016....	0	0	0	0	0	0	0	0	97,477	0	0	0
10006500.....	UNION.....	OR.....	.....	09/01/2012....	06/30/2016....	0	0	(11,419)	0	0	(11,419)	0	0	16,909	0	0	0
11628300.....	UNION.....	OR.....	.....	01/15/2008....	06/30/2016....	0	0	0	0	0	0	0	0	15,594	0	0	0
60711174.....	UNION.....	OR.....	.....	12/05/2011....	06/30/2016....	0	0	0	0	0	0	0	0	37,965	0	0	0
12766000.....	WASCO.....	OR.....	.....	09/01/2012....	06/30/2016....	0	0	(3,460)	0	0	(3,460)	0	0	50,367	0	0	0
60713228.....	WASCO.....	OR.....	.....	10/24/2013....	06/30/2016....	0	0	0	0	0	0	0	0	6,258	0	0	0
60712115.....	YAMHILL.....	OR.....	.....	03/27/2012....	06/30/2016....	0	0	0	0	0	0	0	0	22,372	0	0	0
160000722.....	LANGHORNE.....	PA.....	.....	05/01/2007....	06/30/2016....	0	0	0	0	0	0	0	0	128,675	0	0	0
160000937.....	PHILADELPHIA.....	PA.....	.....	03/30/2012....	06/30/2016....	0	0	0	0	0	0	0	0	132,529	0	0	0
160000938.....	PHILADELPHIA.....	PA.....	.....	03/30/2012....	06/30/2016....	0	0	0	0	0	0	0	0	83,153	0	0	0
160000968.....	PHILADELPHIA.....	PA.....	.....	05/03/2013....	06/30/2016....	0	0	0	0	0	0	0	0	243,496	0	0	0
10670800.....	HAAKON.....	SD.....	.....	07/02/2007....	06/30/2016....	0	0	0	0	0	0	0	0	13,750	0	0	0

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

QE02.20

SCHEDULE B - PART 3

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

QE02.21

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
160000972.....	SAN ANTONIO.....	TX.....	.....	06/28/2013....	06/30/2016....	0	0	0	0	0	0	0	0	158,631	0	0	0
60714265.....	TRAVIS.....	TX.....	.....	10/20/2014....	06/30/2016....	0	0	0	0	0	0	0	0	6,931	0	0	0
60715197.....	TRAVIS.....	TX.....	.....	04/29/2015....	06/30/2016....	0	0	0	0	0	0	0	0	6,549	0	0	0
60713101.....	WILLIAMSON.....	TX.....	.....	03/18/2013....	06/30/2016....	0	0	0	0	0	0	0	0	83,422	0	0	0
160000728.....	RICHMOND.....	VA.....	.....	10/11/2007....	06/30/2016....	0	0	0	0	0	0	0	0	94,378	0	0	0
11611400.....	ADAMS.....	WA.....	.....	03/24/2005....	06/30/2016....	0	0	0	0	0	0	0	0	11,487	0	0	0
11621700.....	ADAMS.....	WA.....	.....	04/03/2007....	06/30/2016....	0	0	0	0	0	0	0	0	3,000	0	0	0
11626100.....	ADAMS.....	WA.....	.....	09/26/2007....	06/30/2016....	0	0	0	0	0	0	0	0	47,570	0	0	0
11630900.....	ADAMS.....	WA.....	.....	07/31/2008....	06/30/2016....	0	0	0	0	0	0	0	0	6,000	0	0	0
11635800.....	ADAMS.....	WA.....	.....	09/03/2009....	06/30/2016....	0	0	0	0	0	0	0	0	26,937	0	0	0
60715266.....	ADAMS.....	WA.....	.....	08/31/2015....	06/30/2016....	0	0	0	0	0	0	0	0	20,381	0	0	0
19948800.....	BENTON.....	WA.....	.....	11/17/1998....	06/30/2016....	0	0	0	0	0	0	0	0	11,114	0	0	0
19989400.....	BENTON.....	WA.....	.....	05/01/2003....	06/30/2016....	0	0	0	0	0	0	0	0	6,326	0	0	0
60711182.....	BENTON.....	WA.....	.....	01/13/2012....	06/30/2016....	0	0	0	0	0	0	0	0	57,126	0	0	0
60712282.....	BENTON.....	WA.....	.....	11/29/2012....	06/30/2016....	0	0	0	0	0	0	0	0	44,307	0	0	0
60713117A.....	BENTON.....	WA.....	.....	03/29/2013....	06/30/2016....	0	0	0	0	0	0	0	0	0	0	0	0
60713243.....	BENTON.....	WA.....	.....	08/08/2013....	06/30/2016....	0	0	0	0	0	0	0	0	32,117	0	0	0
60715200.....	BENTON.....	WA.....	.....	06/04/2015....	06/30/2016....	0	0	0	0	0	0	0	0	276,057	0	0	0
60713271.....	DOUGLAS.....	WA.....	.....	09/30/2013....	06/30/2016....	0	0	0	0	0	0	0	0	14,159	0	0	0
10257700.....	FRANKLIN.....	WA.....	.....	05/23/2011....	06/30/2016....	0	0	0	0	0	0	0	0	19,557	0	0	0
11622000.....	FRANKLIN.....	WA.....	.....	09/01/2012....	06/30/2016....	0	0	(2,313)	0	0	(2,313)	0	0	14,929	0	0	0
12763000.....	FRANKLIN.....	WA.....	.....	09/01/2012....	06/30/2016....	0	0	(789)	0	0	(789)	0	0	0	0	0	0
60711171.....	FRANKLIN.....	WA.....	.....	02/09/2012....	06/30/2016....	0	0	0	0	0	0	0	0	39,632	0	0	0
60712252.....	FRANKLIN.....	WA.....	.....	11/27/2012....	06/30/2016....	0	0	0	0	0	0	0	0	21,461	0	0	0
60714170.....	FRANKLIN.....	WA.....	.....	05/06/2014....	06/30/2016....	0	0	0	0	0	0	0	0	13,389	0	0	0
60714260.....	FRANKLIN.....	WA.....	.....	10/10/2014....	06/30/2016....	0	0	0	0	0	0	0	0	3,000	0	0	0
60715110.....	FRANKLIN.....	WA.....	.....	01/30/2015....	06/30/2016....	0	0	0	0	0	0	0	0	18,836	0	0	0
11616800.....	GARFIELD.....	WA.....	.....	06/19/2006....	06/30/2016....	0	0	0	0	0	0	0	0	11,468	0	0	0
10008800.....	GRANT.....	WA.....	.....	01/15/2010....	06/30/2016....	0	0	0	0	0	0	0	0	87,533	0	0	0
10076200.....	GRANT.....	WA.....	.....	09/01/2012....	06/30/2016....	0	0	(7,019)	0	0	(7,019)	0	0	0	0	0	0
11616500.....	GRANT.....	WA.....	.....	09/01/2012....	06/30/2016....	0	0	(10,742)	0	0	(10,742)	0	0	22,159	0	0	0
11617300.....	GRANT.....	WA.....	.....	07/10/2006....	06/30/2016....	0	0	0	0	0	0	0	0	8,325	0	0	0
11620700.....	GRANT.....	WA.....	.....	09/01/2012....	06/30/2016....	0	0	(20,725)	0	0	(20,725)	0	0	41,947	0	0	0
11632300.....	GRANT.....	WA.....	.....	10/29/2008....	06/30/2016....	0	0	0	0	0	0	0	0	40,195	0	0	0
11633800.....	GRANT.....	WA.....	.....	04/14/2009....	06/30/2016....	0	0	0	0	0	0	0	0	36,558	0	0	0
11634200.....	GRANT.....	WA.....	.....	05/11/2009....	06/30/2016....	0	0	0	0	0	0	0	0	15,859	0	0	0
11635500.....	GRANT.....	WA.....	.....	07/22/2009....	06/30/2016....	0	0	0	0	0	0	0	0	13,186	0	0	0
11636100.....	GRANT.....	WA.....	.....	10/01/2009....	06/30/2016....	0	0	0	0	0	0	0	0	12,334	0	0	0
12753000.....	GRANT.....	WA.....	.....	09/01/2012....	06/30/2016....	0	0	(2,219)	0	0	(2,219)	0	0	0	0	0	0
19979900.....	GRANT.....	WA.....	.....	02/14/2002....	06/30/2016....	0	0	0	0	0	0	0	0	31,642	0	0	0
19983100.....	GRANT.....	WA.....	.....	05/02/2002....	06/30/2016....	0	0	0	0	0	0	0	0	15,838	0	0	0
19998100.....	GRANT.....	WA.....	.....	08/02/2004....	06/30/2016....	0	0	0	0	0	0	0	0	7,987	0	0	0

SCHEDULE B - PART 3

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

QE02.22

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
19999500.....	GRANT.....	WA.....	.....	11/10/2004....	06/30/2016....	0	0	0	0	0	0	0	0	10,229	0	0	0
60711195.....	GRANT.....	WA.....	.....	02/13/2012....	06/30/2016....	0	0	0	0	0	0	0	0	21,600	0	0	0
60711196.....	GRANT.....	WA.....	.....	02/13/2012....	06/30/2016....	0	0	0	0	0	0	0	0	20,097	0	0	0
60711210.....	GRANT.....	WA.....	.....	02/29/2012....	06/30/2016....	0	0	0	0	0	0	0	0	18,262	0	0	0
60712196.....	GRANT.....	WA.....	.....	08/23/2012....	06/30/2016....	0	0	0	0	0	0	0	0	11,266	0	0	0
60712307.....	GRANT.....	WA.....	.....	02/11/2013....	06/30/2016....	0	0	0	0	0	0	0	0	69,516	0	0	0
60713195.....	GRANT.....	WA.....	.....	06/10/2013....	06/30/2016....	0	0	0	0	0	0	0	0	20,837	0	0	0
60713256.....	GRANT.....	WA.....	.....	08/29/2013....	06/30/2016....	0	0	0	0	0	0	0	0	27,005	0	0	0
60714207.....	GRANT.....	WA.....	.....	08/08/2014....	06/30/2016....	0	0	0	0	0	0	0	0	35,770	0	0	0
60714258.....	GRANT.....	WA.....	.....	11/17/2014....	06/30/2016....	0	0	0	0	0	0	0	0	306,034	0	0	0
60714267.....	GRANT.....	WA.....	.....	10/15/2014....	06/30/2016....	0	0	0	0	0	0	0	0	5,845	0	0	0
60715109.....	GRANT.....	WA.....	.....	01/12/2015....	06/30/2016....	0	0	0	0	0	0	0	0	4,434	0	0	0
60715122.....	GRANT.....	WA.....	.....	01/29/2015....	06/30/2016....	0	0	0	0	0	0	0	0	18,488	0	0	0
60715142.....	GRANT.....	WA.....	.....	02/25/2015....	06/30/2016....	0	0	0	0	0	0	0	0	10,649	0	0	0
60715164.....	GRANT.....	WA.....	.....	05/28/2015....	06/30/2016....	0	0	0	0	0	0	0	0	45,993	0	0	0
60715181.....	GRANT.....	WA.....	.....	04/06/2015....	06/30/2016....	0	0	0	0	0	0	0	0	101,247	0	0	0
60715184.....	GRANT.....	WA.....	.....	04/16/2015....	06/30/2016....	0	0	0	0	0	0	0	0	21,176	0	0	0
60716101.....	GRANT.....	WA.....	.....	12/30/2015....	06/30/2016....	0	0	0	0	0	0	0	0	4,362	0	0	0
60716102.....	GRANT.....	WA.....	.....	01/07/2016....	06/30/2016....	0	0	0	0	0	0	0	0	50,325	0	0	0
60713268.....	LEWIS.....	WA.....	.....	10/11/2013....	06/30/2016....	0	0	0	0	0	0	0	0	21,875	0	0	0
10008500.....	LINCOLN.....	WA.....	.....	12/09/2009....	06/30/2016....	0	0	0	0	0	0	0	0	22,552	0	0	0
11619100.....	LINCOLN.....	WA.....	.....	09/20/2006....	06/30/2016....	0	0	0	0	0	0	0	0	67,651	0	0	0
60715126.....	LINCOLN.....	WA.....	.....	03/03/2015....	06/30/2016....	0	0	0	0	0	0	0	0	6,600	0	0	0
60712133.....	OKANOGAN.....	WA.....	.....	04/23/2012....	06/30/2016....	0	0	0	0	0	0	0	0	19,355	0	0	0
60712281.....	OKANOGAN.....	WA.....	.....	11/29/2012....	06/30/2016....	0	0	0	0	0	0	0	0	115,955	0	0	0
60713218.....	OKANOGAN.....	WA.....	.....	07/09/2013....	06/30/2016....	0	0	0	0	0	0	0	0	14,011	0	0	0
60714129.....	OKANOGAN.....	WA.....	.....	02/26/2014....	06/30/2016....	0	0	0	0	0	0	0	0	9,459	0	0	0
60715256.....	OKANOGAN.....	WA.....	.....	08/07/2015....	06/30/2016....	0	0	0	0	0	0	0	0	16,672	0	0	0
60712306.....	SPOKANE.....	WA.....	.....	08/01/2013....	06/30/2016....	0	0	0	0	0	0	0	0	9,469	0	0	0
60713293.....	SPOKANE.....	WA.....	.....	11/14/2013....	06/30/2016....	0	0	0	0	0	0	0	0	53,140	0	0	0
60713135.....	STEVENS.....	WA.....	.....	02/20/2013....	06/30/2016....	0	0	0	0	0	0	0	0	7,955	0	0	0
10037000.....	WHITMAN.....	WA.....	.....	05/24/2010....	06/30/2016....	0	0	0	0	0	0	0	0	11,534	0	0	0
11618000.....	WHITMAN.....	WA.....	.....	07/06/2006....	06/30/2016....	0	0	0	0	0	0	0	0	97,900	0	0	0
19980300.....	WHITMAN.....	WA.....	.....	02/14/2002....	06/30/2016....	0	0	0	0	0	0	0	0	20,934	0	0	0
19990600.....	WHITMAN.....	WA.....	.....	04/28/2003....	06/30/2016....	0	0	0	0	0	0	0	0	10,275	0	0	0
60714189.....	WHITMAN.....	WA.....	.....	05/29/2014....	06/30/2016....	0	0	0	0	0	0	0	0	7,105	0	0	0
60712166.....	YAKIMA.....	WA.....	.....	05/29/2012....	06/30/2016....	0	0	0	0	0	0	0	0	22,492	0	0	0
60712189.....	YAKIMA.....	WA.....	.....	07/31/2012....	06/30/2016....	0	0	0	0	0	0	0	0	130,405	0	0	0
60713227.....	YAKIMA.....	WA.....	.....	07/17/2013....	06/30/2016....	0	0	0	0	0	0	0	0	3,293	0	0	0
60715299.....	YAKIMA.....	WA.....	.....	10/30/2015....	06/30/2016....	0	0	0	0	0	0	0	0	16,200	0	0	0
11010500.....	ADAMS.....	WI.....	.....	09/14/2007....	06/30/2016....	0	0	0	0	0	0	0	0	2,998	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
60712110.....	IOWA.....	WI.....	.....	03/08/2012....	06/30/2016....	0	0	0	0	0	0	0	0	12,180	0	0	0
10667000.....	LAFAYETTE.....	WI.....	.....	08/10/2006....	06/30/2016....	0	0	0	0	0	0	0	0	3,112	0	0	0
60712113.....	LAFAYETTE.....	WI.....	.....	03/29/2012....	06/30/2016....	0	0	0	0	0	0	0	0	11,730	0	0	0
60712234.....	LAFAYETTE.....	WI.....	.....	10/10/2012....	06/30/2016....	0	0	0	0	0	0	0	0	22,709	0	0	0
60712238.....	LAFAYETTE.....	WI.....	.....	09/17/2012....	06/30/2016....	0	0	0	0	0	0	0	0	175,271	0	0	0
60713258.....	LAFAYETTE.....	WI.....	.....	08/29/2013....	06/30/2016....	0	0	0	0	0	0	0	0	20,390	0	0	0
60715304.....	LAFAYETTE.....	WI.....	.....	10/21/2015....	06/30/2016....	0	0	0	0	0	0	0	0	5,091	0	0	0
60716114.....	LAFAYETTE.....	WI.....	.....	01/14/2016....	06/30/2016....	0	0	0	0	0	0	0	0	3,153	0	0	0
60714271.....	POLK.....	WI.....	.....	11/20/2014....	06/30/2016....	0	0	0	0	0	0	0	0	30,845	0	0	0
60714272.....	POLK.....	WI.....	.....	11/20/2014....	06/30/2016....	0	0	0	0	0	0	0	0	10,415	0	0	0
60714273.....	POLK.....	WI.....	.....	11/20/2014....	06/30/2016....	0	0	0	0	0	0	0	0	11,711	0	0	0
60713109.....	PORTAGE.....	WI.....	.....	03/19/2013....	06/30/2016....	0	0	0	0	0	0	0	0	31,269	0	0	0
12760000.....	WAUSHARA.....	WI.....	.....	09/01/2012....	06/30/2016....	0	0	(1,627)	0	0	(1,627)	0	0	12,741	0	0	0
60715249.....	WAUSHARA.....	WI.....	.....	07/21/2015....	06/30/2016....	0	0	0	0	0	0	0	0	19,802	0	0	0
60712180.....	ALBANY.....	WY.....	.....	07/02/2012....	06/30/2016....	0	0	0	0	0	0	0	0	50,954	0	0	0
60712181.....	ALBANY.....	WY.....	.....	07/02/2012....	06/30/2016....	0	0	0	0	0	0	0	0	104,371	0	0	0
10629800.....	BIG HORN.....	WY.....	.....	03/28/2003....	06/30/2016....	0	0	0	0	0	0	0	0	37,049	0	0	0
60712101.....	BIG HORN.....	WY.....	.....	02/29/2012....	06/30/2016....	0	0	0	0	0	0	0	0	19,538	0	0	0
19767200.....	CARBON.....	WY.....	.....	01/19/1999....	06/30/2016....	0	0	0	0	0	0	0	0	9,500	0	0	0
10669800.....	JOHNSON.....	WY.....	.....	05/07/2007....	06/30/2016....	0	0	0	0	0	0	0	0	11,500	0	0	0
10646600.....	LARAMIE.....	WY.....	.....	06/16/2004....	06/30/2016....	0	0	0	0	0	0	0	0	53,000	0	0	0
60713311.....	LINCOLN.....	WY.....	.....	02/07/2014....	06/30/2016....	0	0	0	0	0	0	0	0	7,982	0	0	0
60713143.....	NATRONA.....	WY.....	.....	04/03/2013....	06/30/2016....	0	0	0	0	0	0	0	0	6,052	0	0	0
60714221.....	PARK.....	WY.....	.....	08/06/2014....	06/30/2016....	0	0	0	0	0	0	0	0	30,095	0	0	0
10673600.....	WESTON.....	WY.....	.....	12/21/2007....	06/30/2016....	0	0	0	0	0	0	0	0	8,125	0	0	0
19752700.....	WESTON.....	WY.....	.....	04/08/1998....	06/30/2016....	0	0	0	0	0	0	0	0	5,250	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						0	0	(229,034)	0	0	(229,034)	0	0	38,508,252	0	0	0
0599999. Total Mortgages.....						170,691,652	0	(184,638)	0	0	(184,638)	0	170,778,921	209,287,173	0	0	0

QE02.23

SCHEDULE BA - PART 2

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

1	2			Location		5	6	7	8	9	10	11	12	13
				3	4									
CUSIP Identification	Name or Description			City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
000000	00	0	AISLING CAPITAL III, L.P.....	WILMINGTON.....	DE.....	AISLING CAPITAL L.L.C.....		09/18/2008....	3	0	169,231	0	521,256	1.440
000000	00	0	AMERICAN SECURITIES PARTNERS V, L.P.....	WILMINGTON.....	DE.....	AMERICAN SECURITIES ASSOCIATES V, L.L.C.....		09/18/2008....	3	0	82,592	0	4,271,104	0.790
000000	00	0	APOLLO INVESTMENT FUND VIII, LP.....	WILMINGTON.....	DE.....	APOLLO CAPITAL MANAGEMENT VIII, LLC.....		02/05/2014....	3	0	1,673,440	0	8,591,338	0.170
000000	00	0	ARDIAN EXPANSION FUND IV.....	PARIS.....	FRANCE.....	ARDIAN FRANCE S.A.....		11/13/2015....	3	0	(5,727)	0	10,600,466	2.720
000000	00	0	ARDIAN INFRASTRUCTURE FUND IV S.C.A., SICAR B.....	LUXEMBOURG.....	LUXEMBOURG.....	ARDIAN INFRASTRUCTURE IV S.a.r.l.....		02/20/2015....	3	0	332,268	0	23,989,529	33.880
000000	00	0	ASF VI B L.P.....	SCOTLAND.....	SCOTLAND.....	ASF VI GP LIMITED.....		12/27/2013....	3	0	6,629,673	0	47,528,322	5.210
000000	00	0	ASF VI INFRASTRUCTURE B L.P.....	SCOTLAND.....	SCOTLAND.....	ASF VI GP LIMITED.....		12/27/2013....	3	0	613,306	0	2,708,247	2.390
000000	00	0	ASF VII B L.P.....	SCOTLAND.....	SCOTLAND.....	ASF VII GP LIMITED.....		05/21/2015....	3	0	412,951	0	15,741,071	0.780
000000	00	0	AXA CO-INVESTMENT FUND IV-B.....	FRANCE.....	FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY EUROPE.....		03/26/2013....	3	0	137,700	0	11,117,007	96.780
000000	00	0	AXA EARLY SECONDARY FUND V.....	UNITED KINGDOM.....	KINGDOM.....	AXA PRIVATE EQUITY UK LIMITED.....		03/08/2013....	3	0	1,661,490	0	23,498,287	54.380
000000	00	0	AXA EXPANSION FUND III.....	FRANCE.....	FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.....		03/11/2013....	3	0	940,194	0	1,030,422	2.200
000000	00	0	AXA LBO FUND V.....	PARIS.....	FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.....		02/09/2012....	3	0	10,533,864	0	5,395,270	1.660
000000	00	0	AXA SECONDARY FUND V B L.P.....	SCOTLAND.....	SCOTLAND.....	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED.....		02/10/2011....	3	0	193,325	0	15,841,001	6.070
000000	00	0	BRIDGEPOINT EUROPE V B2, L.P.....	UNITED KINGDOM.....	KINGDOM.....	BEV GP LLP.....		04/02/2015....	3	0	900,363	0	8,383,895	0.290
000000	00	0	CARLYLE PARTNERS V, L.P.....	WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....		05/15/2007....	3	0	111,211	0	5,730,955	0.200
000000	00	0	CLAYTON, DUBLIER & RICE FUND VIII, L.P.....	CAYMAN ISLAND.....	CAYMAN ISLAND.....	CLAYTON, DUBILIER & RICE, INC.....		02/12/2008....	3	0	(17,055)	0	3,713,413	0.400
000000	00	0	EN CAP ENERGY CAPITAL FUND VII, L.P.....	HOUSTON.....	TX.....	ENCAP EQUITY FUND VII GP, L.P.....		09/19/2007....	3	0	112,520	0	1,096,360	0.780
000000	00	0	ENCAP ENERGY CAPITAL FUND X, L.P.....	TX.....	TX.....	ENCAP EQUITY FUND X GP, LP.....		04/07/2015....	3	0	2,862,148	0	22,034,302	0.420
000000	00	0	FRANCISCO PARTNERS.....	SAN FRANCISCO.....	CA.....	FRANCISCO INVESTMENT PARTNERS.....		11/16/2000....	3	0	15,252	0	1,342,341	0.400
000000	00	0	FRANCISCO PARTNERS II, L.P.....	SAN FRANCISCO.....	CA.....	FRANCISCO PARTNERS GP II.....		05/16/2006....	3	0	34,782	0	1,035,000	1.080
000000	00	0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES (2003) L.P.....	NEW YORK.....	NY.....	GCM GROSVENOR PRIVATE EQUITY.....		09/11/2003....	3	0	2,094	0	1,971,590	99.800
000000	00	0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P.....	NEW YORK.....	NY.....	GCM GROSVENOR PRIVATE EQUITY.....		02/16/2005....	3	0	24,683	0	182,854	99.800
000000	00	0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.....	NEW YORK.....	NY.....	GCM GROSVENOR PRIVATE EQUITY.....		05/22/2007....	3	0	505,617	0	10,662,822	99.800
000000	00	0	GENERAL ATLANTIC PARTNERS 93, L.P.....	NEW YORK.....	NY.....	GENERAL ATLANTIC LLC.....		05/20/2016....	3	444,061	0	29,555,509	15.000	
000000	00	0	GS CAPITAL PARTNERS VI PARALLEL, L.P.....	WILMINGTON.....	DE.....	GS ADVISORS VI, L.L.C.....		04/01/2007....	1	0	51,084	0	808,263	0.850
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	(338,787)	0	302,160	1.650
000000	00	0	IRONWOOD MEZZANINE FUND III, L.P.....	WILMINGTON.....	DE.....	IRONWOOD CAPITAL LIMITED.....		09/12/2012....	3	0	67,301	0	2,958,552	6.990
000000	00	0	IRVING PLACE CAPITAL AKA BSMB III, L.P.....	WILMINGTON.....	DE.....	BEAR STEARNS MERCHANT CAPITAL III.....		05/31/2006....	3	0	(46,256)	0	1,491,889	0.940
000000	00	0	KELSO INVESTMENT ASSOCIATES VIII, L.P.....	WILMINGTON.....	DE.....	KELSO GP VIII, L.P.....		07/20/2007....	3	0	162,771	0	4,957,024	0.710
000000	00	0	NAPIER PARK RAILCAR LEASE FUND, LLC.....	WILMINGTON.....	DE.....	NAPIER PARK GLOBAL CAPITAL LLC.....		05/23/2013....	2	0	(214,189)	0	5,037,422	12.220
000000	00	0	NGP NATURAL RESOURCES XI, L.P.....	WILMINGTON.....	DE.....	G.F.W. Energy XI, L.P.....		06/30/2014....	2	0	1,289,237	0	15,809,868	0.380
000000	00	0	NP RAILCAR INVESTMENTS II, LLC.....	WILMINGTON.....	DE.....	NAPIER PARK GLOBAL CAPITAL (US) LP.....		12/18/2015....	2	0	8,124,695	0	22,062,269	27.530
000000	00	0	PRIMAVERA CAPITAL FUND II L.P.....	CAYMAN ISLANDS.....	CAYMAN ISLANDS.....	PRIMAVERA CAPITAL GP II LTD.....		11/18/2015....	3	0	(209,193)	0	11,797,214	0.990
000000	00	0	PROVIDENCE EQUITY PARTNERS V, L.P.....	PROVIDENCE.....	RI.....	PROVIDENCE EQUITY.....		08/11/2004....	3	0	(4,356)	0	1,754,178	1.160
000000	00	0	PROVIDENCE EQUITY PARTNERS VI, L.P.....	WILMINGTON.....	DE.....	PROVIDENCE EQUITY GP VI, L.P.....		11/09/2006....	3	0	48,503	0	1,837,857	0.330
000000	00	0	RIVERSIDE CAPITAL APPRECIATION FUND V, L.P.....	WILMINGTON.....	DE.....	RIVERSIDE PARTNERS L.L.C.....		05/14/2008....	3	0	117,178	0	2,927,324	2.160
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....										444,061	36,973,910	0	328,286,381	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated														
000000	00	0	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS II L.P.....	WILMINGTON.....	DE.....	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS II G.P.....		08/25/2014....	3	0	2,500,000	0	44,750,000	4.020
000000	00	0	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS L.P.....	WILMINGTON.....	DE.....	ALLIANCEBERNSTEIN REAL ESTATE MGMT G.P.....		11/18/2010....	3	0	996,800	0	9,469,600	6.100
000000	00	0	ARES US REAL ESTATE FUND VIII, L.P.....	NEW YORK.....	NY.....	ARES US REAL ESTATE VIII ADVISORS, L.P.....		09/16/2013....	3	0	2,549,952	0	5,122,867	1.210

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	12	13
			3	4									
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	NAIC Designation	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
000000 00 0	BROAD VISTA PARTNERS, LLC.....		WILMINGTON.....	DE.....	BROAD VISTA VA INVESTORS, LLC.....	.....	06/30/2016....	3	24,575,469	0	0	0	70.000
000000 00 0	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS US REGIONAL FUND B L.P.....		WILMINGTON.....	DE.....	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS GP LLC.....	.....	07/02/2013....	3	0	(391,124)	0	2,005,686	0.200
000000 00 0	MADISON INTERNATIONAL REAL ESTATE LIQUIDITY FUND V, LP.....		WILMINGTON.....	DE.....	MADISON INTERNATIONAL HOLDINGS V LLC.....	.....	10/18/2013....	3	0	61,692	0	171,330	1.110
000000 00 0	NORMANDY REAL ESTATE FUND III, LP.....		WILMINGTON.....	DE.....	NORMANDY REAL ESTATE FUND III GP, LLC.....	.....	10/22/2013....	3	0	(62,717)	0	2,656,806	4.940
99. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaf.....									24,575,469	5,654,603	0	64,176,289	XXX.....
4499999. Subtotal - Unaffiliated.....									25,019,530	42,628,513	0	392,462,670	XXX.....
4699999. Totals.....									25,019,530	42,628,513	0	392,462,670	XXX.....

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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
000000	00	0	AISLING CAPITAL III, L.P.....	WILMINGTON.....	DE.....	AISLING CAPITAL L.L.C.....	09/18/2008	06/30/2016	7,425,913	(699,506)	0	0	(699,506)	0	0	98,460	0	0	0	63,890
000000	00	0	ALTARIS HEALTH PARTNERS, L.P.....	NEW YORK.....	NY.....	AIG GLOBAL INVESTMENT CORP.....	06/23/2003	06/30/2016	894,654	(10,705)	0	0	(10,705)	0	0	484,444	0	0	0	(52,401)
000000	00	0	AMERICAN SECURITIES PARTNERS V, L.P.....	WILMINGTON.....	DE.....	AMERICAN SECURITIES ASSOCIATES V, L.L.C.....	09/18/2008	06/30/2016	10,229,318	(286,243)	0	0	(286,243)	0	0	391,917	0	0	0	141,995
000000	00	0	APOLLO INVESTMENT FUND VI, L.P.....	WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VI, L.P.....	09/14/2005	06/30/2016	7,112,080	(279,291)	0	0	(279,291)	0	0	3,314	0	0	0	14,127
000000	00	0	APOLLO INVESTMENT FUND VII, L.P.....	WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VII, L.P.....	09/20/2007	06/30/2016	8,030,010	(532,942)	0	0	(532,942)	0	0	179,543	0	0	0	178,745
000000	00	0	ASF VI B L.P.....	SCOTLAND.....	SCOTLAND.....	ASF VI GP LIMITED.....	12/27/2013	06/30/2016	42,965,022	(46,946)	0	0	(46,946)	0	0	766,707	0	0	0	0
000000	00	0	AUGUST CAPITAL MANAGEMENT III, LLC.....	MENLO PARK.....	CA.....	AUGUST CAPITAL MANAGEMENT III, LLC.....	09/30/2013	06/30/2016	2,501,251	(17,485)	0	0	(17,485)	0	0	344,670	0	0	0	15,811
000000	00	0	AXA EARLY SECONDARY FUND V.....	UNITED KINGDOM.....	UNITED KINGDOM.....	AXA PRIVATE EQUITY UK LIMITED.....	03/08/2013	06/30/2016	9,584,773	47,460	0	0	47,460	0	0	582,231	0	0	0	0
000000	00	0	AXA LBO FUND V.....	PARIS.....	FRANCE.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.....	02/09/2012	06/30/2016	36,761,709	3,511,820	0	0	3,511,820	0	0	1,667,560	0	0	0	(58,113)
000000	00	0	AXA SECONDARY FUND V B L.P.....	SCOTLAND.....	SCOTLAND.....	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED.....	02/10/2011	06/30/2016	54,682,553	(164,395)	0	0	(164,395)	0	0	3,581,601	0	0	0	0
000000	00	0	BANC FUND VI L.P.....	CHICAGO.....	IL.....	THE BANC FUNDS COMPANY LLC.....	07/17/2002	06/30/2016	2,972,967	(123,766)	0	0	(123,766)	0	0	750,000	0	0	0	0
000000	00	0	BRENCOURT MULTI-STRATEGY, L.P.....	WILMINGTON.....	DE.....	BRENCOURT ADVISORS LLC.....	04/01/2005	06/30/2016	605,611	(43)	0	0	(43)	0	0	5,146	0	0	0	0
000000	00	0	CARLYLE PARTNERS IV, L.P.....	WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....	11/11/2004	06/30/2016	2,802,088	117,853	0	0	117,853	0	0	688,227	0	0	0	(41,791)
000000	00	0	CARLYLE PARTNERS V, L.P.....	WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....	05/15/2007	06/30/2016	18,238,013	(1,388,937)	0	0	(1,388,937)	0	0	417,123	0	0	0	1,955,753
000000	00	0	CINVEN CAPITAL MANAGEMENT IV, L.P.....	WILMINGTON.....	DE.....	CINVEN LIMITED PARTNERSHIP SERVICES.....	05/03/2006	06/30/2016	9,655,461	(95,794)	0	0	(95,794)	0	0	385,155	0	0	0	(8,955)
000000	00	0	CLAYTON, DUBILIER & RICE VII, L.P.....	CAYMAN ISLAND.....	CAYMAN ISLAND.....	CLAYTON, DUBILIER & RICE, INC.....	02/16/2005	06/30/2016	5,155,368	(70,296)	0	0	(70,296)	0	0	529,654	0	0	0	512,512
000000	00	0	CLAYTON, DUBLIER & RICE FUND VIII, L.P.....	CAYMAN ISLAND.....	CAYMAN ISLAND.....	CLAYTON, DUBILIER & RICE, INC.....	02/12/2008	06/30/2016	15,467,312	(3,400,437)	0	0	(3,400,437)	0	0	1,447,876	0	0	0	4,293,648
000000	00	0	DDJ TOTAL RETURN LOAN FUND, L.P.....	WILMINGTON.....	DE.....	DDJ TOTAL RETURN LOAN FUND, L.P.....	11/11/2004	06/30/2016	43,742	(10,579)	0	0	(10,579)	0	0	(16,500)	0	0	0	0
000000	00	0	DLJ MERCHANT BANKING PARTNERS IV, C.V.....	NEW YORK.....	NY.....	DLJ MERCHANT BANKING IV, LP.....	05/16/2006	06/30/2016	2,915,277	3,892	0	0	3,892	0	0	998	0	0	0	17,149
000000	00	0	EVERCORE PARTNERS II, L.P.....	NEW YORK.....	NY.....	EVERCORE PARTNERS.....	04/28/1997	06/30/2016	189,586	0	0	0	0	0	0	60,134	0	0	0	0
000000	00	0	FOUNDATION CAPITAL MANAGEMENT IV.....	MENLO PARK.....	CA.....	FOUNDATION CAPITAL MANAGEMENT IV.....	09/30/2013	06/30/2016	7,314,232	(1,719,603)	0	0	(1,719,603)	0	0	347,679	0	0	0	2,183,949

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	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P.	NEW YORK.....	NY.....	GCM GROSVENOR PRIVATE EQUITY.....	02/16/2005	06/30/2016	8,464,868	586,162	0	0	0	586,162	0	0	117,550	0	0	0	93,744
000000 00 0	GCM GROSVENOR PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.	NEW YORK.....	NY.....	GCM GROSVENOR PRIVATE EQUITY.....	05/22/2007	06/30/2016	29,765,845	(327,889)	0	0	0	(327,889)	0	0	1,208,095	0	0	0	364,136
000000 00 0	GREEN EQUITY INVESTORS IV L.P.	LOS ANGELES.....	CA.....	LEONARD GREEN & PARTNERS.....	09/19/2002	06/30/2016	5,220,102	44,228	0	0	0	44,228	0	0	7,560	0	0	0	3,240
000000 00 0	GREEN EQUITY INVESTORS V, L.P.	WILMINGTON.....	DE.....	GEI CAPITAL V, LLC.....	11/09/2006	06/30/2016	17,397,460	(208,879)	0	0	0	(208,879)	0	0	425,328	0	0	0	1,122,026
000000 00 0	GS CAPITAL PARTNERS VI PARALLEL, L.P.	WILMINGTON.....	DE.....	GS ADVISORS VI, L.L.C.....	04/01/2007	06/30/2016	10,704,821	(101,214)	0	0	0	(101,214)	0	0	258,266	0	0	0	240,862
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	06/30/2016	22,424,225	2,257,671	0	0	0	2,257,671	0	0	1,884,420	0	0	0	274,440
000000 00 0	IRONWOOD MEZZANINE FUND III, L.P.	WILMINGTON.....	DE.....	IRONWOOD CAPITAL LIMITED.....	09/12/2012	06/30/2016	5,785,388	62,854	0	0	0	62,854	0	0	181,495	0	0	0	59,403
000000 00 0	IRVING PLACE CAPITAL AKA BSMB III, L.P.	WILMINGTON.....	DE.....	BEAR STEARNS MERCHANT CAPITAL III.....	05/31/2006	06/30/2016	15,364,596	(762,820)	0	0	0	(762,820)	0	0	35,402	0	0	0	730,397
000000 00 0	KOHLBERG INVESTOR VI, L.P.	WILMINGTON.....	DE.....	KOHLBERG COMPANY.....	06/21/2007	06/30/2016	3,270,373	(869,457)	0	0	0	(869,457)	0	0	474,845	0	0	0	998,230
000000 00 0	LINX PARTNERS II, L.P.	WILMINGTON.....	DE.....	LINX PARTNERS II LLC.....	10/24/2006	06/30/2016	3,195,221	(687,725)	0	0	0	(687,725)	0	0	128,427	0	0	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	06/30/2016	6,197,959	(178,151)	0	0	0	(178,151)	0	0	867,865	0	0	0	186,448
000000 00 0	MACQUARIE INFRASTRUCTURE PARTNERS, L.P.	DELAWARE.....	MD.....	MACQUARIE INFRASTRUCTURE PTN.....	03/23/2007	06/30/2016	21,805,301	1,474,289	0	0	0	1,474,289	0	0	62,146	0	0	0	0
000000 00 0	MAGNETAR CAPITAL FUND, L.P.	WILMINGTON.....	DE.....	MAGNETAR CAPITAL.....	10/01/2005	06/30/2016	73,661	(1,818)	0	0	0	(1,818)	0	0	28,744	0	0	0	0
000000 00 0	MOBIUS TECHNOLOGY VENTURES VI, L.P.	WESTPORT.....	CT.....	MOBIUS VENTURE PARTNERS.....	05/25/2000	06/30/2016	1,832,950	115,404	0	116,264	0	(860)	0	0	117,598	0	0	0	0
000000 00 0	NATURAL GAS PARTNERS IX, L.P.	WILMINGTON.....	DE.....	NGP FUND IX.....	10/01/2007	06/30/2016	8,310,462	(1,441,135)	0	0	0	(1,441,135)	0	0	429,204	0	0	0	373,065
000000 00 0	NATURAL GAS PARTNERS VII L.P.	NEW YORK.....	NY.....	NATURAL GAS PARTNERS, L.P.....	12/19/2002	06/30/2016	657,191	1,084,353	0	0	0	1,084,353	0	0	1,401,565	0	0	0	(1,150,313)
000000 00 0	NATURAL GAS PARTNERS VIII, L.P.	NEW YORK.....	NY.....	NATURAL GAS PARTNERS, L.P.....	11/16/2005	06/30/2016	6,581,130	2,534,112	0	0	0	2,534,112	0	0	3,979,659	0	0	0	(3,783,546)
000000 00 0	NEW MOUNTAIN PARTNERS III, L.P.	WILMINGTON.....	DE.....	NEW MOUTAIN INVESTMENT L.L.C.....	12/20/2007	06/30/2016	12,923,745	(594,187)	0	0	0	(594,187)	0	0	939,684	0	0	0	1,284,639
000000 00 0	OAK HILL CAPITAL PARTNERS II, L.P.	WILMINGTON.....	DE.....	OAK HILL CAPITAL MANAGEMENT, LLC.....	02/16/2005	06/30/2016	1,452,592	23,770	0	0	0	23,770	0	0	436,370	0	0	0	(7,641)
000000 00 0	OAK HILL CAPITAL PARTNERS III, L.P.	CAYMAN ISLAND.....	CAYMAN ISLAND.....	OHCP GENPAR III, L.P.....	02/12/2008	06/30/2016	14,267,126	(231,687)	0	0	0	(231,687)	0	0	81,832	0	0	0	454,186
000000 00 0	OAK HILL CREDIT ALPHA FUND, L.P.	WILMINGTON.....	DE.....	OAK HILL ADVISORS, L.P.....	03/03/2008	06/30/2016	934,812	6,105	0	0	0	6,105	0	0	623,954	0	0	0	0
000000 00 0	PERRY PARTNERS, L.P.	WILMINGTON.....	DE.....	PERRY CORP.....	07/01/1997	06/30/2016	404,786	4,107	0	0	0	4,107	0	0	77,629	0	0	0	0
000000 00 0	PROVIDENCE EQUITY PARTNERS IV.....	PROVIDENCE.....	RI.....	PROVIDENCE EQUITY.....	10/25/2000	06/30/2016	142,191	4,667	0	0	0	4,667	0	0	33,467	0	0	0	0
000000 00 0	PROVIDENCE EQUITY PARTNERS V, L.P.	PROVIDENCE.....	RI.....	PROVIDENCE EQUITY.....	08/11/2004	06/30/2016	6,886,961	(614,751)	0	0	0	(614,751)	0	0	944,104	0	0	0	262,621
000000 00 0	PROVIDENCE EQUITY PARTNERS VI, L.P.	WILMINGTON.....	DE.....	PROVIDENCE EQUITY GP VI, L.P.....	11/09/2006	06/30/2016	14,597,827	(998,547)	0	0	0	(998,547)	0	0	346,140	0	0	0	1,171,290
000000 00 0	QUESTOR PARTNERS II.....	SOUTHFIELD.....	MI.....	QUESTOR PARTNERS.....	02/25/1999	06/30/2016	897,703	(1,785)	0	0	0	(1,785)	0	0	333,283	0	0	0	0
000000 00 0	SIGMA PARTNERS VI.....	MENLO PARK.....	CA.....	SIGMA PARTNERS VI.....	09/30/2013	06/30/2016	5,833,028	(289,885)	0	0	0	(289,885)	0	0	352,341	0	0	0	77,464
000000 00 0	SNOW PHIPPS GROUP, L.P.	WILMINGTON.....	DE.....	SPG GP, L.L.C.....	06/29/2007	06/30/2016	9,387,174	186,666	0	0	0	186,666	0	0	184,003	0	0	0	0
000000 00 0	SPECTRUM EQUITY INVESTORS V, L.P.	MENLO PARK.....	CA.....	APPLEGATE & COLLATOS, INC.....	05/18/2005	06/30/2016	2,249,553	(69,807)	0	636,525	0	(706,332)	0	0	8,793	0	0	0	723,943
000000 00 0	SPROUT CAPITAL IX, L.P.	NEW YORK.....	NY.....	SPROUT CAPITAL PARTNERS.....	09/22/2000	06/30/2016	34,362	0	0	0	0	0	0	0	34,078	0	0	0	0
000000 00 0	TECHNOLOGY CROSSOVER VENTURES V.....	WILMINGTON.....	DE.....	TECHNOLOGY CROSSOVER VENTURE PARTNERS	04/01/2004	06/30/2016	4,665,474	206,753	0	0	0	206,753	0	0	412,500	0	0	0	0
000000 00 0	VANTAGEPOINT COMMUNICATIONS PARTNERS, L.P.	SAN BRUNO.....	CA.....	VANTAGEPOINT COMMUNICATIONS PARTNERS	09/30/2013	06/30/2016	155,615	(18,856)	0	0	0	(18,856)	0	0	63,430	0	0	0	0
000000 00 0	WARBURG PINCUS PRIVATE EQUITY IX.....	NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....	05/18/2005	06/30/2016	2,431,319	(286,316)	0	0	0	(286,316)	0	0	246,938	0	0	0	238,050
000000 00 0	WARBURG PINCUS PRIVATE EQUITY VIII, L.P..	NEW YORK.....	NY.....	WARBURG PINCUS & CO.....	02/27/2002	06/30/2016	5,847,107	105,957	0	0	0	105,957	0	0	78,430	0	0	0	570,643
000000 00 0	WARBURG PINCUS PRIVATE EQUITY X, L.P....	WILMINGTON.....	DE.....	WARBURG PINCUS & COMPANY.....	09/20/2007	06/30/2016	13,632,777	(437,814)	0	0	0	(437,814)	0	0	429,275	0	0	0	338,800

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	WARBURG, PINCUS INTERNATIONAL, L.P.....	NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....	09/15/2000	06/30/2016	2,115,873	47,056	0	0	0	47,056	0	0	27,200	0	0	0	79,157
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							511,458,518	(4,544,512)	0	752,789	0	(5,297,301)	0	0	29,977,559	0	0	0	13,921,603
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS L.P.	WILMINGTON.....	DE.....	ALLIANCEBERNSTEIN REAL ESTATE MGMT G.P.	11/18/2010	06/30/2016	19,171,632	117,065	0	0	0	117,065	0	0	438,592	0	0	0	558,208
000000 00 0	AVALONBAY VALUE ADDED FUND, L.P.....	WILMINGTON.....	DE.....	AVALONBAY CAPITAL MANAGEMENT, INC.....	10/14/2004	06/30/2016	11,675	1	0	0	0	1	0	0	13,537	0	0	0	15,618
000000 00 0	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS US REGIONAL FUND B L.P.	WILMINGTON.....	DE.....	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS GP LLC	07/02/2013	06/30/2016	10,027,507	422,406	0	0	0	422,406	0	0	493,679	0	0	0	15,519
000000 00 0	BROOKFIELD US REAL ESTATE OPPORTUNITY FUND II, L.P.	WILMINGTON.....	DE.....	BROOKFIELD ASSET MANAGEMENT INC.....	12/06/2007	06/30/2016	742,985	(285,508)	0	0	0	(285,508)	0	0	578,388	0	0	0	397,337
000000 00 0	E-WALK INVESTORS, LLC.....	NEW YORK.....	NY.....	E-WALK INVESTORS, LLC.....	07/01/1997	06/30/2016	(4,373,181)	0	0	0	0	0	0	0	77,025	0	0	0	142,582
000000 00 0	JBC OPPORTUNITY FUND III, L.P.....	CHICAGO.....	IL.....	BUCK MANAGEMENT GROUP.....	05/16/2006	06/30/2016	3,302,915	40,822	0	0	0	40,822	0	0	2,646,589	0	0	0	0
000000 00 0	LEGACY PARTNERS REALTY FUND III, L.L.C....	WILMINGTON.....	DE.....	LEGACY PARTNERS REALTY FUND.....	12/31/2007	06/30/2016	10,645,680	(2,419,634)	0	923,989	0	(3,343,623)	0	0	3,325,864	0	0	0	..3,109,019
000000 00 0	MADISON INTERNATIONAL REAL ESTATE LIQUIDITY FUND V, LP	WILMINGTON.....	DE.....	MADISON INTERNATIONAL HOLDINGS V LLC.....	10/18/2013	06/30/2016	7,736,295	145,844	0	0	0	145,844	0	0	468,049	0	0	0	90,254
000000 00 0	MADISON MARQUETTE RETAIL ENHANCEMENT FD. L.L.C.	WILMINGTON.....	DE.....	MADISON MARQUETTE FUND GP, L.L.C.....	04/20/2007	06/30/2016	11,344,674	15,400	0	0	0	15,400	0	0	8,986,123	0	0	0	0
000000 00 0	PEARLMARK MULTIFAMILY PARTNERS, L.L.C..	CHICAGO.....	IL.....	PEARLMARK MULTIFAMILY PARTNERS GP.....	01/31/2007	06/30/2016	3,493,152	(12,556)	0	0	0	(12,556)	0	0	757,475	0	0	0	16,539
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							62,103,334	(1,976,160)	0	923,989	0	(2,900,149)	0	0	17,785,321	0	0	0	..4,345,076
Any Other Class of Asset - Unaffiliated																			
000000 00 0	INVESTMENT IN ART OBJECTS.....	NEW YORK.....	NY.....	VARIOUS.....	01/01/1984	06/30/2016	8,083,960	0	0	0	0	0	0	80,000	1,000,000	0	...920,000	920,000	=
4299999. Total - Any Other Class of Asset - Unaffiliated.....							8,083,960	0	0	0	0	0	0	80,000	1,000,000	0	...920,000	920,000	0
4499999. Subtotal - Unaffiliated.....							581,645,812	(6,520,672)	0	..1,676,778	0	(8,197,450)	0	80,000	48,762,880	0	...920,000	920,000	18,266,679
4699999. Totals.....							581,645,812	(6,520,672)	0	..1,676,778	0	(8,197,450)	0	80,000	48,762,880	0	...920,000	920,000	18,266,679

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	Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government													
912803 DK 6	UNITED STATES OF AMERICA TREASURY.....				06/27/2016...	BANK OF AMERICA CORP.....				253,737,929	423,409,500	.0	1.....
912803 DM 2	UNITED STATES OF AMERICA TREASURY.....				06/27/2016...	BANK OF AMERICA CORP.....				252,823,190	427,576,100	.0	1.....
912803 DQ 3	UNITED STATES OF AMERICA TREASURY.....				06/28/2016...	JPMORGAN CHASE & CO.....				211,980,792	367,490,400	.0	1.....
912803 DT 7	UNITED STATES OF AMERICA TREASURY.....				06/28/2016...	GOLDMAN SACHS.....				295,466,776	517,464,600	.0	1.....
912803 DU 4	UNITED STATES OF AMERICA TREASURY.....				06/28/2016...	BANK OF AMERICA CORP.....				293,800,575	520,663,200	.0	1.....
912810 QP 6	US TREASURY INFLATION INDEX.....				06/30/2016...	CAPITALIZED INTEREST.....				.0	5,983,350	.0	1.....
912810 QT 8	UNITED STATES OF AMERICA TREASURY.....				04/07/2016...	DIRECT.....				24,995,178	25,000,000	.309,066	1.....
912810 QV 3	US TREASURY INFLATION INDEX.....				06/30/2016...	CAPITALIZED INTEREST.....				.0	3,172,220	.0	1.....
912810 RA 8	US TREASURY INFLATION INDEX.....				06/30/2016...	CAPITALIZED INTEREST.....				.0	2,623,400	.0	1.....
912810 RG 5	UNITED STATES OF AMERICA TREASURY.....				04/25/2016...	BNP PARIBAS.....				114,000,000	100,000,000	1,511,332	1.....
912810 RQ 3	UNITED STATES OF AMERICA TREASURY.....				06/30/2016...	DEUTSCHE BANK.....				495,833,065	474,916,700	4,452,399	1.....
912810 RS 9	UNITED STATES OF AMERICA TREASURY.....				06/30/2016...	DEUTSCHE BANK.....				499,103,157	475,746,400	1,502,903	1.....
912834 LB 2	UNITED STATES OF AMERICA TREASURY.....				06/28/2016...	JPMORGAN CHASE & CO.....				110,532,798	201,157,000	.0	1.....
0599999. Total Bonds - U.S Government.....										2,552,273,460	3,545,202,870	7,775,700	XXX
Bonds - All Other Government													
45950V HX 7	INTERNATIONAL FINANCE CORP.....			F.....	04/18/2016...	DIRECT.....				19,971,479	20,000,000	.12,986	1FE.....
EG2406 86 6	FRANCE I/L.....			D.....	06/30/2016...	CAPITALIZED INTEREST.....				.0	46,273	.0	1FE.....
1099999. Total Bonds - All Other Government.....										19,971,479	20,046,273	.12,986	XXX
Bonds - Industrial and Miscellaneous													
00101J AK 2	ADT CORP.....				05/03/2016...	GOLDMAN SACHS.....				1,179,900	1,140,000	.4,156	3FE.....
00101J AM 8	ADT CORP/THE.....				05/31/2016...	MORGAN STANLEY.....				1,100,041	1,039,000	.11,819	3FE.....
00130H BS 3	AES CORP/VA.....				06/08/2016...	JEFFERIES GROUP LLC.....				709,125	620,000	.20,576	3FE.....
00130H BV 6	AES CORP.....				04/15/2016...	CITIGROUP INC.....				235,200	240,000	.1,212	3FE.....
002824 BB 5	ABBOTT LABORATORIES.....				04/14/2016...	JEFFERIES GROUP LLC.....				14,689,660	14,500,000	.40,399	1FE.....
00287Y AY 5	ABBVIE INC.....				05/09/2016...	JPMORGAN CHASE & CO.....				9,961,800	10,000,000	.0	2FE.....
00507V AC 3	ACTIVISION BLIZZARD INC.....				05/13/2016...	ML / BANK OF AMERICA (DMA).....				1,326,150	1,260,000	.12,403	2FE.....
01449J AH 8	ALERE INC.....				04/19/2016...	JPMORGAN CHASE & CO.....				583,100	560,000	.14,323	4FE.....
02079K AB 3	ALPHABET INC.....				04/27/2016...	DIRECT.....				20,495,200	19,000,000	.110,438	1FE.....
02406P AK 6	AMERICAN AXLE & MANUFACTURING.....				06/21/2016...	VARIOUS.....				1,069,110	958,000	.7,428	3FE.....
024747 AC 1	AMERICAN BUILDERS & CONTRACTOR.....				06/01/2016...	BANK OF AMERICA CORP.....				720,720	693,000	.5,522	4FE.....
031652 BE 9	AMKOR TECHNOLOGY INC.....				06/16/2016...	IMPERIAL CAPITAL LLC.....				971,250	1,000,000	.3,681	4FE.....
03232P AD 0	AMSURG CORP.....				04/29/2016...	VARIOUS.....				1,030,000	1,000,000	.17,031	4FE.....
038521 AM 2	ARAMARK SERVICES INC.....				04/08/2016...	RBC CAPITAL MARKETS.....				1,549,200	1,500,000	.6,708	4FE.....
044209 AK 0	ASHLAND INC.....				05/12/2016...	DEUTSCHE BANK.....				916,700	890,000	.3,066	3FE.....
053332 AT 9	AUTOZONE INC.....				04/18/2016...	BARCLAYS PLC.....				11,809,929	11,813,000	.0	2FE.....
05348E AX 7	AVALONBAY COMMUNITIES INC.....				05/04/2016...	VARIOUS.....				19,802,324	19,797,000	.0	2FE.....
053773 AY 3	AVIS BUDGET CAR RENTAL.....				05/31/2016...	VARIOUS.....				812,091	874,000	.9,415	4FE.....
05565E AH 8	BMW US CAPITAL LLC.....				04/06/2016...	VARIOUS.....				10,727,450	10,714,000	.0	1FE.....
05947U 6J 2	BANC OF AMERICA COMM MTGE INC.....				04/01/2016...	CAPITALIZED INTEREST.....				.0	15,448	.0	1FM.....

QE04

SCHEDULE D - PART 3

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

QE04.1

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)
059511 AW 5	BANC OF AMERICA COMM MTGE INC.....			.....	04/01/2016....	CAPITALIZED INTEREST.....	.....	.....0	104,615	0	1FM.....
06406F AC 7	BANK OF NEW YORK MELLON CORP.....			.....	04/25/2016....	BANK OF AMERICA CORP.....	.....	.....9,964,500	10,000,000	0	1FE.....
07388V AN 8	BEAR STEARNS COMM MTGE SECS.....			.....	05/01/2016....	CAPITALIZED INTEREST.....	.....	.....0	109	0	1FM.....
077454 AF 3	BELDEN INC.....			.....	06/10/2016....	BANK OF AMERICA CORP.....	.....	.....300,980	298,000	4,735	4FE.....
085790 AX 1	BERRY PLASTICS CORP.....			.....	05/23/2016....	VARIOUS.....	.....	.....1,948,827	1,890,000	28,232	4FE.....
085790 BA 0	BERRY PLASTICS GROUP INC.....			.....	06/14/2016....	DIRECT.....	.....	.....266,686	262,000	2,576	4FE.....
097023 BJ 3	BOEING CO.....			.....	04/14/2016....	BANK OF AMERICA CORP.....	.....	.....8,041,128	7,896,000	26,320	1FE.....
097023 BR 5	BOEING CO/THE.....			.....	05/16/2016....	BANK OF AMERICA CORP.....	.....	.....16,860,232	17,055,000	0	1FE.....
103304 BJ 9	BOYD GAMING CORP.....			.....	06/14/2016....	MORGAN STANLEY.....	.....	.....394,481	375,000	15,563	4FE.....
12505F AB 7	CBS OUTDOOR AMERICAS CAP LLC.....			.....	05/23/2016....	MARKET AXESS.....	.....	.....2,128,199	2,070,000	30,878	4FE.....
12513G AZ 2	CDW LLC / CDW FINANCE CORP.....			.....	06/14/2016....	VARIOUS.....	.....	.....1,142,075	1,070,000	15,382	4FE.....
12543D AR 1	CHS/COMMUNITY HEALTH SYSTEMS.....			.....	06/21/2016....	VARIOUS.....	.....	.....1,016,908	1,001,000	18,154	3FE.....
12543D AU 4	COMMUNITY HEALTH SYSTEMS INC PUB CORP.....			.....	06/01/2016....	JPMORGAN CHASE & CO.....	.....	.....836,018	834,000	14,841	3FE.....
126171 AS 6	COMM MTGE PASS THRU CERT.....			.....	05/01/2016....	CAPITALIZED INTEREST.....	.....	.....0	41,402	0	1FM.....
126307 AC 1	CSC HOLDINGS LLC.....			.....	04/27/2016....	BANK OF AMERICA CORP.....	.....	.....223,000	200,000	3,690	4FE.....
12646R AB 1	CST BRANDS INC.....			.....	06/01/2016....	BARCLAYS PLC.....	.....	.....911,425	912,000	4,433	3FE.....
131347 CA 2	CALPINE CORP.....			.....	06/16/2016....	VARIOUS.....	.....	.....1,171,350	1,112,000	24,524	3FE.....
14313* AB 9	CARMAX INC.....			.....	06/22/2016....	BANK OF AMERICA CORP.....	.....	.....5,000,000	5,000,000	0	2Z.....
150191 AF 1	CEDAR FAIR LP/CANADA WONDERLAND CO.....			.....	05/31/2016....	BARCLAYS PLC.....	.....	.....890,240	856,000	9,737	4FE.....
15135B AE 1	CENTENE CORP.....			.....	06/28/2016....	DEUTSCHE BANK.....	.....	.....389,813	375,000	7,277	3FE.....
156700 AW 6	CENTURYLINK INC.....			.....	05/18/2016....	BARCLAYS PLC.....	.....	.....755,213	735,000	5,972	3FE.....
17309D AN 3	CITIGROUP COMM MTGE.....			.....	05/01/2016....	CAPITALIZED INTEREST.....	.....	.....0	97,719	0	1FM.....
17453B AW 1	FRONTIER COMMUNICATIONS CORP.....			.....	06/09/2016....	GOLDMAN SACHS.....	.....	.....1,664,920	1,556,000	27,408	3FE.....
184496 AJ 6	CLEAN HARBORS INC.....			.....	06/20/2016....	VARIOUS.....	.....	.....1,966,147	1,917,000	35,242	3FE.....
203372 AN 7	COMMSCOPE INC.....			.....	06/16/2016....	VARIOUS.....	.....	.....2,094,429	2,028,000	1,222	3FE.....
20752# AB 0	CONNECT AMERICA.COM, LLC.....			.....	06/30/2016....	DIRECT.....	.....	.....450,000	450,000	0	3FE.....
21036P AF 5	CONSTELLATION BRANDS INC.....			.....	04/27/2016....	GOLDMAN SACHS.....	.....	.....445,074	420,000	14,125	3FE.....
22025Y AM 2	CORRECTIONS CORP OF AMERIC.....			.....	06/16/2016....	VARIOUS.....	.....	.....1,179,233	1,140,000	8,265	3FE.....
221643 AK 5	COTT CORP.....			.....	05/19/2016....	CL KING.....	.....	.....136,013	130,000	3,486	4FE.....
22545M AM 9	CREDIT SUISSE MTGE CAP CERTS.....			.....	05/01/2016....	CAPITALIZED INTEREST.....	.....	.....0	664	0	1FM.....
23340J AA 7	DS SERVICES OF AMERICA INC.....			.....	06/09/2016....	VARIOUS.....	.....	.....499,040	440,000	10,199	3FE.....
235825 AC 0	DANA HOLDING CORP.....			.....	06/01/2016....	VARIOUS.....	.....	.....1,506,043	1,469,000	15,077	3FE.....
24702R AE 1	DELL INC.....			.....	04/25/2016....	JPMORGAN CHASE & CO.....	.....	.....698,250	665,000	1,357	3FE.....
25272K AU 7	DIAMOND 1 FINANCE CORP.....			.....	06/24/2016....	VARIOUS.....	.....	.....3,907,351	3,890,000	1,142	3FE.....
25470X AP 0	DISH DBS CORP.....			.....	05/11/2016....	VARIOUS.....	.....	.....1,551,825	1,520,000	6,304	3FE.....
26817R AM 0	DYNEGY INC.....			.....	06/07/2016....	CREDIT SUISSE GROUP.....	.....	.....101,750	100,000	731	4FE.....
26884T AR 3	ERAC USA FINANCE LLC.....			.....	05/23/2016....	ROYAL BANK OF CANADA.....	.....	.....14,951,100	15,000,000	0	2FE.....
29271L AA 2	ENDO FINANCE LLC.....			.....	05/06/2016....	CITIGROUP INC.....	.....	.....1,849,650	2,090,000	38,723	4FE.....
29275Y AB 8	ENERSYS.....			.....	06/15/2016....	GOLDMAN SACHS.....	.....	.....353,760	352,000	2,444	3FE.....
29355X AD 9	ENPRO INDUSTRIES INC.....			.....	05/16/2016....	OPPENHEIMER & CO.....	.....	.....1,975,928	1,971,000	20,586	4FE.....

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)
29364N	AT	5	ENTERGY MISSISSIPPI INC.....		05/10/2016....	CITIGROUP INC.....		12,811,899	12,816,000	.0	1FE.....
29364W	AX	6	ENTERGY LOUISIANA LLC.....		05/16/2016....	GOLDMAN SACHS.....		9,940,200	10,000,000	.0	1FE.....
29414D	AA	8	ENVISION HEALTHCARE CORP.....		06/01/2016....	RBC CAPITAL MARKETS.....		363,751	361,000	7,966	4FE.....
29717P	AQ	0	ESSEX PORTFOLIO LP.....		04/04/2016....	WELLS FARGO.....		9,938,600	10,000,000	.0	2FE.....
29788A	A*	5	E2OPEN INC.....		06/23/2016....	DIRECT.....		1,130,829	1,159,099	.0	3FE.....
30161N	AN	1	EXELON CORP.....		05/19/2016....	DIRECT.....		23,300,386	23,321,000	394,060	2FE.....
30287*	AB	7	FQSR, LLC.....		04/27/2016....	DIRECT.....		3,539,095	3,539,095	.0	2Z.....
30706V	AC	9	FAMILY TREE ESCROW LLC.....		06/28/2016....	VARIOUS.....		2,148,400	2,063,000	26,745	3FE.....
3135G0	K3	6	FED NATIONAL MTG ASSN.....		04/22/2016....	CITIGROUP INC.....		26,988,183	27,219,000	.0	1.....
336130	AA	7	FIRST QUALITY FINANCE CO.....		05/12/2016....	VARIOUS.....		1,798,120	1,870,000	4,103	4FE.....
361841	AD	1	GLP CAPITAL LP / GLP FINANCING II INC.....		04/20/2016....	VARIOUS.....		1,157,925	1,105,000	24,365	3FE.....
361841	AG	4	GLP CAPITAL LP / GLP FINANCING.....		06/14/2016....	VARIOUS.....		206,535	204,000	464	3FE.....
36228C	XK	4	GS MTGE SECS CORP.....		04/01/2016....	CAPITALIZED INTEREST.....		.0	55,204	.0	6FM.....
364725	BD	2	GANNETT CO INC.....		06/17/2016....	VARIOUS.....		2,552,255	2,473,000	22,974	3FE.....
382550	BA	8	GOODYEAR TIRE & RUBBER CO.....		06/07/2016....	VARIOUS.....		852,968	714,000	19,684	3FE.....
383909	AE	8	WR GRACE & CO.....		05/31/2016....	VARIOUS.....		1,860,110	1,787,000	9,058	3FE.....
38869P	AK	0	GRAPHIC PACKAGING INTL.....		05/02/2016....	MARKET AXESS.....		177,650	170,000	449	3FE.....
389375	AG	1	GRAY TELEVISION INC.....		06/29/2016....	VARIOUS.....		632,425	605,000	11,264	4FE.....
396789	LT	4	GREENWICH CAPITAL COMM FUND.....		06/01/2016....	CAPITALIZED INTEREST.....		.0	2,300	.0	2FM.....
404119	BL	2	HCA INC.....		06/20/2016....	VARIOUS.....		1,776,683	1,575,000	19,367	4FE.....
40415R	AP	0	HD SUPPLY HOLDINGS INC.....		06/28/2016....	GOLDMAN SACHS.....		2,643,163	2,515,000	35,873	4FE.....
40434J	AD	2	HRG GROUP INC.....		06/23/2016....	VARIOUS.....		1,965,419	1,855,000	51,100	4FE.....
421924	BJ	9	HEALTHSOUTH CORP.....		06/07/2016....	JPMORGAN CHASE & CO.....		168,044	161,000	2,946	4FE.....
428040	CJ	6	HERTZ CORP.....		05/31/2016....	GOLDMAN SACHS.....		474,155	466,000	4,194	4FE.....
428040	CP	2	HERTZ CORP.....		06/14/2016....	VARIOUS.....		819,073	805,000	8,145	4FE.....
432891	AD	1	HILTON WORLDWIDE FINANCE.....		04/15/2016....	VARIOUS.....		246,480	237,000	2,559	3FE.....
44047T	AD	1	HORIZON PHARMA PLC.....		05/19/2016....	DIRECT.....		280,000	280,000	928	4FE.....
444454	AA	0	HUGHES SATELLITE SYSTEMS CORP.....		04/27/2016....	WELLS FARGO.....		448,000	400,000	11,607	4FE.....
446413	AG	1	HUNTINGTON INGALLS INDUSTRIES.....		06/30/2016....	VARIOUS.....		2,723,714	2,585,000	46,994	3FE.....
44701Q	AZ	5	HUNTSMAN INTERNATIONAL LLC.....		06/28/2016....	VARIOUS.....		2,128,274	2,088,000	11,843	4FE.....
45672N	AF	8	INFOR US INC.....		06/01/2016....	GOLDMAN SACHS.....		291,039	276,000	4,893	4FE.....
458140	AU	4	INTEL CORP.....		05/12/2016....	BANK OF AMERICA CORP.....		16,956,820	17,000,000	.0	1FE.....
46284V	AA	9	IRON MOUNTAIN INC.....		05/23/2016....	VARIOUS.....		1,826,443	1,720,000	12,933	3FE.....
464592	AN	4	ISLE OF CAPRI CASINOS INC.....		04/26/2016....	JEFFERIES GROUP LLC.....		273,975	260,000	8,589	4FE.....
465685	AK	1	ITC HOLDINGS CORP.....		06/29/2016....	JPMORGAN CHASE & CO.....		7,977,216	7,988,000	.0	2FE.....
46625M	UF	4	JP MORGAN CHASE COMM MTGE.....		06/01/2016....	CAPITALIZED INTEREST.....		.0	11,665	.0	4FM.....
47802@	AA	7	JOHN GORE ORGANIZATION, INC.....		06/28/2016....	DIRECT.....		8,704,283	8,881,922	.0	2Z.....
48123V	AB	8	J2 GLOBAL INC.....		05/09/2016....	ML / BANK OF AMERICA (DMA).....		414,050	395,000	8,183	3FE.....
48237@	AA	0	K2 TOWERS, LLC.....		06/20/2016....	DIRECT.....		5,054,800	5,131,777	.0	3Z.....

QE04.2

SCHEDULE D - PART 3

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

QE04.3

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)
48666K AQ 2	KB HOME.....		.....	05/09/2016....	VARIOUS.....	.....	1,276,925	1,180,000	14,498	4FE.....
49327M 2K 9	KEYBANK NA/CLEVELAND OH.....		.....	06/02/2016....	ROBERT W BAIRD CO INC.....	.....	2,898,966	2,793,000	1,536	1FE.....
49461B AF 1	KINETIC CONCEPTS INC.....		.....	06/07/2016....	VARIOUS.....	.....	2,595,815	2,416,000	62,252	3FE.....
513075 BB 6	LAMAR MEDIA CORP.....		.....	06/16/2016....	CITIGROUP INC.....	.....	1,419,206	1,365,000	31,186	3FE.....
52108M DS 9	LB-UBS COMM MTGE TRUST.....		.....	05/01/2016....	CAPITALIZED INTEREST.....	.....	0	36,528	0	5FM.....
526057 BJ 2	LENNAR CORP.....		.....	06/20/2016....	VARIOUS.....	.....	1,362,905	1,320,000	7,640	3FE.....
527298 AY 9	LEVEL 3 FINANCING INC.....		.....	06/08/2016....	VARIOUS.....	.....	638,975	610,000	5,936	4FE.....
52736R BD 3	LEVI STRAUSS & CO.....		.....	06/23/2016....	VARIOUS.....	.....	2,500,008	2,336,000	11,200	3FE.....
53219L AM 1	LIFEPOINT HOSPITALS INC.....		.....	06/07/2016....	VARIOUS.....	.....	2,900,368	2,788,000	37,421	3FE.....
532716 AR 8	L BRANDS INC.....		.....	06/13/2016....	VARIOUS.....	.....	1,328,184	1,141,000	269	3FE.....
532716 AT 4	LTD BRANDS INC.....		.....	04/27/2016....	SUMRIDGE PARTNERS LLC.....	.....	91,100	80,000	456	3FE.....
538034 AG 4	LIVE NATION ENTERTAINMENT INC.....		.....	06/16/2016....	VARIOUS.....	.....	904,678	870,000	16,837	4FE.....
548661 DM 6	LOWES COMPANIES INC.....		.....	04/11/2016....	VARIOUS.....	.....	9,958,248	10,000,000	0	1FE.....
552676 AP 3	MDC HOLDINGS INC.....		.....	06/16/2016....	VARIOUS.....	.....	563,868	543,000	11,527	3FE.....
552953 CB 5	MGM RESORTS INTERNATIONAL.....		.....	04/27/2016....	CITIGROUP INC.....	.....	909,146	880,000	4,107	4FE.....
55335@ AC 2	MEPT EDGEMOOR OPERATING LP.....		.....	06/29/2016....	JPMORGAN CHASE & CO.....	.....	2,000,000	2,000,000	0	1Z.....
55342U AC 8	MPT OPERATING PARTNERSHIP LP/MPT FINANCE.....		.....	06/02/2016....	JPMORGAN CHASE & CO.....	.....	467,715	450,000	903	3FE.....
571903 AS 2	MARRIOTT INTERNATIONAL INC/MD.....		.....	06/07/2016....	DEUTSCHE BANK.....	.....	14,950,050	15,000,000	0	2FE.....
58445M AP 7	MEDIACOM LLC / MEDIACOM CAPITA.....		.....	06/07/2016....	VARIOUS.....	.....	1,628,195	1,537,000	35,431	4FE.....
59001A AN 2	MERITAGE HOMES CORP.....		.....	05/11/2016....	CITIGROUP INC.....	.....	1,798,500	1,650,000	10,159	3FE.....
59001K AB 6	MERITOR INC.....		.....	05/05/2016....	CITIGROUP INC.....	.....	1,616,800	1,720,000	46,763	4FE.....
594087 AT 5	MICHAELS COS INC.....		.....	06/13/2016....	VARIOUS.....	.....	2,024,119	1,938,000	316	4FE.....
617451 AP 4	MORGAN STANLEY CAPITAL I.....		.....	04/01/2016....	CAPITALIZED INTEREST.....	.....	0	29,320	0	1FM.....
61746W HN 3	MORGAN STANLEY CAPITAL I.....		.....	06/01/2016....	CAPITALIZED INTEREST.....	.....	0	8,023	0	1FM.....
61750H AP 1	MORGAN STANLEY CAPITAL I.....		.....	04/01/2016....	CAPITALIZED INTEREST.....	.....	0	2,799	0	1FM.....
62846# AD 6	MY ALARM CENTER LLC.....		.....	06/29/2016....	DIRECT.....	.....	17,164	17,164	0	2FE.....
62846# AE 4	MY ALARM CENTER LLC.....		.....	06/29/2016....	DIRECT.....	.....	21,682	21,682	0	2FE.....
62886E AR 9	NCR CORP.....		.....	06/16/2016....	VARIOUS.....	.....	538,051	527,000	10,151	4FE.....
65336Y AJ 2	NEXSTAR BROADCASTING INC.....		.....	05/12/2016....	DEUTSCHE BANK.....	.....	2,212,863	2,110,000	806	4FE.....
65409Q BA 9	NIELSEN FINANCE LLC.....		.....	06/16/2016....	VARIOUS.....	.....	669,546	652,000	4,277	4FE.....
655844 BS 6	NORFOLK SOUTHERN CORP.....		.....	05/31/2016....	BANK OF AMERICA CORP.....	.....	10,962,820	11,000,000	0	2FE.....
67021C AL 1	NSTAR ELECTRIC CO.....		.....	05/23/2016....	CITIGROUP INC.....	.....	7,556,611	7,583,000	0	1FE.....
67088C AA 5	OMX TIMBER FIN INV LLC 2.....		.....	04/04/2016....	CAPITALIZED INTEREST.....	.....	0	1,497,856	0	6.....
68389X BM 6	ORACLE CORP.....		.....	06/29/2016....	JPMORGAN CHASE & CO.....	.....	3,984,960	4,000,000	0	1FE.....
690768 BF 2	OWENS-ILLINOIS INC.....		.....	06/13/2016....	VARIOUS.....	.....	1,098,969	998,000	6,703	4FE.....
69353R EQ 7	PNC BANK NA.....		.....	04/26/2016....	VARIOUS.....	.....	11,880,965	11,500,000	145,979	1FE.....
717081 DV 2	PFIZER INC.....		.....	05/31/2016....	MORGAN STANLEY.....	.....	19,994,800	20,000,000	0	1FE.....
72341# AA 1	PING IDENTITY CORPORATION.....		.....	06/30/2016....	DIRECT.....	.....	7,000,065	7,216,561	0	4Z.....
737446 AE 4	POST HOLDINGS INC.....		.....	05/31/2016....	VARIOUS.....	.....	2,209,198	2,098,000	47,405	4FE.....
74264* AC 0	PRISA LHC LLC.....		.....	06/01/2016....	BANK OF AMERICA CORP.....	.....	10,000,000	10,000,000	0	2Z.....

SCHEDULE D - PART 3

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

QE04.4

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)
745867 AV 3	PULTEGROUP INC.....		.....	04/05/2016....	BNP PARIBAS.....	.....	.....851,700	835,000	3,647	3FE.....
75606D AA 9	REALOGY GROUP LLC.....		.....	06/29/2016....	JPMORGAN CHASE & CO.....	.....	.....2,323,008	2,248,000	17,618	4FE.....
75606D AC 5	REALOGY GROUP LLC.....		.....	06/28/2016....	VARIOUS.....	.....	.....1,434,644	1,385,000	13,819	4FE.....
760759 AR 1	REPUBLIC SERVICES INC.....		.....	06/20/2016....	BANK OF AMERICA CORP.....	.....	.....8,381,940	8,400,000	0	2FE.....
761519 BD 8	REVLON CONSUMER PRODUCTS CORP.....		.....	04/27/2016....	LIQUIDNET.....	.....	.....2,061,663	2,020,000	24,843	4FE.....
761735 AD 1	REYNOLDS GRP ISS/REYNOLD.....		.....	06/28/2016....	JPMORGAN CHASE & CO.....	.....	.....1,036,250	1,000,000	25,972	4FE.....
767754 CG 7	RITE AID CORP.....		.....	04/29/2016....	VARIOUS.....	.....	.....623,188	590,000	15,377	4FE.....
767754 CH 5	RITE AID CORP.....		.....	06/01/2016....	BANK OF AMERICA CORP.....	.....	.....913,177	862,000	18,479	4FE.....
783764 AP 8	RYLAND GROUP INC.....		.....	05/18/2016....	CREDIT SUISSE GROUP.....	.....	.....773,188	695,000	2,420	3FE.....
78388J AQ 9	SBA COMMUNICATIONS CORP.....		.....	06/13/2016....	VARIOUS.....	.....	.....31,134	30,000	241	4FE.....
78388J AT 3	SBA COMMUNICATIONS CORP.....		.....	04/29/2016....	BANK OF AMERICA CORP.....	.....	.....1,363,500	1,350,000	19,927	4FE.....
78469X AC 1	SPX FLOW INC.....		.....	05/03/2016....	VARIOUS.....	.....	.....1,969,174	1,900,000	22,730	4FE.....
78488@ AC 9	AMERICAN CORE REALTY FUND LP.....		.....	04/01/2016....	WELLS FARGO.....	.....	.....1,000,000	1,000,000	0	1Z.....
78488@ AD 7	AMERICAN CORE REALTY FUND LP.....		.....	06/07/2016....	WELLS FARGO.....	.....	.....14,000,000	14,000,000	0	1Z.....
78573N AB 8	SABRE GLBL INC.....		.....	05/09/2016....	MARKET AXESS.....	.....	.....2,246,863	2,230,000	59,076	3FE.....
79546V AJ 5	SALLY HOLDINGS LLC.....		.....	04/27/2016....	JEFFERIES GROUP LLC.....	.....	.....359,111	340,000	8,200	3FE.....
797440 BU 7	SAN DIEGO GAS & ELECTRIC CO.....		.....	05/16/2016....	CITIGROUP INC.....	.....	.....9,967,500	10,000,000	0	1FE.....
801056 AA 0	SANMINA CORP.....		.....	05/13/2016....	ML / BANK OF AMERICA (DMA).....	.....	.....475,463	465,000	9,437	3FE.....
80622# AB 2	SCENTAIR TECHNOLOGIES.....		.....	04/28/2016....	DIRECT.....	.....	.....321,429	321,429	0	2FE.....
81211K AS 9	SEALED AIR CORP.....		.....	06/17/2016....	MORGAN STANLEY.....	.....	.....461,194	405,000	1,536	3FE.....
817565 BW 3	SERVICE CORP INTERNATIONAL/US.....		.....	06/09/2016....	VARIOUS.....	.....	.....823,413	800,000	1,699	3FE.....
82088K AC 2	SHEA HOMES LP.....		.....	05/06/2016....	CITIGROUP INC.....	.....	.....1,557,360	1,540,000	9,989	4FE.....
829259 AM 2	SINCLAIR TELEVISION GROUP INC.....		.....	04/05/2016....	SUMRIDGE PARTNERS LLC.....	.....	.....170,734	165,000	172	4FE.....
829259 AQ 3	SINCLAIR TELEVISION GROUP INC.....		.....	06/15/2016....	VARIOUS.....	.....	.....2,031,750	1,920,000	15,034	4FE.....
82967N AN 8	SIRIUS XM RADIO INC.....		.....	06/15/2016....	VARIOUS.....	.....	.....2,375,609	2,269,000	45,711	3FE.....
83001A AA 0	SIX FLAGS ENTERTAINMENT CORP.....		.....	06/20/2016....	VARIOUS.....	.....	.....1,770,754	1,708,000	34,967	4FE.....
832248 AQ 1	SMITHFIELD FOODS INC.....		.....	05/11/2016....	VARIOUS.....	.....	.....983,863	925,000	25,617	3FE.....
832696 AK 4	JM SMUCKER CO.....		.....	04/05/2016....	LIQUIDNET.....	.....	.....2,813,504	2,664,000	5,957	2FE.....
83362# AA 2	SOCIAL SOLUTIONS GLOBAL INC.....		.....	05/04/2016....	DIRECT.....	.....	.....7,152,556	7,298,527	0	2Z.....
83545G AV 4	SONIC AUTOMOTIVE INC.....		.....	06/07/2016....	VARIOUS.....	.....	.....1,341,833	1,269,000	35,779	3FE.....
842434 CQ 3	SOUTHERN CALIFORNIA GAS CO.....		.....	05/31/2016....	WELLS FARGO.....	.....	.....18,493,054	18,529,000	0	1FE.....
84754* AA 0	SPECIALTY FOAM.....		.....	04/15/2016....	DIRECT.....	.....	.....4,865,935	4,940,036	0	5*.....
84762L AN 5	SPECTRUM BRANDS INC.....		.....	04/18/2016....	WELLS FARGO.....	.....	.....10,538	10,000	276	3FE.....
852061 AK 6	SPRINT NEXTEL CORP.....		.....	06/20/2016....	VARIOUS.....	.....	.....2,221,613	2,095,000	74,268	3FE.....
85375C AX 9	STANDARD PACIFIC CORP.....		.....	05/31/2016....	BARCLAYS PLC.....	.....	.....913,530	823,000	3,446	3FE.....
85375C BB 6	CALATLANTIC GROUP INC.....		.....	05/18/2016....	CREDIT SUISSE GROUP.....	.....	.....435,675	370,000	11,018	3FE.....
855244 AK 5	STARBUCKS CORP.....		.....	05/11/2016....	BANK OF AMERICA CORP.....	.....	.....6,075,871	6,090,000	0	1FE.....
857477 AT 0	STATE STREET CORP.....		.....	05/09/2016....	VARIOUS.....	.....	.....16,093,901	14,910,000	101,019	1FE.....
857477 AW 3	STATE STREET CORP.....		.....	05/16/2016....	BANK OF AMERICA CORP.....	.....	.....19,972,000	20,000,000	0	1FE.....

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)
86680W AA 3	SMITHFIELD FOODS INC.....		.....	06/14/2016....	JPMORGAN CHASE & CO.....	.....	.....715,743	706,000	14,002	4FE.....
87243Q AB 2	TENET HEALTHCARE CORP.....		.....	05/05/2016....	VARIOUS.....	.....	.....1,766,275	1,650,000	10,308	3FE.....
87264A AF 2	T-MOBILE USA INC.....		.....	05/17/2016....	VARIOUS.....	.....	.....750,031	725,000	11,831	3FE.....
87612E BE 5	TARGET CORP.....		.....	04/04/2016....	VARIOUS.....	.....	.....20,030,598	20,000,000	0	1FE.....
877249 AC 6	TAYLOR MORRISON COMMUNITIES.....		.....	05/27/2016....	CITIGROUP INC.....	.....	.....1,979,850	1,970,000	10,280	4FE.....
87952V AJ 5	TELESAT CANADA.....		.....	05/11/2016....	GOLDMAN SACHS.....	.....	.....2,007,506	2,005,000	334	4FE.....
88033G BP 4	TENET HEALTHCARE CORP.....		.....	06/14/2016....	BANK OF AMERICA CORP.....	.....	.....244,180	232,000	1,853	3FE.....
88160Q AK 9	TESORO LOGISTICS.....		.....	04/14/2016....	DIRECT.....	.....	.....265,203	265,000	7,247	3FE.....
887317 BA 2	TIME WARNER INC.....		.....	05/05/2016....	CITIGROUP INC.....	.....	.....9,870,200	10,000,000	0	2FE.....
88947E AK 6	TOLL BROTHERS FINANCE CORP.....		.....	04/27/2016....	BARCLAYS PLC.....	.....	.....725,275	670,000	8,419	3FE.....
88947E AP 5	TOLL BROTHERS FINANCE CORP.....		.....	06/20/2016....	WELLS FARGO.....	.....	.....446,663	430,000	8,266	3FE.....
89188# AA 1	TOWERPOINT INVESTMENTS LLC.....		.....	06/30/2016....	DIRECT.....	.....	.....5,645,213	5,645,213	0	5*.....
89188* AA 5	TOWERPOINT ACQUISITIONS LLC.....		.....	06/30/2016....	DIRECT.....	.....	.....7,353,129	7,353,129	0	5*.....
893647 AT 4	TRANSDIGM INC.....		.....	06/30/2016....	CITIGROUP INC.....	.....	.....2,832,750	2,680,000	95,213	4FE.....
902691 A@ 3	UGI UTILITIES INC.....		.....	06/30/2016....	JPMORGAN CHASE & CO.....	.....	.....17,000,000	17,000,000	0	1.....
903293 BB 3	USG CORP.....		.....	04/29/2016....	DEUTSCHE BANK.....	.....	.....438,900	420,000	3,124	3FE.....
90347C AA 4	AXALTA COATING SYSTEMS.....		.....	06/28/2016....	JEFFERIES GROUP LLC.....	.....	.....264,063	250,000	7,682	4FE.....
911365 AZ 7	UNITED RENTALS NORTH AMERICA I.....		.....	06/28/2016....	VARIOUS.....	.....	.....3,651,856	3,410,000	39,436	4FE.....
914906 AP 7	UNIVISION COMMUNICATIONS INC.....		.....	06/01/2016....	DEUTSCHE BANK.....	.....	.....691,996	649,000	9,857	4FE.....
92277G AH 0	VENTAS REALTY LP.....		.....	05/25/2016....	WELLS FARGO.....	.....	.....9,934,300	10,000,000	0	2FE.....
92978M AT 3	WACHOVIA BANK COMM MTGE.....		.....	06/01/2016....	CAPITALIZED INTEREST.....	.....	.....0	108,361	0	6FM.....
952355 AQ 8	WEST CORP.....		.....	06/28/2016....	VARIOUS.....	.....	.....1,913,063	1,917,000	647	3FE.....
96926J AA 5	WILLIAM CARTER CO.....		.....	06/16/2016....	JEFFERIES GROUP LLC.....	.....	.....1,614,525	1,554,000	28,555	3FE.....
97381W AN 4	WINDSTREAM CORP.....		.....	05/12/2016....	BARCLAYS PLC.....	.....	.....1,859,250	2,010,000	13,847	4FE.....
978097 AC 7	WOLVERINE WORLD WIDE INC.....		.....	06/16/2016....	JEFFERIES GROUP LLC.....	.....	.....703,688	675,000	7,580	3FE.....
988498 AC 5	YUM! BRANDS INC.....		.....	04/26/2016....	JPMORGAN CHASE & CO.....	.....	.....1,225,150	1,145,000	8,747	4FE.....
989194 AH 8	ZAYO GROUP LLC/ ZAYO CAPITAL INC.....		.....	04/11/2016....	MORGAN STANLEY.....	.....	.....2,362,711	2,210,000	63,399	4FE.....
989207 AC 9	ZEBRA TECHNOLOGIES CORP.....		.....	06/08/2016....	VARIOUS.....	.....	.....613,031	575,000	3,877	4FE.....
AG2890 79 0	ADDINGTON SQUARE FUNDING II L.....		.....	06/28/2016....	DIRECT.....	.....	.....9,000,000	9,000,000	0	1Z.....
AG2895 29 4	ADDINGTON SQUARE FUNDING II L.....		.....	06/30/2016....	DIRECT.....	.....	.....4,500,000	4,500,000	0	1Z.....
C9716# AC 3	WASTE CONNECTIONS INC.....		.....	06/01/2016....	BANK OF AMERICA CORP.....	.....	.....10,000,000	10,000,000	0	2Z.....
G0108# AA 8	ADDINGTON SQUARE FUNDING II L.....		.....	06/08/2016....	DIRECT.....	.....	.....38,500,971	38,500,971	0	1.....
008911 AV 1	AIR CANADA.....		A.....	05/31/2016....	CITIGROUP INC.....	.....	.....1,476,360	1,367,000	20,600	3FE.....
36168Q AA 2	GFL ENVIRONMENTAL INC.....		A.....	05/25/2016....	CREDIT SUISSE GROUP.....	.....	.....889,350	840,000	27,650	4FE.....
535919 AJ 3	LIONS GATE ENTERTAINMENT.....		A.....	06/07/2016....	JEFFERIES GROUP LLC.....	.....	.....1,034,400	1,005,000	18,043	3FE.....
884903 BV 6	THOMSON REUTERS CORP.....		A.....	05/16/2016....	VARIOUS.....	.....	.....9,362,968	9,373,000	2,907	2FE.....
00928Q AG 6	AIRCASTLE LTD.....		F.....	06/30/2016....	CITIGROUP INC.....	.....	.....707,813	625,000	10,723	3FE.....
02154E AA 7	ALTICE FINCO SA.....		R.....	04/06/2016....	DEUTSCHE BANK.....	.....	.....541,250	500,000	15,910	4FE.....
03969A AF 7	ARDAGH PKG FIN/MP HD USA.....		F.....	06/16/2016....	VARIOUS.....	.....	.....929,944	930,000	2,828	4FE.....
03969A AK 6	ARDAGH PKG FIN/MP HD USA.....		R.....	05/09/2016....	VARIOUS.....	.....	.....1,099,480	1,104,000	0	4FE.....

QE04.5

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)
31562Q AC 1	FIAT CHRYSLER AUTOMOBILES NV.....			F.....	06/16/2016....	CANTOR FITZGERALD.....		1,472,929	1,452,000	9,306	4FE.....
404280 BB 4	HSBC HOLDINGS PLC.....			F.....	05/18/2016....	HSBC HOLDINGS PLC.....		10,861,523	10,900,000	0	1FE.....
44986U AA 7	INEOS GROUP HOLDINGS SA.....			F.....	06/28/2016....	DEUTSCHE BANK.....		500,000	500,000	11,569	4FE.....
561234 AD 7	MALLINCKRODT INTERNATIONAL FIN.....			F.....	05/11/2016....	BARCLAYS PLC.....		2,003,350	2,060,000	6,209	4FE.....
62886H AL 5	NORWEGIAN CRUISE LINE HOLDING.....			R.....	06/21/2016....	VARIOUS.....		1,837,168	1,784,000	25,131	4FE.....
62886H AM 3	NCL CORP LTD.....			F.....	06/29/2016....	CITIGROUP INC.....		598,500	600,000	3,854	4FE.....
65410C AA 8	NIELSEN CO LUXEMBOURG SARL.....			F.....	05/04/2016....	JPMORGAN CHASE & CO.....		1,514,781	1,450,000	7,708	4FE.....
654902 AB 1	NOKIA CORP.....			F.....	06/10/2016....	VARIOUS.....		938,245	872,000	8,558	3FE.....
67051X AA 2	NUFARM AUSTRALIA LTD.....			F.....	06/09/2016....	CREDIT SUISSE GROUP.....		1,070,090	1,051,000	4,739	4FE.....
780153 AJ 1	ROYAL CARIBBEAN CRUISES LTD.....			F.....	06/16/2016....	MILLENNIUM ADVISORS.....		152,250	140,000	2,707	3FE.....
90320T AA 8	LIBERTY GLOBAL INC.....			F.....	06/16/2016....	ML / BANK OF AMERICA (DMA).....		192,292	182,700	1,325	3FE.....
90351D AF 4	UBS GROUP FUNDING JERSEY LTD.....			F.....	03/29/2016....	UBS GROUP.....		(3,600)	0	0	2FE.....
961214 CX 9	WESTPAC BANKING CORP.....			F.....	05/17/2016....	VARIOUS.....		24,911,408	25,000,000	1,806	1FE.....
Q4557* AB 7	HEALTHSCOPE FINANCE PTY.....			F.....	05/23/2016....	BANK OF AMERICA CORP.....		12,000,000	12,000,000	0	2Z.....
Q9194@ AG 2	TRANSPOWER NEW ZEALAND LTD.....			F.....	06/28/2016....	BANK OF AMERICA CORP.....		3,000,000	3,000,000	0	1Z.....
3899999. Total Bonds - Industrial and Miscellaneous.....								850,507,205	844,340,318	3,076,197	XXX
8399997. Total Bonds - Part 3.....								3,422,752,144	4,409,589,461	10,864,883	XXX
8399999. Total Bonds.....								3,422,752,144	4,409,589,461	10,864,883	XXX
Common Stocks - Industrial and Miscellaneous											
00847L 10 0	AGILE THERAPEUTICS INC.....				06/02/2016....	MERRILL LYNCH CAPITALSERVICES INC.....	6,154.000	49,663	XXX	0	L.....
03674X 10 6	ANTERO RESOURCES CORP.....				06/20/2016....	MERRILL LYNCH CAPITALSERVICES INC.....	19,906.000	562,145	XXX	0	L.....
12514G 10 8	CDW CORP/DE.....				06/15/2016....	MERRILL LYNCH CAPITALSERVICES INC.....	12,436.000	524,861	XXX	0	L.....
24983L 10 4	DERMIRA INC.....				05/26/2016....	MERRILL LYNCH CAPITALSERVICES INC.....	3,846.000	118,841	XXX	0	L.....
31339# 11 1	FEDERAL HOME LOAN BANK.....				06/22/2016....	DIRECT.....	447,202.000	44,720,200	XXX	0	A.....
82817Q 10 3	SILVER SPRING NETWORKS INC.....				04/21/2016....	MORGAN STANLEY.....	11,200.000	163,395	XXX	0	L.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....								46,139,105	XXX	0	XXX
9799997. Total Common Stocks - Part 3.....								46,139,105	XXX	0	XXX
9799999. Total Common Stocks.....								46,139,105	XXX	0	XXX
9899999. Total Preferred and Common Stocks.....								46,139,105	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks.....								3,468,891,249	XXX	10,864,883	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
		F o r e i g n								11	12	13	14	15							
											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.						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)

Bonds - U.S. Government

QE05

36202E	H5	1	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		756	756	760	757	0	0	0	0	0	756	0	0	0	18	05/20/2036...	1.....
36202E	W6	2	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		1,909,749	1,909,749	2,004,341	1,917,766	0	(8,017)	0	(8,017)	0	1,909,749	0	0	0	51,637	10/20/2038...	1.....
36202E	WF	2	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		492,141	492,141	515,287	494,061	0	(1,920)	0	(1,920)	0	492,141	0	0	0	13,289	09/20/2038...	1.....
36202E	XV	6	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		354,528	354,528	372,463	356,120	0	(1,591)	0	(1,591)	0	354,528	0	0	0	9,998	11/20/2038...	1.....
36203C	4X	7	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		22	22	22	22	0	0	0	0	0	22	0	0	0	1	06/15/2026...	1.....
36203C	5X	6	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		5	5	5	5	0	0	0	0	0	5	0	0	0	0	05/15/2026...	1.....
36204J	UL	8	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		212	212	215	212	0	0	0	0	0	212	0	0	0	7	09/15/2026...	1.....
36204U	2V	2	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		86	86	91	86	0	0	0	0	0	86	0	0	0	3	12/15/2024...	1.....
36205K	2N	1	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		35	35	35	35	0	0	0	0	0	35	0	0	0	1	01/15/2027...	1.....
36205K	3D	2	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		373	373	392	373	0	(1)	0	(1)	0	373	0	0	0	14	01/15/2027...	1.....
36205K	JK	9	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/15/2024...	1.....
36205K	ZH	8	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		55	55	58	55	0	0	0	0	0	55	0	0	0	2	01/15/2027...	1.....
36205L	3L	2	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		168	168	178	169	0	0	0	0	0	168	0	0	0	6	12/15/2024...	1.....
36205L	J4	3	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		72	72	76	72	0	0	0	0	0	72	0	0	0	3	12/15/2024...	1.....
36205L	J8	4	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		215	215	227	215	0	(1)	0	(1)	0	215	0	0	0	8	12/15/2024...	1.....
36205R	4B	0	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		2	2	2	2	0	0	0	0	0	2	0	0	0	0	06/15/2026...	1.....
36205S	CV	5	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		16	16	16	16	0	0	0	0	0	16	0	0	0	1	09/15/2026...	1.....
36205X	YK	4	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		7	7	8	7	0	0	0	0	0	7	0	0	0	0	12/15/2024...	1.....
36206A	H3	0	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		16	16	17	16	0	0	0	0	0	16	0	0	0	1	11/15/2024...	1.....
36206D	UK	1	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		12	12	12	12	0	0	0	0	0	12	0	0	0	0	08/15/2026...	1.....
36206N	RK	3	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		285	285	290	285	0	0	0	0	0	285	0	0	0	10	05/15/2026...	1.....
36206P	2M	1	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		40	40	41	40	0	0	0	0	0	40	0	0	0	1	08/15/2026...	1.....
36206Q	4V	7	GOVERNMENT NATL MTG ASSN.....	05/05/2016.	MBS PAYDOWN.....		1,090	1,090	1,110	1,110	0	(21)	0	(21)	0	1,090	0	0	0	29	08/15/2026...	1.....
36206U	QQ	5	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		48	48	49	48	0	0	0	0	0	48	0	0	0	2	08/15/2026...	1.....
36206V	RK	5	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		22	22	22	22	0	0	0	0	0	22	0	0	0	1	05/15/2026...	1.....
36206W	4Q	5	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		185	185	195	186	0	(1)	0	(1)	0	185	0	0	0	7	09/15/2026...	1.....
36206W	ZP	3	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		247	247	260	247	0	0	0	0	0	247	0	0	0	9	08/15/2026...	1.....
36206X	UX	9	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		651	651	664	652	0	(1)	0	(1)	0	651	0	0	0	21	08/15/2026...	1.....
36206Y	6P	1	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		5	5	5	5	0	0	0	0	0	5	0	0	0	0	09/15/2026...	1.....
36207B	VG	2	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		29	29	30	29	0	0	0	0	0	29	0	0	0	1	09/15/2026...	1.....
36207E	DH	4	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		257	257	261	257	0	0	0	0	0	257	0	0	0	9	07/15/2026...	1.....
36207F	NR	8	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		66	66	67	66	0	0	0	0	0	66	0	0	0	2	09/15/2026...	1.....
36207F	Y9	6	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	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.....	06/01/2016.	MBS PAYDOWN.....		22	22	22	22	0	0	0	0	0	22	0	0	0	1	08/15/2026...	1.....
36207G	DB	2	GOVERNMENT NATL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		4	4	4	4	0	0	0	0	0	4	0	0	0	0	09/15/2026...	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- ation or Market Indicator (a)
36207H TH 0	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		45	45	46	45	0	0	0	0	0	45	0	0	0	2	05/15/2026....	1.....
36207H U2 1	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		63	63	64	63	0	0	0	0	0	63	0	0	0	2	06/15/2026....	1.....
36207H WG 8	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		31	31	32	31	0	0	0	0	0	31	0	0	0	1	07/15/2026....	1.....
36207P BD 0	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		35	35	36	35	0	0	0	0	0	35	0	0	0	1	08/15/2026....	1.....
36207Q VB 0	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		76	76	77	76	0	0	0	0	0	76	0	0	0	3	10/15/2026....	1.....
36209J XT 3	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		161	161	159	161	0	0	0	0	0	161	0	0	0	4	05/15/2028....	1.....
36211A N8 5	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		111	111	109	111	0	0	0	0	0	111	0	0	0	3	04/15/2029....	1.....
36213C P2 0	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		448	448	460	448	0	0	0	0	0	448	0	0	0	13	04/15/2031....	1.....
362162 NT 2	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		850	850	755	845	0	6	0	6	0	850	0	0	0	28	02/15/2017....	1.....
362162 W3 9	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		140	140	148	140	0	(1)	0	(1)	0	140	0	0	0	5	02/15/2020....	1.....
362163 J7 3	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		507	507	475	506	0	2	0	2	0	507	0	0	0	17	09/15/2016....	1.....
362164 WV 3	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		348	348	309	345	0	4	0	4	0	348	0	0	0	11	10/15/2016....	1.....
362164 XF 7	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		29	29	26	29	0	0	0	0	0	29	0	0	0	1	11/15/2016....	1.....
362165 JZ 6	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		856	856	802	852	0	4	0	4	0	856	0	0	0	29	10/15/2016....	1.....
362166 C5 7	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		463	463	411	460	0	3	0	3	0	463	0	0	0	15	04/15/2017....	1.....
36216B UV 9	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		30	30	27	29	0	0	0	0	0	30	0	0	0	1	11/15/2016....	1.....
36216H A6 3	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		832	832	739	824	0	9	0	9	0	832	0	0	0	27	10/15/2016....	1.....
36216P PC 6	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		503	503	446	495	0	7	0	7	0	503	0	0	0	17	10/15/2016....	1.....
36216S E2 4	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	VARIOUS.....		161	161	151	159	0	2	0	2	0	161	0	0	0	5	07/15/2016....	1.....
362170 TC 6	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		62	62	55	61	0	0	0	0	0	62	0	0	0	2	05/15/2017....	1.....
362171 KN 9	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		581	581	525	578	0	3	0	3	0	581	0	0	0	21	03/15/2017....	1.....
362171 V6 4	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		109	109	97	109	0	1	0	1	0	109	0	0	0	4	05/15/2017....	1.....
362174 KW 3	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		70	70	62	69	0	0	0	0	0	70	0	0	0	2	04/15/2017....	1.....
362175 SR 3	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		511	511	462	508	0	3	0	3	0	511	0	0	0	18	03/15/2017....	1.....
362176 J3 4	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		170	170	151	169	0	1	0	1	0	170	0	0	0	6	04/15/2017....	1.....
36217A QC 7	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		615	615	546	610	0	6	0	6	0	615	0	0	0	21	01/15/2017....	1.....
36217E KU 5	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		74	74	66	74	0	0	0	0	0	74	0	0	0	2	06/15/2017....	1.....
36217F 3Y 3	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		43	43	38	43	0	0	0	0	0	43	0	0	0	1	12/15/2016....	1.....
36217K KB 3	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		5	5	4	5	0	0	0	0	0	5	0	0	0	0	05/15/2017....	1.....
36217L YN 0	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		237	237	211	236	0	2	0	2	0	237	0	0	0	8	06/15/2017....	1.....
36217M ZB 3	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		278	278	252	277	0	2	0	2	0	278	0	0	0	10	02/15/2017....	1.....
36217P RU 3	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		491	491	435	487	0	3	0	3	0	491	0	0	0	16	04/15/2017....	1.....
36217S C6 6	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		17	17	15	17	0	0	0	0	0	17	0	0	0	1	02/15/2017....	1.....
36217S JF 9	GOVERNMENT NATL MTG ASSN.....			.	04/08/2016.	MBS PAYDOWN.....		0	0	0	2	0	(2)	0	(2)	0	0	0	0	0	0	02/15/2017....	1.....
36217U BJ 4	GOVERNMENT NATL MTG ASSN.....			.	06/01/2016.	MBS PAYDOWN.....		85	85	75	84	0	1	0	1	0	85	0	0	0	3	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

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)
36217V RZ 9	GOVERNMENT NATL MTG ASSN.....			06/01/2016.	MBS PAYDOWN.....			226	226	200	224	0	2	0	2	0	226	0	0	0	8	04/15/2017....	1.....
36217W VD 1	GOVERNMENT NATL MTG ASSN.....			06/01/2016.	MBS PAYDOWN.....			308	308	273	305	0	2	0	2	0	308	0	0	0	10	02/15/2017....	1.....
36217X WH 9	GOVERNMENT NATL MTG ASSN.....			06/01/2016.	MBS PAYDOWN.....			45	45	40	44	0	0	0	0	0	45	0	0	0	1	04/15/2017....	1.....
36218K M8 7	GOVERNMENT NATL MTG ASSN.....			06/01/2016.	MBS PAYDOWN.....			594	594	537	588	0	6	0	6	0	594	0	0	0	21	09/15/2017....	1.....
36218P QS 8	GOVERNMENT NATL MTG ASSN.....			06/01/2016.	MBS PAYDOWN.....			98	98	104	99	0	0	0	0	0	98	0	0	0	4	01/15/2020....	1.....
36218S J9 2	GOVERNMENT NATL MTG ASSN.....			06/01/2016.	MBS PAYDOWN.....			175	175	156	174	0	1	0	1	0	175	0	0	0	6	08/15/2017....	1.....
362192 RP 3	GOVERNMENT NATL MTG ASSN.....			06/01/2016.	MBS PAYDOWN.....			2,543	2,543	2,298	2,527	0	16	0	16	0	2,543	0	0	0	90	12/15/2018....	1.....
36241K XC 7	GOVERNMENT NATL MTG ASSN.....			06/01/2016.	MBS PAYDOWN.....			316,431	316,431	331,263	317,838	0	(1,408)	0	(1,408)	0	316,431	0	0	0	7,934	11/15/2038....	1.....
36294T 5B 7	GOVERNMENT NATL MTG ASSN.....			06/01/2016.	MBS PAYDOWN.....			58	58	58	58	0	0	0	0	0	58	0	0	0	1	11/15/2036....	1.....
36296Q L8 0	GOVERNMENT NATL MTG ASSN.....			06/01/2016.	MBS PAYDOWN.....			141,022	141,022	148,007	142,173	0	(1,151)	0	(1,151)	0	141,022	0	0	0	3,364	03/15/2039....	1.....
912810 DW 5	UNITED STATES OF AMERICA TREASURY.....			05/15/2016.	MATURITY.....			500,000	500,000	510,336	501,054	0	(1,054)	0	(1,054)	0	500,000	0	0	0	18,125	05/15/2016....	1.....
912810 QT 8	UNITED STATES OF AMERICA TREASURY.....			04/07/2016.	DIRECT.....			24,995,178	25,000,000	24,954,505	24,954,874	0	304	0	304	0	24,955,178	0	40,000	40,000	309,066	11/15/2041....	1.....
912810 QV 3	US TREASURY INFLATION INDEX.....			06/03/2016.	MBS PAYDOWN.....			0	22,400	21,302	(53)	0	53	0	53	0	0	0	0	0	83	02/15/2042....	1.....
912810 RG 5	UNITED STATES OF AMERICA TREASURY.....			04/25/2016.	NATIXIS.....			114,000,000	100,000,000	114,000,000	0	0	0	0	0	0	114,000,000	0	0	0	1,511,332	05/15/2044....	1.....
912828 G3 8	UNITED STATES OF AMERICA TREASURY.....			06/28/2016.	VARIOUS.....			582,699,574	545,000,000	550,118,359	549,827,242	0	(245,125)	0	(245,125)	0	549,582,117	0	33,117,457	33,117,457	7,630,740	11/15/2024....	1.....
912828 XB 1	UNITED STATES OF AMERICA TREASURY.....			06/28/2016.	JPMORGAN CHASE & CO.....			211,609,375	200,000,000	199,531,250	200,000,000	0	0	0	0	0	200,000,000	0	11,609,375	11,609,375	2,656,250	05/15/2025....	1.....
912833 LZ 1	UNITED STATES OF AMERICA TREASURY.....			06/28/2016.	JPMORGAN CHASE & CO.....			109,452,074	128,300,000	98,481,610	99,903,427	0	1,194,581	0	1,194,581	0	101,098,008	0	8,354,066	8,354,066	0	05/15/2026....	1.....
0599999. Total Bonds - U.S Government.....								1,046,488,166	1,002,054,365	991,005,796	878,432,538	0	934,730	0	934,730	0	993,367,268	0	53,120,898	53,120,898	12,212,417	XXX	XXX
Bonds - All Other Government																							
EG2406 86 6	FRANCE I/L.....			D 04/08/2016.	MBS PAYDOWN.....			0	376	512	28	0	(28)	0	(28)	0	0	0	0	0	0	07/25/2040....	1FE.....
EH9168 22 8	DOLPHIN ENERGY LTD.....			F 06/15/2016.	SINKING FUND REDEMPTION.....			361,654	361,654	413,189	364,897	0	(3,243)	0	(3,243)	0	361,654	0	0	0	21,294	06/15/2019....	1FE.....
1099999. Total Bonds - All Other Government.....								361,654	362,030	413,701	364,925	0	(3,271)	0	(3,271)	0	361,654	0	0	0	21,294	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																							
31283G Z2 6	FED HOME LOAN MTG CORP.....			06/01/2016.	MBS PAYDOWN.....			2,041	2,041	2,033	2,040	0	1	0	1	0	2,041	0	0	0	60	09/01/2027....	1.....
31283H 5J 0	FED HOME LOAN MTG CORP.....			06/01/2016.	MBS PAYDOWN.....			19,015	19,015	19,179	19,028	0	(13)	0	(13)	0	19,015	0	0	0	428	01/01/2035....	1.....
31283H BX 2	FED HOME LOAN MTG CORP.....			06/01/2016.	MBS PAYDOWN.....			5,240	5,240	5,353	5,250	0	(10)	0	(10)	0	5,240	0	0	0	147	07/01/2028....	1.....
31283H PQ 2	FED HOME LOAN MTG CORP.....			06/01/2016.	MBS PAYDOWN.....			4,615	4,615	4,667	4,623	0	(8)	0	(8)	0	4,615	0	0	0	112	06/01/2031....	1.....
31283H QB 4	FED HOME LOAN MTG CORP.....			06/01/2016.	MBS PAYDOWN.....			1,817	1,817	1,835	1,819	0	(1)	0	(1)	0	1,817	0	0	0	45	12/01/2031....	1.....
31283H SA 4	FED HOME LOAN MTG CORP.....			06/01/2016.	MBS PAYDOWN.....			38,058	38,058	38,437	38,085	0	(27)	0	(27)	0	38,058	0	0	0	868	05/01/2032....	1.....
31283H WY 7	FED HOME LOAN MTG CORP.....			06/01/2016.	MBS PAYDOWN.....			522	522	529	523	0	(1)	0	(1)	0	522	0	0	0	12	06/01/2033....	1.....
31287L FT 4	FED HOME LOAN MTG CORP.....			06/01/2016.	MBS PAYDOWN.....			580	580	586	580	0	0	0	0	0	580	0	0	0	13	12/01/2031....	1.....
31287L GU 0	FED HOME LOAN MTG CORP.....			06/01/2016.	MBS PAYDOWN.....			638	638	644	638	0	0	0	0	0	638	0	0	0	17	12/01/2031....	1.....
31287L R5 3	FED HOME LOAN MTG CORP.....			06/01/2016.	MBS PAYDOWN.....			522	522	528	523	0	(1)	0	(1)	0	522	0	0	0	12	12/01/2031....	1.....
31287L XB 3	FED HOME LOAN MTG CORP.....			06/01/2016.	MBS PAYDOWN.....			441	441	445	441	0	0	0	0	0	441	0	0	0	10	12/01/2031....	1.....
31287L ZY 1	FED HOME LOAN MTG CORP.....			06/01/2016.	MBS PAYDOWN.....			2,973	2,973	3,003	2,974	0	(1)	0	(1)	0	2,973	0	0	0	81	12/01/2031....	1.....

SCHEDULE D - PART 4

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

QE05.3

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)
31287M NV 8	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		1,748	1,748	1,765	1,748	0	0	0	0	0	1,748	0	0	0	48	01/01/2032	1
31287M RS 1	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		61	61	61	61	0	0	0	0	0	61	0	0	0	1	01/01/2032	1
31287M UW 8	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		712	712	722	712	0	0	0	0	0	712	0	0	0	16	01/01/2032	1
31287M WB 2	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		44	44	44	44	0	0	0	0	0	44	0	0	0	1	01/01/2032	1
31287N 5T 1	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		185	185	187	185	0	0	0	0	0	185	0	0	0	4	01/01/2032	1
31287N E4 6	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		23	23	23	23	0	0	0	0	0	23	0	0	0	1	01/01/2032	1
31287N GQ 5	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		1,673	1,673	1,690	1,674	0	0	0	0	0	1,673	0	0	0	45	01/01/2032	1
31287P F8 1	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		452	452	456	452	0	0	0	0	0	452	0	0	0	11	02/01/2032	1
31287P GE 7	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		601	601	607	601	0	0	0	0	0	601	0	0	0	14	02/01/2032	1
31287P S2 0	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		7,764	7,764	7,863	7,767	0	(2)	0	(2)	0	7,764	0	0	0	147	02/01/2032	1
31287Q JJ 1	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		2,378	2,378	2,402	2,379	0	(1)	0	(1)	0	2,378	0	0	0	54	03/01/2032	1
31287Q P9 6	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		131	131	132	131	0	0	0	0	0	131	0	0	0	3	03/01/2032	1
31287Q PM 7	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		296	296	299	296	0	0	0	0	0	296	0	0	0	7	03/01/2032	1
31287Q ZV 6	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		203	203	205	203	0	0	0	0	0	203	0	0	0	5	02/01/2032	1
31287R SY 6	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		39	39	39	39	0	0	0	0	0	39	0	0	0	1	04/01/2032	1
31287V 6K 1	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		168	168	165	168	0	0	0	0	0	168	0	0	0	5	07/01/2032	1
31287X CB 0	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		418	418	410	418	0	0	0	0	0	418	0	0	0	11	08/01/2032	1
31288B EL 3	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		373	373	377	374	0	(1)	0	(1)	0	373	0	0	0	8	11/01/2032	1
31288C SX 0	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		1,986	1,986	2,006	1,986	0	0	0	0	0	1,986	0	0	0	46	12/01/2032	1
31288C TF 8	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		1,066	1,066	1,077	1,066	0	0	0	0	0	1,066	0	0	0	24	12/01/2032	1
31288C ZQ 7	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		4,787	4,787	4,835	4,788	0	(1)	0	(1)	0	4,787	0	0	0	110	12/01/2032	1
31288D ED 7	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		5,067	5,067	5,131	5,068	0	(1)	0	(1)	0	5,067	0	0	0	116	01/01/2033	1
31288D UH 0	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		1,800	1,800	1,839	1,804	0	(4)	0	(4)	0	1,800	0	0	0	44	11/01/2032	1
31288D UJ 6	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		23,647	23,647	24,157	23,684	0	(37)	0	(37)	0	23,647	0	0	0	491	11/01/2032	1
31288F 4Y 7	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		98	98	101	98	0	0	0	0	0	98	0	0	0	2	03/01/2033	1
31288F VE 1	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		980	980	994	981	0	(1)	0	(1)	0	980	0	0	0	22	02/01/2033	1
31288F W7 5	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		942	942	952	943	0	(1)	0	(1)	0	942	0	0	0	23	02/01/2033	1
31288G 6D 9	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		680	680	695	681	0	0	0	0	0	680	0	0	0	16	03/01/2033	1
31288G JV 5	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		17,312	17,312	17,484	17,315	0	(3)	0	(3)	0	17,312	0	0	0	326	03/01/2033	1
31288G YJ 5	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		90,506	90,506	91,502	90,600	0	(94)	0	(94)	0	90,506	0	0	0	2,000	03/01/2033	1
31288G YP 1	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		2,569	2,569	2,605	2,571	0	(2)	0	(2)	0	2,569	0	0	0	52	02/01/2033	1
31288H 7J 3	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		440	440	445	440	0	0	0	0	0	440	0	0	0	11	05/01/2033	1
31288H BW 9	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		1,213	1,213	1,239	1,214	0	(1)	0	(1)	0	1,213	0	0	0	30	04/01/2033	1
31288H D8 0	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		38	38	39	38	0	0	0	0	0	38	0	0	0	1	04/01/2033	1
31288H EJ 5	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		464	464	468	464	0	0	0	0	0	464	0	0	0	11	04/01/2033	1
31288H KW 9	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		128	128	130	128	0	0	0	0	0	128	0	0	0	3	04/01/2033	1

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31288H	PV	6	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....82	82	84	82	0	0	0	0	0	82	0	0	0	2	04/01/2033...	1.....
31288H	Q9	4	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....1,806	1,806	1,824	1,807	0	0	0	0	0	1,806	0	0	0	41	03/01/2033...	1.....
31288H	V3	1	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....121	121	122	122	0	(1)	0	(1)	0	121	0	0	0	3	05/01/2033...	1.....
31288H	XB	1	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....323	323	326	323	0	0	0	0	0	323	0	0	0	7	01/01/2033...	1.....
31288J	2K	1	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....174	174	175	174	0	0	0	0	0	174	0	0	0	4	05/01/2033...	1.....
31288J	AG	1	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....82	82	83	82	0	0	0	0	0	82	0	0	0	2	05/01/2033...	1.....
31288J	HD	1	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....366	366	374	366	0	0	0	0	0	366	0	0	0	9	05/01/2033...	1.....
31288J	JE	7	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....164	164	166	164	0	0	0	0	0	164	0	0	0	4	05/01/2033...	1.....
31288J	R9	9	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....1,194	1,194	1,206	1,196	0	(2)	0	(2)	0	1,194	0	0	0	29	04/01/2033...	1.....
31288J	UH	7	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....1,104	1,104	1,119	1,105	0	(2)	0	(2)	0	1,104	0	0	0	26	05/01/2033...	1.....
31288J	W5	1	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....500	500	505	500	0	0	0	0	0	500	0	0	0	11	05/01/2033...	1.....
31288J	YK	6	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....574	574	580	576	0	(2)	0	(2)	0	574	0	0	0	13	01/01/2033...	1.....
31288J	YL	4	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....103	103	104	103	0	0	0	0	0	103	0	0	0	2	02/01/2033...	1.....
31288K	B3	6	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....219	219	222	219	0	0	0	0	0	219	0	0	0	5	05/01/2033...	1.....
31288K	B8	5	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....93	93	95	93	0	0	0	0	0	93	0	0	0	2	06/01/2033...	1.....
3128F5	KA	5	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....166	166	170	166	0	0	0	0	0	166	0	0	0	5	11/01/2025...	1.....
3128F9	S9	2	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....14	14	15	14	0	0	0	0	0	14	0	0	0	0	03/01/2026...	1.....
3128FL	MH	3	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....56	56	57	56	0	0	0	0	0	56	0	0	0	2	02/01/2027...	1.....
3128FV	AZ	4	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....128	128	131	128	0	0	0	0	0	128	0	0	0	3	01/01/2028...	1.....
3128FV	KX	8	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....8	8	8	8	0	0	0	0	0	8	0	0	0	0	01/01/2028...	1.....
3128FY	RM	9	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....61	61	62	61	0	0	0	0	0	61	0	0	0	2	04/01/2028...	1.....
3128HX	S9	7	FED HOME LOAN MTG CORP	.	06/15/2016.	MBS PAYDOWN .....	.....	.....922,540	922,540	921,963	922,162	0	377	0	377	0	922,540	0	0	0	3,606	08/15/2042...	1.....
3128K0	2T	9	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....594	594	581	594	0	0	0	0	0	594	0	0	0	13	12/01/2035...	1.....
3128K0	K7	7	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....208	208	204	206	0	2	0	2	0	208	0	0	0	5	12/01/2035...	1.....
3128K0	VA	8	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....29,274	29,274	28,639	29,160	0	114	0	114	0	29,274	0	0	0	665	12/01/2035...	1.....
3128K1	LG	4	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....4,262	4,262	4,170	4,261	0	1	0	1	0	4,262	0	0	0	98	12/01/2035...	1.....
3128K5	6N	7	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....174	174	176	174	0	0	0	0	0	174	0	0	0	4	06/01/2035...	1.....
3128K6	G9	5	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....410	410	416	411	0	(1)	0	(1)	0	410	0	0	0	10	06/01/2035...	1.....
3128K6	GH	7	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....2,101	2,101	2,132	2,111	0	(10)	0	(10)	0	2,101	0	0	0	39	06/01/2035...	1.....
3128LX	BR	0	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....37,881	37,881	38,206	37,911	0	(30)	0	(30)	0	37,881	0	0	0	884	07/01/2035...	1.....
3128M4	J3	8	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....2,604	2,604	2,672	2,609	0	(5)	0	(5)	0	2,604	0	0	0	72	02/01/2037...	1.....
3128M5	AR	1	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....13,853	13,853	12,880	13,762	0	91	0	91	0	13,853	0	0	0	259	03/01/2036...	1.....
3128M5	CD	0	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....13,452	13,452	13,968	13,490	0	(38)	0	(38)	0	13,452	0	0	0	365	12/01/2033...	1.....
3128M5	QZ	6	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN .....	.....	.....17,961	17,961	19,011	18,052	0	(91)	0	(91)	0	17,961	0	0	0	442	01/01/2038...	1.....
3128NH	6F	5	FED HOME LOAN MTG CORP	.	06/01/2016.	VARIOUS.....	.....	.....4,047	4,047	4,074	4,048	0	(1)	0	(1)	0	4,047	0	0	0	34	03/01/2037...	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
3128NH V4 2	FED HOME LOAN MTG CORP			06/01/2016.	VARIOUS.....		598	598	604	598	0	0	0	0	0	598	0	0	0	8	03/01/2037....	1.....
312913 X5 0	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		48,467	48,467	45,877	48,432	0	35	0	35	0	48,467	0	0	0	1,580	12/15/2022....	1.....
312915 AX 9	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		92,513	92,513	74,440	92,005	0	509	0	509	0	92,513	0	0	0	2,335	04/15/2023....	1.....
312915 FC 0	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		121,310	121,310	112,936	121,049	0	261	0	261	0	121,310	0	0	0	3,671	04/15/2023....	1.....
31292G TP 1	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		463	463	473	464	0	0	0	0	0	463	0	0	0	11	09/01/2027....	1.....
31292G V4 5	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		167	167	171	167	0	0	0	0	0	167	0	0	0	4	07/01/2028....	1.....
31292G VT 0	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		49	49	50	49	0	0	0	0	0	49	0	0	0	1	06/01/2028....	1.....
31292G WG 7	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		234	234	240	235	0	0	0	0	0	234	0	0	0	6	09/01/2028....	1.....
31292G WT 9	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		164	164	168	165	0	0	0	0	0	164	0	0	0	5	10/01/2028....	1.....
31292G X6 8	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		856	856	875	858	0	(2)	0	(2)	0	856	0	0	0	23	01/01/2029....	1.....
31292G XD 3	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		286	286	292	286	0	0	0	0	0	286	0	0	0	7	11/01/2028....	1.....
31292H M8 4	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		113	113	114	113	0	0	0	0	0	113	0	0	0	3	11/01/2031....	1.....
31292H NF 7	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		6,464	6,464	6,528	6,467	0	(3)	0	(3)	0	6,464	0	0	0	140	01/01/2032....	1.....
31292H P9 9	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		30	30	31	30	0	0	0	0	0	30	0	0	0	1	03/01/2032....	1.....
31292H QQ 0	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		1,369	1,369	1,382	1,369	0	0	0	0	0	1,369	0	0	0	31	04/01/2032....	1.....
31292H S8 8	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		2,024	2,024	2,050	2,026	0	(2)	0	(2)	0	2,024	0	0	0	45	01/01/2033....	1.....
31292H SR 6	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		13,277	13,277	13,446	13,292	0	(16)	0	(16)	0	13,277	0	0	0	314	11/01/2032....	1.....
31292H SZ 8	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		649	649	655	649	0	0	0	0	0	649	0	0	0	15	12/01/2032....	1.....
31292H UP 7	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		59,584	59,584	60,496	59,648	0	(64)	0	(64)	0	59,584	0	0	0	1,432	02/01/2033....	1.....
31292H VU 5	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		1,165	1,165	1,180	1,167	0	(1)	0	(1)	0	1,165	0	0	0	26	04/01/2033....	1.....
31292H WM 2	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		20,225	20,225	20,433	20,242	0	(17)	0	(17)	0	20,225	0	0	0	464	05/01/2033....	1.....
31292H X3 3	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		61,632	61,632	62,332	61,686	0	(54)	0	(54)	0	61,632	0	0	0	1,275	08/01/2033....	1.....
31292H XA 7	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		91,708	91,708	93,007	91,811	0	(104)	0	(104)	0	91,708	0	0	0	2,015	06/01/2033....	1.....
31292H XB 5	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		30,166	30,166	31,043	30,232	0	(65)	0	(65)	0	30,166	0	0	0	618	06/01/2033....	1.....
31292H YL 2	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		463	463	473	464	0	(1)	0	(1)	0	463	0	0	0	12	08/01/2033....	1.....
31292H YT 5	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		33,751	33,751	34,134	33,780	0	(29)	0	(29)	0	33,751	0	0	0	709	09/01/2033....	1.....
31292H ZM 9	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		11,713	11,713	11,847	11,725	0	(12)	0	(12)	0	11,713	0	0	0	245	10/01/2033....	1.....
31292K 6A 0	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		1,450,435	1,450,435	1,457,007	1,450,843	0	(408)	0	(408)	0	1,450,435	0	0	0	24,281	12/01/2040....	1.....
31293J 6A 2	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		51	51	51	51	0	0	0	0	0	51	0	0	0	1	01/01/2029....	1.....
31293J ZB 8	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		66	66	67	66	0	0	0	0	0	66	0	0	0	2	02/01/2029....	1.....
31293L KR 4	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		37	37	37	37	0	0	0	0	0	37	0	0	0	1	02/01/2029....	1.....
31293Q T3 7	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		60	60	62	61	0	0	0	0	0	60	0	0	0	2	05/01/2029....	1.....
31293V DL 3	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		57	57	58	60	0	(3)	0	(3)	0	57	0	0	0	2	07/01/2029....	1.....
31294E JF 7	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		36	36	37	36	0	0	0	0	0	36	0	0	0	1	04/01/2030....	1.....
31296J 2F 2	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		452	452	459	452	0	0	0	0	0	452	0	0	0	10	07/01/2033....	1.....
31296J C2 0	FED HOME LOAN MTG CORP			06/01/2016.	MBS PAYDOWN.....		209	209	211	209	0	0	0	0	0	209	0	0	0	5	06/01/2033....	1.....

SCHEDULE D - PART 4

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

QE056

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)
31296J E7	7	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		239	239	241	239	0	0	0	0	0	239	0	0	0	5	06/01/2033	1
31296J GT	7	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		21,242	21,242	21,455	21,258	0	(16)	0	(16)	0	21,242	0	0	0	485	06/01/2033	1
31296J SB	3	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		27	27	28	27	0	0	0	0	0	27	0	0	0	1	06/01/2033	1
31296J VP	8	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		14,795	14,795	14,942	14,802	0	(7)	0	(7)	0	14,795	0	0	0	317	06/01/2033	1
31296J VQ	6	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		1,083	1,083	1,094	1,083	0	0	0	0	0	1,083	0	0	0	25	06/01/2033	1
31296J VR	4	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		6,806	6,806	6,873	6,807	0	(2)	0	(2)	0	6,806	0	0	0	156	06/01/2033	1
31296J VS	2	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		53,475	53,475	54,007	53,483	0	(8)	0	(8)	0	53,475	0	0	0	994	06/01/2033	1
31296K EQ	2	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		1,218	1,218	1,233	1,222	0	(3)	0	(3)	0	1,218	0	0	0	25	07/01/2033	1
31296K TN	3	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		312	312	317	312	0	0	0	0	0	312	0	0	0	8	07/01/2033	1
31296L 5M	9	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		166	166	169	166	0	0	0	0	0	166	0	0	0	4	08/01/2033	1
31296L FD	8	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		22,279	22,279	22,542	22,293	0	(14)	0	(14)	0	22,279	0	0	0	459	08/01/2033	1
31296L JQ	5	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		67,467	67,467	68,264	67,552	0	(85)	0	(85)	0	67,467	0	0	0	1,661	08/01/2033	1
31296M 6J	3	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		7,895	7,895	7,986	7,904	0	(9)	0	(9)	0	7,895	0	0	0	168	09/01/2033	1
31296M 6U	8	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		1,726	1,726	1,763	1,726	0	0	0	0	0	1,726	0	0	0	43	09/01/2033	1
31296M GN	3	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		3,457	3,457	3,532	3,459	0	(2)	0	(2)	0	3,457	0	0	0	86	10/01/2032	1
31296M HH	5	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		56,037	56,037	56,674	56,066	0	(29)	0	(29)	0	56,037	0	0	0	1,164	09/01/2033	1
31296M L4	9	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		20,904	20,904	21,144	20,909	0	(4)	0	(4)	0	20,904	0	0	0	513	09/01/2033	1
31296M VC	0	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		259	259	265	259	0	0	0	0	0	259	0	0	0	6	09/01/2033	1
31296M VW	6	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		8,301	8,301	8,422	8,314	0	(12)	0	(12)	0	8,301	0	0	0	223	09/01/2033	1
31296N BE	6	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		96,421	96,421	97,561	96,521	0	(99)	0	(99)	0	96,421	0	0	0	1,794	10/01/2033	1
31296N DV	6	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		17,397	17,397	17,594	17,408	0	(11)	0	(11)	0	17,397	0	0	0	320	09/01/2033	1
31296N JW	8	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		242	242	245	242	0	0	0	0	0	242	0	0	0	6	09/01/2033	1
31296N RN	9	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		5,370	5,370	5,431	5,383	0	(13)	0	(13)	0	5,370	0	0	0	112	06/01/2033	1
31296Q HM	5	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		7,880	7,880	7,973	7,881	0	(1)	0	(1)	0	7,880	0	0	0	164	11/01/2033	1
31296Q SZ	4	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		25,299	25,299	25,586	25,313	0	(14)	0	(14)	0	25,299	0	0	0	563	11/01/2033	1
31296R QM	3	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		171,170	171,170	173,115	171,513	0	(343)	0	(343)	0	171,170	0	0	0	3,291	11/01/2033	1
31296T GJ	7	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		1,065	1,065	1,077	1,065	0	0	0	0	0	1,065	0	0	0	22	02/01/2034	1
31296T PN	8	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		3,388	3,388	3,428	3,388	0	0	0	0	0	3,388	0	0	0	67	02/01/2034	1
31296U PG	0	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		14,876	14,876	15,045	14,876	0	0	0	0	0	14,876	0	0	0	310	03/01/2034	1
31296X 5W	1	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		3,860	3,860	3,905	3,860	0	0	0	0	0	3,860	0	0	0	80	05/01/2034	1
31296X 6P	5	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		2,131	2,131	2,156	2,131	0	0	0	0	0	2,131	0	0	0	44	05/01/2034	1
31296Y AK	9	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		5,115	5,115	5,174	5,115	0	0	0	0	0	5,115	0	0	0	106	05/01/2034	1
31297A VP	6	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		15,863	15,863	16,046	15,863	0	0	0	0	0	15,863	0	0	0	375	06/01/2034	1
31297B K7	6	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		3,503	3,503	3,543	3,503	0	0	0	0	0	3,503	0	0	0	73	06/01/2034	1
31297N KN	5	FED HOME LOAN MTG CORP	.	06/01/2016.	MBS PAYDOWN		2,244	2,244	2,258	2,245	0	0	0	0	0	2,244	0	0	0	51	08/01/2035	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)
31297Q ZY 8	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		751	751	735	751	0	0	0	0	0	751	0	0	0	17	06/01/2035	1
31297T MS 9	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		16,151	16,151	16,264	16,153	0	(2)	0	(2)	0	16,151	0	0	0	370	09/01/2035	1
31297U 5X 4	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		318	318	323	318	0	0	0	0	0	318	0	0	0	7	10/01/2034	1
31297U PG 9	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		5,008	5,008	5,043	5,018	0	(9)	0	(9)	0	5,008	0	0	0	115	10/01/2035	1
31297V UG 1	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		2,257	2,257	2,229	2,257	0	1	0	1	0	2,257	0	0	0	50	11/01/2035	1
31298M DQ 7	FED HOME LOAN MTG CORP				05/01/2016.	MBS PAYDOWN		411	411	415	411	0	0	0	0	0	411	0	0	0	10	05/01/2031	1
31298R H4 1	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		503	503	508	504	0	(1)	0	(1)	0	503	0	0	0	11	07/01/2031	1
31298S PG 3	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		148	148	151	148	0	0	0	0	0	148	0	0	0	4	02/01/2029	1
31298W NG 6	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		65	65	65	65	0	(1)	0	(1)	0	65	0	0	0	2	11/01/2031	1
31298Y WM 9	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		1,137	1,137	1,148	1,137	0	0	0	0	0	1,137	0	0	0	26	12/01/2031	1
31335G LX 1	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		1,144	1,144	1,169	1,145	0	(1)	0	(1)	0	1,144	0	0	0	34	09/01/2025	1
31335G NJ 0	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		360	360	369	360	0	0	0	0	0	360	0	0	0	9	03/01/2026	1
31335H SA 2	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		35	35	36	35	0	0	0	0	0	35	0	0	0	1	01/01/2022	1
31335H X7 3	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		953	953	974	955	0	(2)	0	(2)	0	953	0	0	0	24	06/01/2023	1
313376 M9 9	FED HOME LOAN MTG CORP				06/01/2016.	MBS PAYDOWN		20,672	20,672	20,490	20,665	0	7	0	7	0	20,672	0	0	0	648	04/15/2026	1
313401 XK 2	FED HOME LOAN MTG CORP				06/01/2016.	VARIOUS		26	26	23	26	0	0	0	0	0	26	0	0	0	1	03/01/2017	1
313401 XQ 9	FED HOME LOAN MTG CORP				06/01/2016.	VARIOUS		26	26	23	25	0	0	0	0	0	26	0	0	0	1	04/01/2017	1
31340Y AE 9	FED HOME LOAN MTG CORP				06/15/2016.	VARIOUS		2,843	2,843	2,975	2,845	0	(1)	0	(1)	0	2,843	0	0	0	131	04/15/2019	1
31340Y BT 5	FED HOME LOAN MTG CORP				06/15/2016.	MBS PAYDOWN		12,263	12,263	11,284	12,237	0	27	0	27	0	12,263	0	0	0	465	06/15/2019	1
313443 PG 2	FED HOME LOAN MTG CORP				06/01/2016.	VARIOUS		164	164	148	161	0	2	0	2	0	164	0	0	0	6	05/01/2017	1
31344X AT 4	FED HOME LOAN MTG CORP				05/01/2016.	VARIOUS		5	5	5	5	0	0	0	0	0	5	0	0	0	0	04/01/2017	1
31358R 4X 8	FED NATIONAL MTG ASSN				06/01/2016.	MBS PAYDOWN		12,333	12,333	11,782	12,322	0	11	0	11	0	12,333	0	0	0	386	01/25/2023	1
31358T LW 7	FED NATIONAL MTG ASSN				06/01/2016.	MBS PAYDOWN		17,132	17,132	15,674	17,085	0	47	0	47	0	17,132	0	0	0	535	02/25/2023	1
31359G UM 6	FED NATIONAL MTG ASSN				06/01/2016.	MBS PAYDOWN		378,037	378,037	356,485	376,987	0	1,050	0	1,050	0	378,037	0	0	0	9,922	02/25/2024	1
313602 QB 3	FED NATIONAL MTG ASSN				06/01/2016.	MBS PAYDOWN		2,594	2,594	2,588	2,594	0	0	0	0	0	2,594	0	0	0	120	04/25/2019	1
313637 FB 1	FED NATIONAL MTG ASSN				06/01/2016.	MBS PAYDOWN		2,934	2,934	2,934	2,934	0	0	0	0	0	2,934	0	0	0	81	03/01/2028	1
313637 FH 8	FED NATIONAL MTG ASSN				06/01/2016.	MBS PAYDOWN		3,284	3,284	3,284	3,284	0	0	0	0	0	3,284	0	0	0	91	07/01/2028	1
313637 LM 0	FED NATIONAL MTG ASSN				06/01/2016.	MBS PAYDOWN		2,295	2,295	2,295	2,295	0	0	0	0	0	2,295	0	0	0	60	07/01/2029	1
31368H KA 0	FED NATIONAL MTG ASSN				06/01/2016.	MBS PAYDOWN		3,938	3,938	3,903	3,936	0	2	0	2	0	3,938	0	0	0	118	11/01/2027	1
31368H KP 7	FED NATIONAL MTG ASSN				06/01/2016.	MBS PAYDOWN		1,413	1,413	1,330	1,407	0	6	0	6	0	1,413	0	0	0	34	06/01/2029	1
31371E 6V 2	FED NATIONAL MTG ASSN				06/01/2016.	MBS PAYDOWN		379	379	385	379	0	0	0	0	0	379	0	0	0	13	06/01/2025	1
31371F FR 8	FED NATIONAL MTG ASSN				06/01/2016.	MBS PAYDOWN		492	492	501	493	0	0	0	0	0	492	0	0	0	16	02/01/2026	1
31371F J8 6	FED NATIONAL MTG ASSN				06/01/2016.	MBS PAYDOWN		170	170	160	170	0	0	0	0	0	170	0	0	0	4	05/01/2026	1
31371F KE 1	FED NATIONAL MTG ASSN				06/01/2016.	MBS PAYDOWN		1,206	1,206	1,226	1,208	0	(1)	0	(1)	0	1,206	0	0	0	40	05/01/2026	1
31371G 2R 0	FED NATIONAL MTG ASSN				06/01/2016.	MBS PAYDOWN		36	36	37	36	0	0	0	0	0	36	0	0	0	1	10/01/2028	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)
31371G BC 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		..81	81	80	81	0	0	0	0	0	81	0	0	0	2	10/01/2027....	1.....
31371G CX 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		21	21	21	21	0	0	0	0	0	21	0	0	0	1	11/01/2027....	1.....
31371G DB 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		69	69	70	69	0	0	0	0	0	69	0	0	0	2	11/01/2027....	1.....
31371G GT 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		..2,368	..2,368	..2,406	..2,368	0	(1)	0	(1)	0	..2,368	0	0	0	74	01/01/2028....	1.....
31371H DQ 8	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		..1,353	..1,353	..1,361	..1,354	0	(1)	0	(1)	0	..1,353	0	0	0	34	01/01/2029....	1.....
31371H GY 8	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		..3,936	..3,936	..4,007	..3,939	0	(2)	0	(2)	0	..3,936	0	0	0	103	02/01/2029....	1.....
31371H HQ 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		50	50	50	50	0	0	0	0	0	50	0	0	0	1	03/01/2029....	1.....
31371H JY 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		..1,283	..1,283	..1,295	..1,285	0	(1)	0	(1)	0	..1,283	0	0	0	27	04/01/2029....	1.....
31371H NM 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		44	44	41	44	0	0	0	0	0	44	0	0	0	1	06/01/2029....	1.....
31371H QW 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		253	253	257	253	0	0	0	0	0	253	0	0	0	6	07/01/2029....	1.....
31371H VJ 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		33	33	33	33	0	0	0	0	0	33	0	0	0	1	09/01/2029....	1.....
31371H X8 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		108	108	102	108	0	0	0	0	0	108	0	0	0	3	09/01/2029....	1.....
31371K 2Z 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		..5,302	..5,302	..5,396	..5,309	0	(7)	0	(7)	0	..5,302	0	0	0	121	03/01/2033....	1.....
31371K 3A 7	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		..19,755	..19,755	..19,970	..19,771	0	(16)	0	(16)	0	..19,755	0	0	0	440	04/01/2033....	1.....
31371K 4K 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		..2,169	..2,169	..2,208	..2,171	0	(3)	0	(3)	0	..2,169	0	0	0	51	05/01/2033....	1.....
31371K 4L 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		245	245	253	246	0	0	0	0	0	245	0	0	0	7	05/01/2033....	1.....
31371K 5Z 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		..5,915	..5,915	..6,021	..5,926	0	(11)	0	(11)	0	..5,915	0	0	0	134	06/01/2023....	1.....
31371K 6C 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		..63,140	..63,140	..64,284	..63,225	0	(85)	0	(85)	0	..63,140	0	0	0	1,400	06/01/2033....	1.....
31371K VF 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		..34,706	..34,706	..35,330	..34,759	0	(52)	0	(52)	0	..34,706	0	0	0	783	11/01/2032....	1.....
31371K WH 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		..4,103	..4,103	..4,074	..4,101	0	2	0	2	0	..4,103	0	0	0	92	12/01/2032....	1.....
31371K XS 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		..3,644	..3,644	..3,709	..3,652	0	(8)	0	(8)	0	..3,644	0	0	0	82	01/01/2023....	1.....
31371K ZA 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		..1,872	..1,872	..1,886	..1,873	0	(1)	0	(1)	0	..1,872	0	0	0	44	02/01/2033....	1.....
31371L A6 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		..4,468	..4,468	..4,485	..4,469	0	(1)	0	(1)	0	..4,468	0	0	0	107	08/01/2033....	1.....
31371L DH 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		809	809	816	809	0	0	0	0	0	809	0	0	0	19	10/01/2033....	1.....
31371L FY 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		..1,775	..1,775	..1,792	..1,776	0	(1)	0	(1)	0	..1,775	0	0	0	39	12/01/2033....	1.....
31371L HD 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		..1,505	..1,505	..1,519	..1,506	0	(1)	0	(1)	0	..1,505	0	0	0	35	01/01/2034....	1.....
31372B LU 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		69	69	70	69	0	0	0	0	0	69	0	0	0	2	01/01/2024....	1.....
31373Q GN 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		6	6	7	6	0	0	0	0	0	6	0	0	0	0	03/01/2025....	1.....
31373Q N3 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		25	25	26	25	0	0	0	0	0	25	0	0	0	1	04/01/2025....	1.....
31373T 3E 8	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		407	407	423	408	0	(1)	0	(1)	0	407	0	0	0	14	05/01/2025....	1.....
31373U ER 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		13	13	14	13	0	0	0	0	0	13	0	0	0	0	10/01/2025....	1.....
31373U JT 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		428	428	435	428	0	(1)	0	(1)	0	428	0	0	0	15	01/01/2026....	1.....
31373V K2 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		73	73	76	73	0	0	0	0	0	73	0	0	0	3	03/01/2025....	1.....
31373W 5K 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		34	34	35	35	0	(1)	0	(1)	0	34	0	0	0	1	02/01/2025....	1.....
31374B ZZ 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		121	121	126	121	0	0	0	0	0	121	0	0	0	4	06/01/2025....	1.....
31374E BM 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		118	118	123	118	0	0	0	0	0	118	0	0	0	4	05/01/2025....	1.....

SCHEDULE D - PART 4

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

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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)
31374F 6W 4	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		222	222	220	222	0	0	0	0	0	0	0	222	0	0	0	6	01/01/2027....	1.....	
31374G DK 0	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		52	52	52	52	0	0	0	0	0	0	0	52	0	0	0	2	03/01/2027....	1.....	
31374L GV 2	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		87	87	91	87	0	0	0	0	0	0	0	87	0	0	0	3	07/01/2025....	1.....	
31374T 2X 6	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		319	319	303	318	0	1	0	0	0	1	0	319	0	0	0	8	10/01/2029....	1.....	
31374T AK 5	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		1,723	1,723	1,751	1,724	0	(1)	0	0	(1)	0	0	1,723	0	0	0	39	06/01/2028....	1.....	
31374T DR 7	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		3,384	3,384	3,438	3,389	0	(5)	0	0	(5)	0	0	3,384	0	0	0	86	11/01/2028....	1.....	
31374T E3 9	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		67	67	69	68	0	0	0	0	0	0	0	67	0	0	0	2	11/01/2028....	1.....	
31374T HQ 5	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		390	390	396	391	0	0	0	0	0	0	0	390	0	0	0	11	12/01/2028....	1.....	
31374T NX 3	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		2,186	2,186	2,146	2,184	0	2	0	0	2	0	0	2,186	0	0	0	58	03/01/2029....	1.....	
31374T RM 3	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		4,160	4,160	3,909	4,140	0	20	0	0	20	0	0	4,160	0	0	0	100	05/01/2029....	1.....	
31374T RX 9	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		771	771	724	768	0	3	0	0	3	0	0	771	0	0	0	19	05/01/2029....	1.....	
31374T RZ 4	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		1,735	1,735	1,687	1,733	0	2	0	0	2	0	0	1,735	0	0	0	51	05/01/2029....	1.....	
31374T VN 6	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		28	28	28	28	0	0	0	0	0	0	0	28	0	0	0	1	07/01/2029....	1.....	
31375M XC 2	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		1,219	1,219	1,239	1,220	0	(1)	0	0	(1)	0	0	1,219	0	0	0	30	03/01/2026....	1.....	
31376E X5 4	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		12	12	12	12	0	0	0	0	0	0	0	12	0	0	0	0	09/01/2026....	1.....	
31376L GJ 7	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		138	138	136	138	0	0	0	0	0	0	0	138	0	0	0	4	01/01/2027....	1.....	
31376Q PQ 0	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		170	170	168	170	0	0	0	0	0	0	0	170	0	0	0	5	10/01/2026....	1.....	
31376T BB 2	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		3	3	3	3	0	0	0	0	0	0	0	3	0	0	0	0	01/01/2027....	1.....	
31376V QT 2	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		14	14	15	14	0	0	0	0	0	0	0	14	0	0	0	0	02/01/2027....	1.....	
31377C K9 3	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		40	40	37	39	0	0	0	0	0	0	0	40	0	0	0	1	01/01/2029....	1.....	
31377X LR 6	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		22	22	22	22	0	0	0	0	0	0	0	22	0	0	0	1	05/01/2027....	1.....	
31378A A3 0	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		84	84	86	85	0	0	0	0	0	0	0	84	0	0	0	3	10/01/2027....	1.....	
31378B 5Q 3	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		528	528	521	527	0	1	0	0	1	0	0	528	0	0	0	15	10/01/2027....	1.....	
31378B 5V 2	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		459	459	453	458	0	1	0	0	1	0	0	459	0	0	0	13	10/01/2027....	1.....	
31378C B7 6	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		427	427	421	427	0	0	0	0	0	0	0	427	0	0	0	12	10/01/2027....	1.....	
31378C B9 2	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		132	132	130	132	0	0	0	0	0	0	0	132	0	0	0	4	10/01/2027....	1.....	
31378D T8 3	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		48	48	47	48	0	0	0	0	0	0	0	48	0	0	0	1	10/01/2027....	1.....	
31378D X3 9	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		271	271	267	271	0	0	0	0	0	0	0	271	0	0	0	8	12/01/2027....	1.....	
31378D X6 2	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		186	186	183	186	0	0	0	0	0	0	0	186	0	0	0	5	12/01/2027....	1.....	
31378D XW 5	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		1,048	1,048	1,034	1,048	0	1	0	0	1	0	1	1,048	0	0	0	31	12/01/2027....	1.....	
31378E Z3 5	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		95	95	94	95	0	0	0	0	0	0	0	95	0	0	0	3	10/01/2027....	1.....	
31378F G2 5	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		40	40	40	40	0	0	0	0	0	0	0	40	0	0	0	1	08/01/2027....	1.....	
31378F XP 5	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		205	205	202	205	0	0	0	0	0	0	0	205	0	0	0	6	09/01/2027....	1.....	
31378H G5 4	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		33	33	33	33	0	0	0	0	0	0	0	33	0	0	0	1	09/01/2027....	1.....	
31378J AR 8	FED NATIONAL MTG ASSN.....	06/01/2016.	MBS PAYDOWN.....		13	13	13	13	0	0	0	0	0	0	0	13	0	0	0	0	09/01/2027....	1.....	

QE05.9

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)
31378J EZ 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		69	69	71	69	0	0	0	0	0	69	0	0	0	2	10/01/2027....	1.....
31378L CH 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		199	199	202	199	0	0	0	0	0	199	0	0	0	6	12/01/2027....	1.....
31378L CK 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		747	747	737	746	0	1	0	1	0	747	0	0	0	22	12/01/2027....	1.....
31378L CM 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,105	1,105	1,090	1,104	0	0	0	0	0	1,105	0	0	0	32	12/01/2027....	1.....
31378L CS 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		265	265	261	265	0	0	0	0	0	265	0	0	0	8	12/01/2027....	1.....
31378L JR 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		8	8	8	8	0	0	0	0	0	8	0	0	0	0	10/01/2027....	1.....
31378L M6 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		398	398	393	398	0	0	0	0	0	398	0	0	0	12	12/01/2027....	1.....
31378L ZR 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		207	207	204	207	0	0	0	0	0	207	0	0	0	6	12/01/2027....	1.....
31378N ET 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		252	252	249	252	0	0	0	0	0	252	0	0	0	7	12/01/2027....	1.....
31378P HR 7	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		543	543	552	544	0	0	0	0	0	543	0	0	0	17	11/01/2027....	1.....
31378P X3 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		117	117	119	117	0	0	0	0	0	117	0	0	0	4	11/01/2027....	1.....
31378P Z6 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		9	9	9	9	0	0	0	0	0	9	0	0	0	0	01/01/2028....	1.....
31378P ZQ 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		130	130	128	130	0	0	0	0	0	130	0	0	0	4	12/01/2027....	1.....
31378Q GX 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		569	569	561	569	0	0	0	0	0	569	0	0	0	17	12/01/2027....	1.....
31378Q LQ 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		742	742	731	741	0	0	0	0	0	742	0	0	0	22	12/01/2027....	1.....
31378Q LU 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,300	1,300	1,282	1,299	0	0	0	0	0	1,300	0	0	0	38	12/01/2027....	1.....
31378R KF 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		391	391	397	391	0	0	0	0	0	391	0	0	0	12	12/01/2027....	1.....
31379C WJ 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		46	46	47	46	0	0	0	0	0	46	0	0	0	1	03/01/2028....	1.....
31379D F9 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		54	54	53	54	0	0	0	0	0	54	0	0	0	2	08/01/2027....	1.....
31379L VX 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		17	17	16	17	0	0	0	0	0	17	0	0	0	0	04/01/2028....	1.....
31379N X5 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		49	49	46	49	0	0	0	0	0	49	0	0	0	1	04/01/2028....	1.....
3137AQ WY 0	FED HOME LOAN MTG CORP.....				06/15/2016.	MBS PAYDOWN.....		1,059,252	1,059,252	1,061,072	1,059,338	0	(86)	0	(86)	0	1,059,252	0	0	0	3,483	06/15/2032....	1.....
3137AR UB 0	FED HOME LOAN MTG CORP.....				06/15/2016.	MBS PAYDOWN.....		704,444	704,444	704,444	704,444	0	0	0	0	0	704,444	0	0	0	2,526	04/15/2037....	1.....
3137AS RV 8	FED HOME LOAN MTG CORP.....				06/15/2016.	MBS PAYDOWN.....		1,284,601	1,284,601	1,284,601	1,284,601	0	0	0	0	0	1,284,601	0	0	0	4,911	08/15/2042....	1.....
31380C PJ 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		514	514	522	514	0	0	0	0	0	514	0	0	0	13	08/01/2028....	1.....
31380H H7 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		141	141	136	141	0	0	0	0	0	141	0	0	0	4	09/01/2028....	1.....
31380H Q8 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		301	301	296	300	0	0	0	0	0	301	0	0	0	9	11/01/2028....	1.....
31380L F2 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		16	16	15	16	0	0	0	0	0	16	0	0	0	0	11/01/2028....	1.....
31380Q VP 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		331	331	331	331	0	0	0	0	0	331	0	0	0	10	11/01/2029....	1.....
31380R J2 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		94	94	91	94	0	0	0	0	0	94	0	0	0	2	02/01/2029....	1.....
31380R P6 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		281	281	285	281	0	0	0	0	0	281	0	0	0	7	12/01/2028....	1.....
31380U 5W 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		135	135	127	135	0	0	0	0	0	135	0	0	0	3	11/01/2028....	1.....
31380U DD 7	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		37	37	36	37	0	0	0	0	0	37	0	0	0	1	11/01/2028....	1.....
31380U MK 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		199	199	187	198	0	0	0	0	0	199	0	0	0	5	12/01/2028....	1.....
31380W QH 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,939	1,939	1,822	1,933	0	6	0	6	0	1,939	0	0	0	39	01/01/2029....	1.....

QE05.10

SCHEDULE D - PART 4

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

QE05.11

1	2			3	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)
31380X X6 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		202	202	190	202	0	0	0	0	0	202	0	0	0	5	12/01/2028...	1.....
31380Y B6 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		73	73	69	73	0	0	0	0	0	73	0	0	0	2	12/01/2028...	1.....
31380Y E5 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		88	88	83	86	0	1	0	1	0	88	0	0	0	2	12/01/2028...	1.....
31380Y E6 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		3,504	3,504	3,292	3,499	0	5	0	5	0	3,504	0	0	0	87	12/01/2028...	1.....
31380Y Q8 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		75	75	71	75	0	0	0	0	0	75	0	0	0	2	11/01/2028...	1.....
31381A EC 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		89	89	83	88	0	1	0	1	0	89	0	0	0	2	12/01/2028...	1.....
31381A VU 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		328	328	308	327	0	0	0	0	0	328	0	0	0	8	10/01/2028...	1.....
31381B 2H 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,180	1,180	1,199	1,180	0	(1)	0	(1)	0	1,180	0	0	0	34	12/01/2028...	1.....
31381B CU 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		124	124	116	124	0	0	0	0	0	124	0	0	0	3	12/01/2028...	1.....
31381F XR 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		7	7	7	7	0	0	0	0	0	7	0	0	0	0	05/01/2029...	1.....
31382D J8 8	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		64	64	61	63	0	0	0	0	0	64	0	0	0	2	01/01/2029...	1.....
31382D WC 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		57	57	58	57	0	0	0	0	0	57	0	0	0	2	08/01/2029...	1.....
31382D WF 7	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		48	48	48	48	0	0	0	0	0	48	0	0	0	2	08/01/2029...	1.....
31382G P8 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		35	35	33	34	0	0	0	0	0	35	0	0	0	1	02/01/2029...	1.....
31382K 2M 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		153	153	155	153	0	0	0	0	0	153	0	0	0	5	10/01/2029...	1.....
31382K V7 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		100	100	94	96	0	4	0	4	0	100	0	0	0	3	06/01/2029...	1.....
31382L UJ 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		697	697	655	697	0	1	0	1	0	697	0	0	0	17	02/01/2029...	1.....
31382M DH 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,376	1,376	1,332	1,375	0	1	0	1	0	1,376	0	0	0	43	02/01/2029...	1.....
31382N 3M 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		18	18	18	18	0	0	0	0	0	18	0	0	0	0	04/01/2029...	1.....
31382N 4Z 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		134,171	134,171	126,079	133,983	0	189	0	189	0	134,171	0	0	0	3,351	02/01/2029...	1.....
31382P QB 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/01/2029...	1.....
31382Q B9 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		22	22	21	22	0	0	0	0	0	22	0	0	0	1	04/01/2029...	1.....
31382R 3L 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		781	781	789	781	0	0	0	0	0	781	0	0	0	24	08/01/2029...	1.....
31382R D6 7	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		114	114	107	114	0	0	0	0	0	114	0	0	0	3	06/01/2029...	1.....
31382S 3J 8	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		45	45	42	45	0	0	0	0	0	45	0	0	0	1	03/01/2029...	1.....
31382S E7 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		2,683	2,683	2,597	2,679	0	3	0	3	0	2,683	0	0	0	84	03/01/2029...	1.....
31382T 4K 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		29	29	27	29	0	0	0	0	0	29	0	0	0	1	04/01/2029...	1.....
31382U 4U 7	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		3	3	3	3	0	0	0	0	0	3	0	0	0	0	04/01/2029...	1.....
31382V A2 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,220	1,220	1,144	1,217	0	3	0	3	0	1,220	0	0	0	31	04/01/2029...	1.....
31382Y R8 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		198	198	199	198	0	0	0	0	0	198	0	0	0	5	05/01/2029...	1.....
31383A G3 7	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		244	244	246	244	0	0	0	0	0	244	0	0	0	9	08/01/2029...	1.....
31383A R6 8	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		13	13	13	13	0	0	0	0	0	13	0	0	0	0	05/01/2029...	1.....
31383A XW 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		173	173	167	172	0	0	0	0	0	173	0	0	0	5	06/01/2029...	1.....
31383C U9 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		163	163	165	163	0	0	0	0	0	163	0	0	0	5	08/01/2029...	1.....
31383C VQ 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		411	411	415	411	0	0	0	0	0	411	0	0	0	13	08/01/2029...	1.....
31383D MJ 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,139	1,139	1,150	1,139	0	0	0	0	0	1,139	0	0	0	36	09/01/2029...	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 Desig- nation or Market Indicator (a)
31383E	3F	6	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		42	42	40	42	0	0	0	0	0	42	0	0	0	1	06/01/2029.....	1.....
31383E	LE	9	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		119	119	119	119	0	0	0	0	0	119	0	0	0	4	07/01/2029.....	1.....
31383E	RR	4	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		2	2	2	2	0	0	0	0	0	2	0	0	0	0	08/01/2029.....	1.....
31383F	NP	9	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		455	455	426	454	0	0	0	0	0	455	0	0	0	11	07/01/2029.....	1.....
31383F	RY	6	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		71	71	72	71	0	0	0	0	0	71	0	0	0	2	09/01/2029.....	1.....
31383J	EG	1	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		343	343	345	343	0	0	0	0	0	343	0	0	0	11	08/01/2029.....	1.....
31383J	N2	2	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		48	48	48	48	0	0	0	0	0	48	0	0	0	2	09/01/2029.....	1.....
31383K	SR	9	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		247	247	249	247	0	0	0	0	0	247	0	0	0	8	07/01/2029.....	1.....
31383K	ZG	5	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		1,262	1,262	1,274	1,262	0	0	0	0	0	1,262	0	0	0	39	07/01/2029.....	1.....
31383L	H3	2	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		271	271	273	271	0	0	0	0	0	271	0	0	0	9	09/01/2029.....	1.....
31383L	NA	9	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		118	118	111	117	0	0	0	0	0	118	0	0	0	3	07/01/2029.....	1.....
31383L	U9	4	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		251	251	253	251	0	0	0	0	0	251	0	0	0	8	07/01/2029.....	1.....
31383M	HQ	9	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		17	17	17	17	0	0	0	0	0	17	0	0	0	1	08/01/2029.....	1.....
31383M	JB	0	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		70	70	71	70	0	0	0	0	0	70	0	0	0	2	09/01/2029.....	1.....
31383M	VU	4	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		285	285	288	285	0	0	0	0	0	285	0	0	0	9	07/01/2029.....	1.....
31383Q	DV	3	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		199	199	201	199	0	0	0	0	0	199	0	0	0	6	08/01/2029.....	1.....
31383Q	HX	5	FED NATIONAL MTG ASSN.....	.	05/01/2016.	MBS PAYDOWN.....		159	159	149	150	0	9	0	9	0	159	0	0	0	4	08/01/2029.....	1.....
31383Q	YV	0	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		91	91	92	91	0	0	0	0	0	91	0	0	0	3	09/01/2029.....	1.....
31383R	3A	8	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		52	52	52	52	0	0	0	0	0	52	0	0	0	2	08/01/2029.....	1.....
31383R	5Q	1	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		1	1	1	1	0	0	0	0	0	1	0	0	0	0	08/01/2029.....	1.....
31383R	FC	1	FED NATIONAL MTG ASSN.....	.	04/01/2016.	MBS PAYDOWN.....		8,352	8,352	8,351	8,352	0	0	0	0	0	8,352	0	0	0	209	08/01/2029.....	1.....
31383R	LH	3	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		314	314	297	314	0	0	0	0	0	314	0	0	0	9	08/01/2029.....	1.....
31383R	X9	8	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		162	162	164	162	0	0	0	0	0	162	0	0	0	5	08/01/2029.....	1.....
31383S	D6	4	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		4	4	4	4	0	0	0	0	0	4	0	0	0	0	08/01/2029.....	1.....
31383S	FX	3	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		437	437	441	437	0	0	0	0	0	437	0	0	0	14	09/01/2029.....	1.....
31383S	WW	6	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		168	168	170	168	0	0	0	0	0	168	0	0	0	6	10/01/2029.....	1.....
31383U	VQ	5	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		29	29	30	29	0	0	0	0	0	29	0	0	0	1	09/01/2029.....	1.....
31384A	SD	1	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		198	198	201	198	0	0	0	0	0	198	0	0	0	7	10/01/2029.....	1.....
31384A	XM	5	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		277	277	282	277	0	0	0	0	0	277	0	0	0	9	10/01/2029.....	1.....
31384D	5G	3	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		257	257	257	257	0	0	0	0	0	257	0	0	0	8	12/01/2029.....	1.....
31384D	7J	5	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		655	655	655	655	0	0	0	0	0	655	0	0	0	21	12/01/2029.....	1.....
31384D	U5	9	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		968	968	968	968	0	0	0	0	0	968	0	0	0	30	11/01/2029.....	1.....
31384E	AB	6	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		46	46	46	46	0	0	0	0	0	46	0	0	0	1	12/01/2029.....	1.....
31384F	RQ	2	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		81	81	81	81	0	0	0	0	0	81	0	0	0	3	11/01/2029.....	1.....
31384G	RS	6	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		11	11	11	11	0	0	0	0	0	11	0	0	0	0	11/01/2029.....	1.....

QE05.12

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)
31384V 3F 7	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		166	166	168	166	0	0	0	0	0	166	0	0	0	4	06/01/2030	1
31384V M9 0	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		1,559	1,559	1,584	1,561	0	(2)	0	(2)	0	1,559	0	0	0	40	10/01/2029	1
31384V RR 5	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		71	71	72	71	0	0	0	0	0	71	0	0	0	2	10/01/2029	1
31384W K2 5	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		431	431	445	432	0	(1)	0	(1)	0	431	0	0	0	11	05/01/2031	1
31384W KY 5	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		387	387	400	388	0	(1)	0	(1)	0	387	0	0	0	10	05/01/2031	1
31385H 3P 5	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		729	729	742	730	0	(1)	0	(1)	0	729	0	0	0	15	12/01/2031	1
31385H 5A 6	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		80	80	80	80	0	0	0	0	0	80	0	0	0	2	01/01/2032	1
31385H QN 5	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		72	72	73	72	0	0	0	0	0	72	0	0	0	2	12/01/2029	1
31385W 4P 1	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		2,403	2,403	2,421	2,404	0	(1)	0	(1)	0	2,403	0	0	0	55	04/01/2033	1
31385X EC 7	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		31,258	31,258	31,038	31,241	0	17	0	17	0	31,258	0	0	0	722	06/01/2033	1
31385X F8 5	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		1,561	1,561	1,550	1,560	0	1	0	1	0	1,561	0	0	0	36	07/01/2033	1
31385X F9 3	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		6,764	6,764	6,815	6,768	0	(4)	0	(4)	0	6,764	0	0	0	154	07/01/2033	1
31385X JW 8	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		5,089	5,089	5,053	5,086	0	3	0	3	0	5,089	0	0	0	117	07/01/2033	1
31385X NR 4	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		40,741	40,741	41,120	40,771	0	(30)	0	(30)	0	40,741	0	0	0	932	10/01/2033	1
31386E K3 1	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		284	284	286	285	0	0	0	0	0	284	0	0	0	7	05/01/2031	1
31386W QR 2	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	03/01/2031	1
31386Y LA 0	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		369	369	375	370	0	(1)	0	(1)	0	369	0	0	0	10	04/01/2021	1
31387C XP 1	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		22	22	22	22	0	0	0	0	0	22	0	0	0	1	05/01/2031	1
31387E E8 6	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		238	238	240	238	0	0	0	0	0	238	0	0	0	6	07/01/2031	1
31387E ME 4	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		1,108	1,108	1,125	1,108	0	0	0	0	0	1,108	0	0	0	33	07/01/2031	1
31387H ZR 4	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		24	24	25	24	0	0	0	0	0	24	0	0	0	1	06/01/2031	1
31387S 2U 9	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		614	614	618	614	0	0	0	0	0	614	0	0	0	15	07/01/2031	1
31387X VK 8	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		257	257	257	257	0	0	0	0	0	257	0	0	0	7	09/01/2031	1
31388F NW 9	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		210	210	217	210	0	0	0	0	0	210	0	0	0	6	07/01/2031	1
31388W XC 5	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		1,285	1,285	1,295	1,285	0	0	0	0	0	1,285	0	0	0	30	01/01/2032	1
31389C UJ 6	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		582	582	581	582	0	0	0	0	0	582	0	0	0	17	02/01/2032	1
31389D S9 9	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		851	851	878	852	0	(1)	0	(1)	0	851	0	0	0	21	09/01/2031	1
31389K 4J 7	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		1,357	1,357	1,357	1,357	0	0	0	0	0	1,357	0	0	0	43	02/01/2032	1
31389K K2 6	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		223	223	223	223	0	0	0	0	0	223	0	0	0	6	02/01/2032	1
31389K MA 6	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		213	213	217	214	0	0	0	0	0	213	0	0	0	5	02/01/2032	1
31389M CR 6	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	02/01/2032	1
31389P AV 2	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		90	90	90	90	0	0	0	0	0	90	0	0	0	3	03/01/2032	1
31389P P4 6	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		146	146	149	146	0	0	0	0	0	146	0	0	0	4	03/01/2032	1
31389S 6E 9	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		70	70	70	70	0	0	0	0	0	70	0	0	0	2	03/01/2032	1
31389S U7 7	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		119	119	119	119	0	0	0	0	0	119	0	0	0	3	03/01/2032	1

QE05.13

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)
31389T CJ 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		548	548	557	548	0	0	0	0	0	548	0	0	0	14	04/01/2032....	1.....
31389V KJ 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		34	34	35	34	0	0	0	0	0	34	0	0	0	1	05/01/2032....	1.....
3138A7 FR 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,704,102	1,704,102	1,677,808	1,697,894	0	6,208	0	6,208	0	1,704,102	0	0	0	28,801	02/01/2041....	1.....
31390A B9 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		324	324	324	324	0	0	0	0	0	324	0	0	0	9	04/01/2032....	1.....
31390D NW 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		434	434	434	434	0	0	0	0	0	434	0	0	0	12	04/01/2032....	1.....
31390F CU 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		300	300	300	300	0	0	0	0	0	300	0	0	0	9	05/01/2032....	1.....
31390M RE 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		7,517	7,517	6,940	7,394	0	123	0	123	0	7,517	0	0	0	141	07/01/2033....	1.....
31390U 4D 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		9	9	10	9	0	0	0	0	0	9	0	0	0	0	12/01/2032....	1.....
31390X QX 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		717	717	722	717	0	0	0	0	0	717	0	0	0	16	11/01/2032....	1.....
31390Y 6L 7	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		366	366	372	366	0	0	0	0	0	366	0	0	0	8	10/01/2032....	1.....
31391B WD 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,115	1,115	1,135	1,117	0	(2)	0	(2)	0	1,115	0	0	0	26	01/01/2033....	1.....
31391C U8 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		986	986	1,004	990	0	(4)	0	(4)	0	986	0	0	0	23	02/01/2033....	1.....
31391D L7 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		704	704	716	704	0	0	0	0	0	704	0	0	0	13	10/01/2032....	1.....
31391E 2Y 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		27,756	27,756	25,627	27,695	0	61	0	61	0	27,756	0	0	0	440	07/01/2033....	1.....
31391E 4F 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,343	1,343	1,356	1,344	0	0	0	0	0	1,343	0	0	0	31	12/01/2033....	1.....
31391F W6 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		954	954	962	955	0	0	0	0	0	954	0	0	0	22	11/01/2032....	1.....
31391G F5 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		7,361	7,361	7,494	7,363	0	(2)	0	(2)	0	7,361	0	0	0	168	11/01/2032....	1.....
31391G JT 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,720	1,720	1,751	1,721	0	0	0	0	0	1,720	0	0	0	39	11/01/2032....	1.....
31391H 5W 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		119	119	121	119	0	0	0	0	0	119	0	0	0	3	04/01/2033....	1.....
31391H BJ 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		38,400	38,400	39,090	38,450	0	(50)	0	(50)	0	38,400	0	0	0	807	11/01/2032....	1.....
31391H YN 8	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		4,438	4,438	4,517	4,440	0	(2)	0	(2)	0	4,438	0	0	0	97	02/01/2033....	1.....
31391K YL 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		39,544	39,544	40,069	39,578	0	(35)	0	(35)	0	39,544	0	0	0	763	12/01/2017....	1.....
31391L KC 8	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		362	362	369	363	0	0	0	0	0	362	0	0	0	8	02/01/2033....	1.....
31391N U7 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		89	89	90	89	0	0	0	0	0	89	0	0	0	2	12/01/2032....	1.....
31391N UD 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		9	9	9	9	0	0	0	0	0	9	0	0	0	0	12/01/2032....	1.....
31391P 4B 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		734	734	741	734	0	0	0	0	0	734	0	0	0	17	03/01/2033....	1.....
31391P EJ 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		3,649	3,649	3,715	3,650	0	(1)	0	(1)	0	3,649	0	0	0	84	11/01/2032....	1.....
31391P TV 8	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		41,556	41,556	42,280	41,601	0	(45)	0	(45)	0	41,556	0	0	0	936	01/01/2018....	1.....
31391T TR 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,641	1,641	1,670	1,644	0	(3)	0	(3)	0	1,641	0	0	0	37	12/01/2032....	1.....
31391T X6 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		630	630	636	630	0	0	0	0	0	630	0	0	0	14	11/01/2032....	1.....
31391U 5R 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		7,575	7,575	7,710	7,578	0	(3)	0	(3)	0	7,575	0	0	0	173	03/01/2033....	1.....
31391U 7A 7	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		568	568	564	568	0	0	0	0	0	568	0	0	0	13	08/01/2033....	1.....
31391U SP 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		704	704	717	704	0	0	0	0	0	704	0	0	0	16	01/01/2033....	1.....
31391U XK 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,814	1,814	1,843	1,816	0	(2)	0	(2)	0	1,814	0	0	0	49	12/01/2032....	1.....
31391V 2E 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		8,867	8,867	9,025	8,870	0	(3)	0	(3)	0	8,867	0	0	0	168	01/01/2033....	1.....

QE05.14

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)
31391V 2T 9	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		496	496	505	497	0	(1)	0	(1)	0	496	0	0	0	11	02/01/2033	1
31391W 4L 2	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		16	16	16	16	0	0	0	0	0	16	0	0	0	0	03/01/2033	1
31391W DD 0	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		4,363	4,363	4,440	4,366	0	(3)	0	(3)	0	4,363	0	0	0	113	12/01/2032	1
31391X FG 9	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	09/01/2032	1
31391Y 2A 4	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		29,212	29,212	29,721	29,249	0	(37)	0	(37)	0	29,212	0	0	0	711	01/01/2018	1
31400A B6 4	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		1,134	1,134	1,154	1,134	0	0	0	0	0	1,134	0	0	0	31	12/01/2032	1
31400B KK 1	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		168	168	171	168	0	0	0	0	0	168	0	0	0	4	02/01/2033	1
31400C EG 5	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		3,396	3,396	3,456	3,397	0	(1)	0	(1)	0	3,396	0	0	0	89	02/01/2033	1
31400C YT 5	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		980	980	998	983	0	(3)	0	(3)	0	980	0	0	0	23	02/01/2033	1
31400D LK 6	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		389	389	401	390	0	(2)	0	(2)	0	389	0	0	0	11	03/01/2033	1
31400E FX 3	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		27,447	27,447	28,204	27,509	0	(62)	0	(62)	0	27,447	0	0	0	570	02/01/2018	1
31400E LG 3	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		12,640	12,640	12,865	12,645	0	(5)	0	(5)	0	12,640	0	0	0	290	02/01/2033	1
31400E TG 5	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		2,156	2,156	2,195	2,156	0	(1)	0	(1)	0	2,156	0	0	0	49	11/01/2032	1
31400E XK 1	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		2,084	2,084	2,121	2,086	0	(2)	0	(2)	0	2,084	0	0	0	50	02/01/2033	1
31400F X7 7	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		179	179	182	179	0	0	0	0	0	179	0	0	0	4	03/01/2033	1
31400F XD 4	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		452	452	460	453	0	(1)	0	(1)	0	452	0	0	0	10	02/01/2033	1
31400G PB 5	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		502	502	511	504	0	(1)	0	(1)	0	502	0	0	0	12	03/01/2033	1
31400H CY 7	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		376	376	383	377	0	0	0	0	0	376	0	0	0	9	03/01/2033	1
31400H J5 3	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		2,145	2,145	2,183	2,146	0	(2)	0	(2)	0	2,145	0	0	0	43	03/01/2033	1
31400H YH 0	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		17,923	17,923	18,242	17,986	0	(63)	0	(63)	0	17,923	0	0	0	411	02/01/2033	1
31400J 4D 8	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		15,854	15,854	16,019	15,859	0	(5)	0	(5)	0	15,854	0	0	0	387	02/01/2033	1
31400J B2 4	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		329	329	331	330	0	(1)	0	(1)	0	329	0	0	0	8	03/01/2033	1
31400K 3Y 0	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		486	486	483	486	0	0	0	0	0	486	0	0	0	11	04/01/2033	1
31400L BT 0	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		27	27	28	27	0	0	0	0	0	27	0	0	0	1	06/01/2033	1
31400M 3Q 3	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		238	238	243	239	0	0	0	0	0	238	0	0	0	5	02/01/2033	1
31400M 3Y 6	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		4,728	4,728	4,772	4,732	0	(4)	0	(4)	0	4,728	0	0	0	90	02/01/2033	1
31400P ZY 4	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		177	177	180	178	0	0	0	0	0	177	0	0	0	4	03/01/2033	1
31400Q TN 3	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		50,427	50,427	51,333	50,523	0	(96)	0	(96)	0	50,427	0	0	0	1,135	04/01/2033	1
31400R H8 7	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		86	86	86	86	0	0	0	0	0	86	0	0	0	2	04/01/2033	1
31400R H9 5	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		20,389	20,389	20,245	20,377	0	12	0	12	0	20,389	0	0	0	526	03/01/2033	1
31400R TE 1	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		37	37	38	37	0	0	0	0	0	37	0	0	0	1	05/01/2033	1
31400S SC 4	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		158	158	161	159	0	0	0	0	0	158	0	0	0	4	03/01/2033	1
31400T 2L 0	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		14	14	14	14	0	0	0	0	0	14	0	0	0	0	04/01/2033	1
31400T W3 7	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		7,310	7,310	7,442	7,321	0	(11)	0	(11)	0	7,310	0	0	0	159	05/01/2033	1
31400U 6E 9	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		654	654	665	654	0	0	0	0	0	654	0	0	0	15	05/01/2033	1
31400U SV 7	FED NATIONAL MTG ASSN				06/01/2016	MBS PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	03/01/2033	1

QE05.15

SCHEDULE D - PART 4

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

QE05.16

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)
31400W	LV	0	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		3,753	3,753	3,792	3,757	0	(5)	0	(5)	0	3,753	0	0	0	70	07/01/2033...	1
31400Y	CX	2	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		148	148	149	148	0	0	0	0	0	148	0	0	0	3	04/01/2033...	1
31401A	B3	0	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		23	23	23	23	0	0	0	0	0	23	0	0	0	1	04/01/2033...	1
31401A	KM	8	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		702	702	709	702	0	0	0	0	0	702	0	0	0	17	05/01/2033...	1
31401A	SL	2	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		2,956	2,956	3,009	2,957	0	(1)	0	(1)	0	2,956	0	0	0	66	06/01/2033...	1
31401A	T9	8	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		19,228	19,228	19,835	19,278	0	(50)	0	(50)	0	19,228	0	0	0	412	07/01/2018...	1
31401B	7G	4	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		2,248	2,248	2,288	2,255	0	(7)	0	(7)	0	2,248	0	0	0	51	05/01/2033...	1
31401B	YY	5	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		1,017	1,017	1,035	1,018	0	(1)	0	(1)	0	1,017	0	0	0	26	02/01/2033...	1
31401C	ZL	0	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		3,763	3,763	3,831	3,769	0	(7)	0	(7)	0	3,763	0	0	0	87	05/01/2033...	1
31401D	AN	1	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		270	270	272	273	0	(3)	0	(3)	0	270	0	0	0	6	08/01/2033...	1
31401D	R5	2	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		42	42	42	42	0	0	0	0	0	42	0	0	0	1	06/01/2033...	1
31401D	R7	8	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		499	499	508	499	0	0	0	0	0	499	0	0	0	11	06/01/2033...	1
31401D	RR	4	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		56	56	57	56	0	0	0	0	0	56	0	0	0	1	06/01/2033...	1
31401E	AH	2	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		1,979	1,979	2,015	1,982	0	(3)	0	(3)	0	1,979	0	0	0	45	05/01/2033...	1
31401E	W3	9	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		7,804	7,804	7,945	7,824	0	(20)	0	(20)	0	7,804	0	0	0	159	05/01/2033...	1
31401H	3B	6	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		1,752	1,752	1,618	1,738	0	14	0	14	0	1,752	0	0	0	33	07/01/2033...	1
31401H	CX	8	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		774	774	788	777	0	(3)	0	(3)	0	774	0	0	0	18	04/01/2033...	1
31401J	2Y	3	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		49,925	49,925	50,659	49,983	0	(58)	0	(58)	0	49,925	0	0	0	1,345	05/01/2033...	1
31401J	DF	2	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		253	253	251	252	0	1	0	1	0	253	0	0	0	6	07/01/2033...	1
31401J	K4	9	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		223	223	224	223	0	0	0	0	0	223	0	0	0	5	05/01/2033...	1
31401J	KH	0	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		12	12	12	12	0	0	0	0	0	12	0	0	0	0	04/01/2033...	1
31401J	RV	2	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		15,368	15,368	15,483	15,371	0	(3)	0	(3)	0	15,368	0	0	0	352	06/01/2028...	1
31401K	2C	8	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		98,379	98,379	99,824	98,415	0	(36)	0	(36)	0	98,379	0	0	0	1,848	06/01/2033...	1
31401L	B9	3	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		22,804	22,804	21,054	22,757	0	47	0	47	0	22,804	0	0	0	423	08/01/2033...	1
31401L	Q4	8	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		7,524	7,524	7,659	7,537	0	(13)	0	(13)	0	7,524	0	0	0	193	06/01/2033...	1
31401L	RT	2	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		7,687	7,687	7,097	7,670	0	17	0	17	0	7,687	0	0	0	144	08/01/2033...	1
31401L	Y5	6	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		392	392	390	392	0	0	0	0	0	392	0	0	0	9	07/01/2033...	1
31401M	AA	9	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		212	212	213	212	0	0	0	0	0	212	0	0	0	5	09/01/2033...	1
31401N	2B	4	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		91	91	93	91	0	0	0	0	0	91	0	0	0	2	07/01/2033...	1
31401N	3Z	0	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		15,812	15,812	14,599	15,791	0	21	0	21	0	15,812	0	0	0	296	08/01/2033...	1
31401N	ZU	6	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		178	178	179	178	0	0	0	0	0	178	0	0	0	4	06/01/2033...	1
31401W	A5	8	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		26,638	26,638	26,450	26,635	0	3	0	3	0	26,638	0	0	0	490	07/01/2033...	1
31401W	BW	8	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		300	300	303	300	0	0	0	0	0	300	0	0	0	7	07/01/2033...	1
31401W	EU	9	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		314	314	317	314	0	0	0	0	0	314	0	0	0	7	07/01/2033...	1
31401X	4B	0	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		1,317	1,317	1,308	1,317	0	0	0	0	0	1,317	0	0	0	30	04/01/2033...	1

SCHEDULE D - PART 4

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

QE05.17

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)
31401X YB 7	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		677	677	682	677	0	0	0	0	0	677	0	0	0	16	04/01/2033....	1.....
31401Y HC 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		51,305	51,305	47,369	51,213	0	93	0	93	0	51,305	0	0	0	779	07/01/2033....	1.....
31401Y KE 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		6,404	6,404	5,913	6,390	0	14	0	14	0	6,404	0	0	0	120	07/01/2033....	1.....
31401Y NC 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,690	1,690	1,678	1,689	0	0	0	0	0	1,690	0	0	0	31	08/01/2033....	1.....
31402A 7K 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		38,890	38,890	35,906	38,799	0	91	0	91	0	38,890	0	0	0	862	08/01/2033....	1.....
31402B FL 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,358	1,358	1,348	1,357	0	0	0	0	0	1,358	0	0	0	35	07/01/2033....	1.....
31402B FM 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		364	364	367	364	0	0	0	0	0	364	0	0	0	8	07/01/2033....	1.....
31402B FP 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		3,370	3,370	3,347	3,370	0	0	0	0	0	3,370	0	0	0	77	07/01/2033....	1.....
31402B FW 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		153	153	152	153	0	0	0	0	0	153	0	0	0	3	06/01/2033....	1.....
31402B JB 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		221	221	223	221	0	0	0	0	0	221	0	0	0	5	09/01/2033....	1.....
31402B VQ 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		706	706	711	707	0	(1)	0	(1)	0	706	0	0	0	16	08/01/2033....	1.....
31402C F4 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		30,088	30,088	27,780	29,770	0	318	0	318	0	30,088	0	0	0	564	06/01/2033....	1.....
31402C PL 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		83,304	83,304	78,800	82,973	0	331	0	331	0	83,304	0	0	0	1,755	11/01/2033....	1.....
31402D BP 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		71,935	71,935	68,321	71,514	0	421	0	421	0	71,935	0	0	0	1,350	06/01/2019....	1.....
31402D TC 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		33	33	33	33	0	0	0	0	0	33	0	0	0	1	08/01/2033....	1.....
31402D U7 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		287	287	285	287	0	0	0	0	0	287	0	0	0	7	07/01/2033....	1.....
31402E 3T 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		4,214	4,214	4,257	4,214	0	(1)	0	(1)	0	4,214	0	0	0	97	06/01/2033....	1.....
31402E R2 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		101,659	101,659	93,860	101,469	0	190	0	190	0	101,659	0	0	0	1,549	07/01/2033....	1.....
31402E SJ 8	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		141,246	141,246	143,320	141,346	0	(100)	0	(100)	0	141,246	0	0	0	3,601	08/01/2033....	1.....
31402E TH 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		9,773	9,773	9,023	9,755	0	18	0	18	0	9,773	0	0	0	216	08/01/2033....	1.....
31402E TV 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		8,907	8,907	9,038	8,910	0	(3)	0	(3)	0	8,907	0	0	0	204	08/01/2033....	1.....
31402G ND 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		29,908	29,908	29,697	29,903	0	4	0	4	0	29,908	0	0	0	684	07/01/2033....	1.....
31402H 6X 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		71,070	71,070	65,618	70,909	0	161	0	161	0	71,070	0	0	0	1,101	08/01/2033....	1.....
31402H 7E 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		4,856	4,856	4,927	4,868	0	(13)	0	(13)	0	4,856	0	0	0	109	08/01/2033....	1.....
31402H GM 7	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		110	110	109	110	0	0	0	0	0	110	0	0	0	3	07/01/2033....	1.....
31402J ND 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		176	176	175	176	0	0	0	0	0	176	0	0	0	4	08/01/2033....	1.....
31402J R3 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		15,897	15,897	14,677	15,780	0	117	0	117	0	15,897	0	0	0	245	08/01/2033....	1.....
31402K 4U 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		350	350	353	350	0	0	0	0	0	350	0	0	0	8	09/01/2033....	1.....
31402K D8 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		30	30	29	30	0	0	0	0	0	30	0	0	0	1	07/01/2033....	1.....
31402K GH 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		395	395	393	395	0	0	0	0	0	395	0	0	0	9	08/01/2033....	1.....
31402K TP 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,073	1,073	991	1,071	0	2	0	2	0	1,073	0	0	0	20	08/01/2033....	1.....
31402K WX 8	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		571	571	577	575	0	(4)	0	(4)	0	571	0	0	0	13	08/01/2033....	1.....
31402K XA 7	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		82,368	82,368	83,224	82,385	0	(17)	0	(17)	0	82,368	0	0	0	2,214	08/01/2033....	1.....
31402L DD 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,922	1,922	1,936	1,928	0	(6)	0	(6)	0	1,922	0	0	0	35	09/01/2033....	1.....
31402L MC 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		4,135	4,135	4,166	4,141	0	(6)	0	(6)	0	4,135	0	0	0	111	08/01/2033....	1.....
31402N 4C 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		2,961	2,961	2,734	2,958	0	4	0	4	0	2,961	0	0	0	56	08/01/2033....	1.....

SCHEDULE D - PART 4

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

QE05.18

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)
31402N HL 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		2,151	2,151	2,171	2,154	0	(3)	0	(3)	0	2,151	0	0	0	50	09/01/2033...	1.....
31402N LW 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		235	235	237	235	0	0	0	0	0	235	0	0	0	5	10/01/2033...	1.....
31402N PJ 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		10,225	10,225	10,302	10,229	0	(4)	0	(4)	0	10,225	0	0	0	278	09/01/2033...	1.....
31402N QN 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		68,220	68,220	69,222	68,236	0	(16)	0	(16)	0	68,220	0	0	0	1,278	09/01/2033...	1.....
31402N VU 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		22,346	22,346	22,578	22,351	0	(5)	0	(5)	0	22,346	0	0	0	440	06/01/2033...	1.....
31402Q B3 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		7,259	7,259	7,335	7,268	0	(9)	0	(9)	0	7,259	0	0	0	166	08/01/2033...	1.....
31402Q B5 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		2,889	2,889	2,919	2,889	0	0	0	0	0	2,889	0	0	0	66	08/01/2033...	1.....
31402Q K9 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		50,095	50,095	50,471	50,121	0	(26)	0	(26)	0	50,095	0	0	0	1,147	08/01/2033...	1.....
31402S JA 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		44,150	44,150	44,609	44,157	0	(7)	0	(7)	0	44,150	0	0	0	1,186	09/01/2033...	1.....
31402S T5 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		744	744	750	745	0	(1)	0	(1)	0	744	0	0	0	17	09/01/2033...	1.....
31402S U9 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		2,194	2,194	2,025	2,190	0	4	0	4	0	2,194	0	0	0	41	08/01/2033...	1.....
31402T SE 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		4,090	4,090	4,132	4,090	0	0	0	0	0	4,090	0	0	0	94	09/01/2033...	1.....
31402U CW 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		11,890	11,890	12,013	11,891	0	(2)	0	(2)	0	11,890	0	0	0	273	10/01/2033...	1.....
31402U JC 7	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		37	37	37	37	0	0	0	0	0	37	0	0	0	1	08/01/2033...	1.....
31402U L7 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		3,465	3,465	3,501	3,465	0	0	0	0	0	3,465	0	0	0	80	09/01/2033...	1.....
31402V CR 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		540	540	546	540	0	0	0	0	0	540	0	0	0	12	09/01/2033...	1.....
31402V R8 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		2,673	2,673	2,712	2,673	0	(1)	0	(1)	0	2,673	0	0	0	61	08/01/2033...	1.....
31402V RY 8	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		8,807	8,807	8,873	8,811	0	(4)	0	(4)	0	8,807	0	0	0	204	09/01/2033...	1.....
31402V YF 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		56,922	56,922	57,514	57,045	0	(123)	0	(123)	0	56,922	0	0	0	1,427	10/01/2033...	1.....
31402W 2B 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		22,243	22,243	22,409	22,280	0	(37)	0	(37)	0	22,243	0	0	0	473	09/01/2033...	1.....
31402W LX 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		3,774	3,774	3,803	3,776	0	(2)	0	(2)	0	3,774	0	0	0	93	09/01/2033...	1.....
31402W Q6 8	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		2,251	2,251	2,275	2,252	0	0	0	0	0	2,251	0	0	0	52	09/01/2033...	1.....
31402W Z2 7	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		3,211	3,211	3,245	3,215	0	(4)	0	(4)	0	3,211	0	0	0	74	09/01/2033...	1.....
31402W ZZ 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		5,142	5,142	5,196	5,153	0	(11)	0	(11)	0	5,142	0	0	0	118	09/01/2033...	1.....
31402X LZ 7	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,026	1,026	1,034	1,026	0	0	0	0	0	1,026	0	0	0	24	09/01/2033...	1.....
31402Y FH 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		11,106	11,106	11,189	11,113	0	(7)	0	(7)	0	11,106	0	0	0	255	09/01/2033...	1.....
31403A N3 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		247	247	248	247	0	0	0	0	0	247	0	0	0	6	10/01/2033...	1.....
31403A T5 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		29,285	29,285	29,590	29,307	0	(22)	0	(22)	0	29,285	0	0	0	672	10/01/2033...	1.....
31403B 4R 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		12,180	12,180	12,306	12,182	0	(2)	0	(2)	0	12,180	0	0	0	235	09/01/2033...	1.....
31403B GL 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		432	432	437	432	0	0	0	0	0	432	0	0	0	10	09/01/2033...	1.....
31403C 6R 7	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		6,484	6,484	6,387	6,472	0	12	0	12	0	6,484	0	0	0	135	12/01/2019...	1.....
31403C H7 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		25,180	25,180	25,441	25,184	0	(4)	0	(4)	0	25,180	0	0	0	485	10/01/2033...	1.....
31403C PT 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		44,957	44,957	45,294	44,961	0	(4)	0	(4)	0	44,957	0	0	0	1,030	11/01/2033...	1.....
31403C R4 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		4,985	4,985	5,141	5,009	0	(23)	0	(23)	0	4,985	0	0	0	148	11/01/2033...	1.....
31403D UJ 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		809,691	809,691	848,471	813,867	0	(4,176)	0	(4,176)	0	809,691	0	0	0	19,970	10/01/2036...	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)
31403E AL 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		309	309	311	309	0	0	0	0	0	309	0	0	0	7	10/01/2033....	1.....
31403E CU 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		19,495	19,495	18,499	19,444	0	52	0	52	0	19,495	0	0	0	430	10/01/2033....	1.....
31403E HQ 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		394	394	406	394	0	0	0	0	0	394	0	0	0	10	11/01/2033....	1.....
31403F K7 8	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		24,477	24,477	24,704	24,500	0	(24)	0	(24)	0	24,477	0	0	0	538	10/01/2033....	1.....
31403F M7 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		3,975	3,975	4,016	3,993	0	(18)	0	(18)	0	3,975	0	0	0	91	10/01/2033....	1.....
31403F Q7 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		13,752	13,752	13,034	13,723	0	29	0	29	0	13,752	0	0	0	252	11/01/2033....	1.....
31403G MD 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		94	94	95	94	0	0	0	0	0	94	0	0	0	2	11/01/2033....	1.....
31403G P3 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,130	1,130	1,141	1,130	0	0	0	0	0	1,130	0	0	0	26	08/01/2033....	1.....
31403H F9 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		538	538	542	538	0	0	0	0	0	538	0	0	0	12	10/01/2033....	1.....
31403H J2 7	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		549	549	554	550	0	0	0	0	0	549	0	0	0	13	10/01/2033....	1.....
31403J R2 4	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		3,650	3,650	3,684	3,653	0	(3)	0	(3)	0	3,650	0	0	0	84	11/01/2033....	1.....
31403K 5F 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		3,140	3,140	3,169	3,140	0	(1)	0	(1)	0	3,140	0	0	0	72	01/01/2034....	1.....
31403K Y8 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		358	358	361	358	0	0	0	0	0	358	0	0	0	8	11/01/2033....	1.....
31403M UQ 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		2,023	2,023	2,042	2,024	0	(2)	0	(2)	0	2,023	0	0	0	40	12/01/2033....	1.....
31403M WT 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		512	512	517	512	0	0	0	0	0	512	0	0	0	10	11/01/2033....	1.....
31403N PN 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		221	221	228	221	0	0	0	0	0	221	0	0	0	6	10/01/2033....	1.....
31403R U2 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		225	225	227	226	0	0	0	0	0	225	0	0	0	6	11/01/2033....	1.....
31403R YZ 5	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		771	771	778	771	0	0	0	0	0	771	0	0	0	18	12/01/2033....	1.....
31403S V7 8	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		7,540	7,540	7,596	7,548	0	(9)	0	(9)	0	7,540	0	0	0	173	12/01/2033....	1.....
31403S WE 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		36	36	36	36	0	0	0	0	0	36	0	0	0	1	01/01/2034....	1.....
31403T PZ 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		156	156	157	156	0	0	0	0	0	156	0	0	0	4	12/01/2033....	1.....
31403Y LF 8	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		42,002	42,002	42,393	42,057	0	(54)	0	(54)	0	42,002	0	0	0	928	08/01/2033....	1.....
31403Y LJ 0	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		6,423	6,423	6,482	6,424	0	(1)	0	(1)	0	6,423	0	0	0	149	06/01/2033....	1.....
31404L TJ 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		167	167	175	168	0	0	0	0	0	167	0	0	0	5	02/01/2034....	1.....
31404M ZX 9	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		502	502	495	502	0	0	0	0	0	502	0	0	0	12	04/01/2034....	1.....
31405R AK 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		47,086	47,086	47,734	47,120	0	(34)	0	(34)	0	47,086	0	0	0	986	10/01/2034....	1.....
31407J DD 1	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		102,467	102,467	109,928	103,257	0	(790)	0	(790)	0	102,467	0	0	0	2,768	09/01/2036....	1.....
31408J E7 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		730	730	722	730	0	0	0	0	0	730	0	0	0	17	01/01/2036....	1.....
31410G KP 7	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		132,245	132,245	141,875	133,128	0	(882)	0	(882)	0	132,245	0	0	0	3,644	08/01/2037....	1.....
31410G RA 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		250,568	250,568	268,813	252,356	0	(1,788)	0	(1,788)	0	250,568	0	0	0	6,647	12/01/2037....	1.....
31410K BJ 2	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		1,641	1,641	1,699	1,645	0	(3)	0	(3)	0	1,641	0	0	0	45	10/01/2035....	1.....
31410K JX 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		200,037	200,037	209,476	201,155	0	(1,118)	0	(1,118)	0	200,037	0	0	0	5,192	04/01/2038....	1.....
31410K KG 8	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		14,717	14,717	15,343	14,758	0	(41)	0	(41)	0	14,717	0	0	0	400	12/01/2028....	1.....
31410K YX 6	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		9,876	9,876	10,172	9,893	0	(17)	0	(17)	0	9,876	0	0	0	284	07/01/2035....	1.....
31410V JM 3	FED NATIONAL MTG ASSN.....				06/01/2016.	MBS PAYDOWN.....		4,772	4,772	4,921	4,774	0	(1)	0	(1)	0	4,772	0	0	0	113	10/01/2036....	1.....

QE05.19

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 Designation or Market Indicator (a)	
31411A	AV	7	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		9,465	9,465	9,539	9,467	0	(2)	0	(2)	0	9,465	0	0	0	113	10/01/2036...	1.....	
31413B	PH	8	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		110,582	110,582	116,811	111,109	0	(527)	0	(527)	0	110,582	0	0	0	2,594	08/01/2037...	1.....	
31413K	PK	1	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		55,757	55,757	57,142	55,956	0	(199)	0	(199)	0	55,757	0	0	0	1,477	11/01/2037...	1.....	
31416B	L7	1	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		112,718	112,718	119,199	113,254	0	(536)	0	(536)	0	112,718	0	0	0	2,872	09/01/2037...	1.....	
31416C	JV	9	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		120,676	120,676	126,465	121,259	0	(583)	0	(583)	0	120,676	0	0	0	2,994	11/01/2038...	1.....	
31417C	GY	5	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		3,662,819	3,662,819	3,611,310	3,661,084	0	1,735	0	1,735	0	3,662,819	0	0	0	56,768	07/01/2042...	1.....	
31417Y	UH	8	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		1,144,154	1,144,154	1,114,031	1,141,398	0	2,756	0	2,756	0	1,144,154	0	0	0	19,079	12/01/2040...	1.....	
31419B	BT	1	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		1,931,144	1,931,144	1,940,951	1,933,070	0	(1,926)	0	(1,926)	0	1,931,144	0	0	0	32,326	02/01/2041...	1.....	
31419F	FW	1	FED NATIONAL MTG ASSN.....	.	06/01/2016.	MBS PAYDOWN.....		456,598	456,598	444,595	454,611	0	1,988	0	1,988	0	456,598	0	0	0	7,649	11/01/2040...	1.....	
38375G	B3	4	GOVERNMENT NATL MTG ASSN.....	.	06/16/2016.	MBS PAYDOWN.....		1,399,542	1,399,542	1,401,292	1,399,664	0	(122)	0	(122)	0	1,399,542	0	0	0	4,861	08/16/2042...	1.....	
38376V	4G	9	GOVERNMENT NATL MTG ASSN.....	.	06/16/2016.	MBS PAYDOWN.....		218,159	218,159	221,295	218,205	0	(45)	0	(45)	0	218,159	0	0	0	978	02/16/2040...	1.....	
38378A	LC	3	GOVERNMENT NATL MTG ASSN.....	.	06/16/2016.	MBS PAYDOWN.....		684,331	684,331	684,973	684,373	0	(42)	0	(42)	0	684,331	0	0	0	2,371	11/16/2041...	1.....	
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....								23,279,649	23,279,649	23,220,269	23,278,266	0	1,399	0	1,399	0	23,279,649	0	0	0	348,038	XXX	XXX	
Bonds - Industrial and Miscellaneous																								
000744	AC	6	ABCLO LTD.....	.	04/15/2016.	MBS PAYDOWN.....		510,960	510,960	510,960	510,960	0	0	0	0	0	510,960	0	0	0	2,261	04/15/2021...	1FE.....	
00101J	AE	6	ADT CORP.....	.	05/02/2016.	PREREF.....		3,346,633	3,295,000	3,251,396	1,256,238	0	4,725	0	4,725	0	3,285,919	0	60,713	60,713	36,492	07/15/2017...	3FE.....	
00111@	AA	2	AES HAWAII INC.....	.	06/30/2016.	SINKING FUND REDEMPTION.....		336,327	336,327	306,057	306,057	0	0	0	0	0	306,057	0	30,269	30,269	11,553	06/30/2022...	5.....	
00130H	BV	6	AES CORP.....	.	06/10/2016.	CALLED THRU ISSUER at 100.000...		811,000	811,000	784,904	0	0	1,681	0	1,681	0	786,585	0	24,415	24,415	8,037	06/01/2019...	3FE.....	
00217*	AC	3	ARI FIRST LLC.....	.	06/28/2016.	SINKING FUND REDEMPTION.....		394,644	394,644	394,644	394,644	0	0	0	0	0	394,644	0	0	0	11,137	07/28/2026...	2AM.....	
007036	KD	7	ADJUSTABLE RATE MTGE TRUST.....	.	06/01/2016.	MBS PAYDOWN.....		13,984	13,984	13,722	13,934	0	50	0	50	0	13,984	0	0	0	165	08/25/2035...	1FM.....	
01877K	AB	9	ALLIANCE PIPELINE LP.....	.	06/30/2016.	SINKING FUND REDEMPTION.....		617,143	617,143	617,143	617,143	0	0	0	0	0	617,143	0	0	0	21,588	12/31/2019...	2FE.....	
023551	AJ	3	AMERADA HESS CORP.....	.	04/12/2016.	MORGAN STANLEY.....		10,586,000	10,000,000	9,713,100	9,780,112	0	2,185	0	2,185	0	9,782,297	0	803,703	803,703	486,667	08/15/2031...	3FE.....	
023551	AM	6	AMERADA HESS CORP.....	.	04/15/2016.	GOLDMAN SACHS.....		20,684,000	20,000,000	19,907,600	19,926,385	0	671	0	671	0	19,927,056	0	756,944	756,944	851,042	03/15/2033...	3FE.....	
03235M	AA	0	AMTRAK/PENN STN LEASE TR.....	.	06/15/2016.	SINKING FUND REDEMPTION.....		1,634,500	1,634,500	1,642,061	1,634,808	0	(308)	0	(308)	0	1,634,500	0	0	0	77,639	06/15/2017...	1.....	
037411	AJ	4	APACHE CORPORATION.....	.	04/12/2016.	JPMORGAN CHASE & CO.....		9,562,500	8,500,000	8,224,850	8,333,303	0	3,107	0	3,107	0	8,336,410	0	1,226,090	1,226,090	381,792	03/15/2026...	2FE.....	
037411	AK	1	APACHE CORPORATION.....	.	04/12/2016.	JPMORGAN CHASE & CO.....		15,960,000	14,000,000	13,959,110	13,976,158	0	437	0	437	0	13,976,595	0	1,983,405	1,983,405	556,500	04/15/2026...	2FE.....	
037411	BD	6	APACHE CORPORATION.....	.	06/06/2016.	JPMORGAN CHASE & CO.....		24,250,500	25,000,000	24,424,476	24,575,234	0	23,972	0	23,972	0	24,599,206	0	(348,706)	(348,706)	590,625	01/15/2023...	2FE.....	
038521	AM	2	ARAMARK SERVICES INC.....	.	06/15/2016.	CALLED THRU ISSUER at 102.875...		2,335,263	2,270,000	2,352,976	703,386	0	(9,569)	0	(9,569)	0	2,334,835	0	428	428	44,875	03/15/2020...	4FE.....	
053773	AT	4	AVIS BUDGET CAR RENTAL.....	.	05/16/2016.	CALLED THRU ISSUER at 101.219...		622,497	615,000	642,473	625,843	0	(3,346)	0	(3,346)	0	622,497	0	0	0	14,991	11/15/2017...	4FE.....	
05567Y	AA	7	BURLINGTON NORTH SANTA FE.....	.	04/01/2016.	SINKING FUND REDEMPTION.....		585,395	585,395	585,395	585,395	0	0	0	0	0	585,395	0	0	0	14,538	04/01/2023...	1FE.....	
05947U	6G	8	BANC OF AMERICA COMM MTGE INC.....	.	06/01/2016.	MBS PAYDOWN.....		0	930,864	120,293	132,186	0	0	0	0	0	132,186	0	(132,186)	(132,186)	91,020	09/10/2045...	1FM.....	
05947U	6J	2	BANC OF AMERICA COMM MTGE INC.....	.	05/01/2016.	MBS PAYDOWN.....		0	383,534	16,041	3,784	12,257	0	0	0	12,257	0	16,041	0	(16,041)	(16,041)	0	09/10/2045...	1FM.....
05947U	QA	9	BANC OF AMERICA COMM MTGE INC.....	.	06/01/2016.	MBS PAYDOWN.....		135,400	135,400	136,085	135,400	0	0	0	0	0	135,400	0	0	0	2,980	11/10/2039...	1FM.....	
05947U	Y5	1	BANC OF AMERICA COMM MTGE INC.....	.	06/01/2016.	MBS PAYDOWN.....		189,728	189,728	189,554	189,694	0	33	0	33	0	189,728	0	0	0	11,362	07/10/2045...	1FM.....	
05947U	ZM	3	BANC OF AMERICA COMM MTGE INC.....	.	06/01/2016.	MBS PAYDOWN.....		0	4,849,000	4,873,512	4,849,000	0	0	0	0	0	4,849,000	0	(4,849,000)	(4,849,000)	208,653	12/10/2042...	5FM.....	
07383F	B8	0	BEAR STEARNS COMM MTGE SECS.....	.	04/01/2016.	MBS PAYDOWN.....		2,158,585	2,158,585	2,049,915	2,150,591	0	7,994	0	7,994	0	2,158,585	0	0	0	43,819	01/12/2041...	1FM.....	

QE05.20

SCHEDULE D - PART 4

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

QE05.21

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)
07383F WL 8	BEAR STEARNS COMM MTGE SECS.....			.	06/01/2016.	MBS PAYDOWN.....		219,161	219,161	215,311	219,100	0	61	0	61	0	219,161	0	0	0	8,120	05/11/2039...	1FM.....
07387J AL 0	BEAR STEARNS COMM MTGE SECS.....			.	06/01/2016.	MBS PAYDOWN.....		569,327	569,327	569,896	551,651	17,675	0	0	17,675	0	569,327	0	0	0	16,849	09/11/2038...	6FM.....
07388Y BE 1	BEAR STEARNS COMM MTGE SECS.....			.	05/01/2016.	MBS PAYDOWN.....		0	446,457	33,511	33,511	0	0	0	0	0	33,511	0	(33,511)	(33,511)	0	06/11/2040...	6FM.....
073914 WF 6	BEAR STEARNS COMM MTGE SECS.....			.	06/01/2016.	MBS PAYDOWN.....		15,409	15,409	14,566	15,409	0	0	0	0	0	15,409	0	0	0	175	06/25/2030...	1FM.....
085790 AZ 6	BERRY PLASTICS CORP.....			.	06/14/2016.	DIRECT.....		266,686	262,000	266,922	172,000	0	(236)	0	(236)	0	266,686	0	0	0	11,048	10/15/2022...	4FE.....
088611 AA 6	BI-LO LLC / BI-LO FINANCE CORP.....			.	06/03/2016.	JEFFERIES GROUP LLC.....		31,150	35,000	38,184	35,926	0	(273)	0	(273)	0	35,653	0	(4,503)	(4,503)	2,635	02/15/2019...	4FE.....
11120V AA 1	BRIXMOR OPERATING PARTNERSHIP.....			.	06/15/2016.	SUN TRUST.....		10,248,548	10,266,000	10,261,688	10,262,128	0	169	0	169	0	10,262,297	0	(13,749)	(13,749)	350,227	02/01/2025...	2FE.....
1248EP AS 2	CHARTER COMMUNICATIONS INC.....			.	05/09/2016.	CALLED THRU ISSUER at 101.750...		1,149,775	1,130,000	1,156,493	422,770	0	(5,192)	0	(5,192)	0	1,148,470	0	1,305	1,305	42,459	01/15/2019...	3FE.....
1248EP AU 7	CCO HOLDINGS LLC / CCO HOLDING.....			.	05/25/2016.	CALLED THRU ISSUER at 103.250...		686,613	665,000	692,315	0	0	(5,702)	0	(5,702)	0	686,613	0	0	0	24,614	04/30/2021...	3FE.....
1248EP AW 3	CHARTER COMMUNICATIONS INC.....			.	05/07/2016.	CALLED THRU ISSUER at 103.688...		1,608,201	1,551,000	1,623,938	637,937	0	(10,345)	0	(10,345)	0	1,606,547	0	1,654	1,654	49,567	06/01/2020...	3FE.....
12543D AR 1	CHS/COMMUNITY HEALTH SYSTEMS.....			.	05/16/2016.	CALLED THRU ISSUER at 102.300...		825,561	807,000	821,172	813,442	0	(1,475)	0	(1,475)	0	811,966	0	13,595	13,595	29,033	08/15/2018...	3FE.....
126171 AQ 0	COMM MTGE PASS THRU CERT.....			.	06/01/2016.	MBS PAYDOWN.....		133,006	133,006	132,157	133,006	0	0	0	0	0	133,006	0	0	0	3,131	06/10/2044...	1FM.....
12625L AF 0	COMMUNITY REINVEST REV NOTES.....			.	06/01/2016.	MBS PAYDOWN.....		110,521	110,521	110,521	110,521	0	0	0	0	0	110,521	0	0	0	3,407	06/01/2031...	2AM.....
126650 AN 0	CVS CORP.....			.	06/10/2016.	SINKING FUND REDEMPTION.....		54,566	54,566	54,566	54,566	0	0	0	0	0	54,566	0	0	0	1,411	10/10/2025...	2AM.....
126650 AQ 3	CVS CORP.....			.	06/10/2016.	SINKING FUND REDEMPTION.....		153,242	153,242	153,242	153,242	0	0	0	0	0	153,242	0	0	0	3,699	01/10/2026...	2AM.....
126650 BP 4	CVS LEASE PASS THROUGH.....			.	06/10/2016.	SINKING FUND REDEMPTION.....		228,445	228,445	224,131	228,168	0	277	0	277	0	228,445	0	0	0	5,749	12/10/2028...	2AM.....
1267HO DF 9	CABCO-TEX CAPITAL BUNDLE.....			.	04/01/2016.	SINKING FUND REDEMPTION.....		2,220,000	2,220,000	324,804	2,245,275	0	(25,275)	0	(25,275)	0	2,220,000	0	0	0	0	10/01/2031...	1FE.....
172441 AV 9	CINEMARK USA INC.....			.	04/19/2016.	CALLED THRU ISSUER at 104.249...		520,980	500,000	531,038	525,877	0	(4,898)	0	(4,898)	0	520,980	0	0	0	15,334	06/15/2021...	4FE.....
17307G RE 0	CITIGROUP MTGE LN TRUST.....			.	06/01/2016.	MBS PAYDOWN.....		4,141	4,141	4,077	3,900	0	0	0	0	0	3,900	0	240	240	47	05/25/2035...	1FM.....
19864H AQ 0	COLUMBIA UNIVERSITY.....			.	04/15/2016.	SINKING FUND REDEMPTION.....		1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	39,545	10/17/2016...	1FE.....
20337X AA 7	CARLYLE GROUP.....			.	06/01/2016.	CALLED THRU ISSUER at 103.313...		376,060	364,000	379,158	300,643	0	(1,175)	0	(1,175)	0	376,972	0	(913)	(913)	12,058	06/01/2020...	4FE.....
204012 AF 5	COMMUNITY PROGRAM LOAN TRUST.....			.	04/01/2016.	MBS PAYDOWN.....		116,446	116,446	75,973	116,148	0	298	0	298	0	116,446	0	0	0	2,620	10/01/2029...	1FM.....
21987H AN 5	CORP BOND BACKED CTF-A1.....			.	05/15/2016.	SINKING FUND REDEMPTION.....		866,274	866,274	858,105	863,950	0	2,324	0	2,324	0	866,274	0	0	0	28,154	11/15/2017...	2AM.....
22545M AM 9	CREDIT SUISSE MTGE CAP CERTS.....			.	06/01/2016.	MBS PAYDOWN.....		0	230,062	16,059	16,059	0	0	0	0	0	16,059	0	(16,059)	(16,059)	0	09/15/2039...	1FM.....
225470 NT 6	CS FIRST BOSTON MTGE SECS.....			.	06/01/2016.	VARIOUS.....		2,193,395	2,193,395	2,124,433	2,191,832	0	1,564	0	1,564	0	2,193,395	0	0	0	54,554	12/15/2040...	1FM.....
226819 C# 5	CROCKER NATL BK SF CALF.....			.	06/01/2016.	MBS PAYDOWN.....		3,288	3,288	2,077	3,202	0	85	0	85	0	3,288	0	0	0	101	04/01/2019...	1FE.....
24713@ AC 0	DELOITTE & TOUCHE LLP.....			.	04/14/2016.	PREREF.....		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	605,181	11/20/2016...	1.....
25087* AB 9	DETROIT INTERNATIONAL BRIDGE.....			.	06/02/2016.	SINKING FUND REDEMPTION.....		337,242	337,242	338,213	338,213	0	0	0	0	0	338,213	0	(970)	(970)	10,917	09/02/2017...	2FE.....
25087* AH 6	DETROIT INTERNATIONAL BRIDGE.....			.	06/02/2016.	SINKING FUND REDEMPTION.....		15,466	15,466	15,466	15,466	0	0	0	0	0	15,466	0	0	0	344	11/02/2023...	2FE.....
251799 AA 0	DEVON ENERGY CORPORATION.....			.	04/18/2016.	JPMORGAN CHASE & CO.....		14,325,710	14,000,000	14,002,240	14,000,904	0	(10)	0	(10)	0	14,000,894	0	324,816	324,816	573,504	04/15/2032...	3FE.....
25179M AH 6	DEVON ENERGY CORPORATION.....			.	04/19/2016.	JPMORGAN CHASE & CO.....		8,340,400	8,000,000	8,820,960	8,312,664	0	(29,777)	0	(29,777)	0	8,282,886	0	57,514	57,514	387,800	01/15/2019...	3FE.....
25179M AK 9	DEVON ENERGY CORPORATION.....			.	04/20/2016.	BARCLAYS PLC.....		21,187,209	22,390,000	22,234,837	22,296,501	0	4,814	0	4,814	0	22,301,315	0	(1,114,106)	(1,114,106)	696,578	07/15/2021...	2FE.....
25275@ AA 1	DIAMOND STATE GENERATION.....			.	06/30/2016.	SINKING FUND REDEMPTION.....		621,777	621,777	622,158	622,158	0	0	0	0	0	622,158	0	(380)	(380)	16,228	03/30/2025...	2FE.....
260547 C# 9	DOW CORNING CORPORATION.....			.	04/22/2016.	CALLED THRU ISSUER at 100.000...		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	2,216,426	03/23/2021...	2.....
26984# AA 9	EAGLE RX, INC.....			.	05/04/2016.	SINKING FUND REDEMPTION.....		800,071	800,071	796,071	799,242	0	829	0	829	0	800,071	0	0	0	23,863	08/15/2019...	3FE.....

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			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)
292480	AH	3		06/07/2016.	GOLDMAN SACHS.....		20,116,738	23,494,000	23,489,566	23,489,580	0	967	0	967	0	23,490,546	0	(3,373,809)	(3,373,809)	528,941	05/15/2024...	2FE.....
29364L	AL	6		06/20/2016.	CALLED THRU ISSUER at 100.000...		12,500,000	12,500,000	12,437,964	12,451,979	0	729	0	729	0	12,452,707	0	47,293	47,293	751,320	07/01/2033...	1FE.....
29481#	AC	7		05/20/2016.	SINKING FUND REDEMPTION.....		415,600	415,600	415,600	415,600	0	0	0	0	0	415,600	0	0	0	11,429	05/20/2018...	2FE.....
30161N	AM	3		05/19/2016.	DIRECT.....		23,300,386	23,321,000	23,299,204	23,299,621	0	765	0	765	0	23,300,386	0	0	0	394,060	06/15/2025...	2FE.....
30239X	AB	3		06/01/2016.	MATURITY.....		10,000,000	10,000,000	12,412,450	10,112,937	0	(112,937)	0	(112,937)	0	10,000,000	0	0	0	393,750	06/01/2016...	1FE.....
30287*	AA	9		06/30/2016.	SINKING FUND REDEMPTION.....		33,843	33,843	33,166	0	0	39	0	39	0	33,843	0	0	0	678	03/24/2021...	1Z.....
35671D	AZ	8		05/06/2016.	GOLDMAN SACHS.....		21,272,500	28,000,000	27,984,516	27,988,177	0	514	0	514	0	27,988,691	0	(6,716,191)	(6,716,191)	708,587	03/15/2023...	3FE.....
361849	D8	2		06/01/2016.	MBS PAYDOWN.....		117,202	117,202	117,781	117,202	0	0	0	0	0	117,202	0	0	0	2,613	03/10/2038...	1FM.....
361849	N2	4		06/01/2016.	MBS PAYDOWN.....		30,242	30,242	30,392	30,242	0	0	0	0	0	30,242	0	0	0	607	05/10/2043...	4FM.....
36228C	TS	2		06/01/2016.	MBS PAYDOWN.....		9,360,486	9,360,486	9,232,294	9,360,486	0	0	0	0	0	9,360,486	0	0	0	184,573	08/10/2038...	1FM.....
36228C	XK	4		06/01/2016.	MBS PAYDOWN.....		0	80,034	5,871	5,871	0	0	0	0	0	5,871	0	(5,871)	(5,871)	0	04/10/2038...	6FM.....
36828Q	MP	8		06/01/2016.	MBS PAYDOWN.....		160,798	160,798	156,540	160,798	0	0	0	0	0	160,798	0	0	0	3,720	05/10/2043...	1FM.....
37045X	AG	1		05/15/2016.	MATURITY.....		596,000	596,000	598,916	596,489	0	(489)	0	(489)	0	596,000	0	0	0	8,195	05/15/2016...	2FE.....
38259P	AD	4		04/27/2016.	DIRECT.....		20,495,200	19,000,000	20,513,580	0	0	(18,380)	0	(18,380)	0	20,495,200	0	0	0	157,938	02/25/2024...	1FE.....
396789	LN	7		06/01/2016.	MBS PAYDOWN.....		653,905	653,905	654,390	653,905	0	0	0	0	0	653,905	0	0	0	14,590	04/10/2037...	1FM.....
396789	LT	4		05/01/2016.	MBS PAYDOWN.....		0	113,482	9,190	5,704	3,486	0	0	3,486	0	9,190	0	(9,190)	(9,190)	0	04/10/2037...	2FM.....
402740	AC	8		06/01/2016.	MATURITY.....		28,000,000	28,000,000	30,722,440	28,195,325	0	(195,325)	0	(195,325)	0	28,000,000	0	0	0	973,000	06/01/2016...	2FE.....
410345	AG	7		06/02/2016.	CALLED THRU ISSUER at 103.476...		677,716	656,000	717,720	683,680	0	(5,969)	0	(5,969)	0	677,711	0	5	5	18,597	12/15/2020...	3FE.....
421924	BJ	9		05/06/2016.	CALLED THRU ISSUER at 103.288...		116,670	113,000	117,947	117,384	0	(714)	0	(714)	0	116,670	0	0	0	5,349	09/15/2022...	4FE.....
42222L	A*	8		06/30/2016.	SINKING FUND REDEMPTION.....		15,395	15,395	15,241	0	0	10	0	10	0	15,395	0	0	0	311	03/08/2021...	1Z.....
44052R	AA	3		05/19/2016.	DIRECT.....		280,000	280,000	280,000	280,000	0	0	0	0	0	280,000	0	0	0	10,203	05/01/2023...	4FE.....
44919*	AC	2		06/30/2016.	SINKING FUND REDEMPTION.....		149,932	149,932	149,932	149,932	0	0	0	0	0	149,932	0	0	0	2,481	12/31/2031...	1Z.....
44919P	AF	9		05/02/2016.	CALLED THRU ISSUER at 101.148...		93,300	91,000	93,391	0	0	(91)	0	(91)	0	93,300	0	0	0	134	11/30/2018...	3FE.....
44967#	AD	7		06/01/2016.	MBS PAYDOWN.....		3,112	3,112	3,111	3,112	0	0	0	0	0	3,112	0	0	0	109	07/25/2025...	1.....
459745	GR	0		06/15/2016.	MATURITY.....		357,000	357,000	357,000	357,000	0	0	0	0	0	357,000	0	0	0	4,579	06/15/2016...	3FE.....
46625M	3S	6		06/01/2016.	MBS PAYDOWN.....		367,486	367,486	355,574	367,486	0	0	0	0	0	367,486	0	0	0	8,660	05/15/2041...	1FM.....
46625M	RL	5		06/01/2016.	MBS PAYDOWN.....		47,991	47,991	48,229	28,936	0	0	0	0	0	28,936	0	19,055	19,055	1,232	07/12/2035...	1FM.....
46625M	UF	4		05/01/2016.	MBS PAYDOWN.....		0	115	38	38	0	0	0	0	0	38	0	(38)	(38)	33	01/12/2037...	4FM.....
46625Y	NF	6		06/01/2016.	MBS PAYDOWN.....		4,832,055	4,832,055	4,753,157	4,832,055	0	0	0	0	0	4,832,055	0	0	0	87,808	07/15/2042...	1FM.....
46625Y	Q8	9		05/01/2016.	MBS PAYDOWN.....		0	35,275	3,684	485	3,198	0	0	3,198	0	3,684	0	(3,684)	(3,684)	0	04/15/2043...	1FM.....
46625Y	QV	8		06/01/2016.	MBS PAYDOWN.....		98,461	98,461	98,946	98,461	0	0	0	0	0	98,461	0	0	0	2,046	09/12/2037...	1FM.....
46625Y	SU	8		06/01/2016.	MBS PAYDOWN.....		40,154	40,154	34,206	34,834	0	0	0	0	0	34,834	0	5,320	5,320	942	08/15/2042...	1FM.....
471109	AB	4		04/15/2016.	CALLED THRU ISSUER at 100.000...		1,230,000	1,230,000	1,409,406	1,299,377	0	(14,772)	0	(14,772)	0	1,284,605	0	(54,605)	(54,605)	42,025	05/01/2017...	4FE.....
49228R	AE	3		06/30/2016.	VARIOUS.....		130,455	130,455	128,049	130,295	0	160	0	160	0	130,455	0	0	0	2,830	04/30/2018...	1FE.....
494550	BC	9		04/11/2016.	GOLDMAN SACHS.....		41,840,000	40,000,000	39,918,400	39,955,897	0	2,114	0	2,114	0	39,958,011	0	1,881,989	1,881,989	...1,437,111	03/01/2021...	2FE.....

QE05.22

SCHEDULE D - PART 4

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

QE05.23

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
494550 BL 9	KINDER MORGAN ENERGY PARTNERS.....			04/07/2016.	WELLS FARGO.....		4,796,050	5,000,000	5,248,800	5,181,145	0	(7,134)	0	(7,134)	0	5,174,011	0	(377,961)	(377,961)	121,243	09/01/2022...	2FE.....
494550 BM 7	KINDER MORGAN ENERGY PARTNERS.....			04/21/2016.	VARIOUS.....		18,778,500	20,000,000	19,919,600	19,942,403	0	2,292	0	2,292	0	19,944,695	0	(1,166,195)	(1,166,195)	481,083	02/15/2023...	2FE.....
494550 BQ 8	KINDER MORGAN ENERGY PARTNERS.....			04/12/2016.	AMHERST SECURITIES GROUP LP.		11,750,261	12,840,000	12,831,541	12,833,461	0	200	0	200	0	12,833,661	0	(1,083,400)	(1,083,400)	278,773	09/01/2023...	2FE.....
52108H V6 8	LB-UBS COMM MTGE TRUST.....			06/11/2016.	MBS PAYDOWN.....		62,298	62,298	61,193	62,209	0	89	0	89	0	62,298	0	0	0	1,323	12/15/2039...	1FM.....
52108H Z8 0	LB-UBS COMM MTGE TRUST.....			06/11/2016.	MBS PAYDOWN.....		0	1,173,725	1,120,578	551,651	575,893	0	0	575,893	0	1,127,544	0	(1,127,544)	(1,127,544)	89,869	02/15/2040...	5FM.....
52108M DS 9	LB-UBS COMM MTGE TRUST.....			06/11/2016.	MBS PAYDOWN.....		0	7,460	934	239	695	0	0	695	0	934	0	(934)	(934)	0	02/15/2041...	5FM.....
527298 AW 3	LEVEL 3 FINANCING INC.....			04/21/2016.	CALLED THRU ISSUER at 104.138...		2,329,567	2,237,000	2,360,060	802,907	0	(17,931)	0	(17,931)	0	2,328,164	0	1,403	1,403	60,896	06/01/2020...	4FE.....
53219L AK 5	LIFEPOINT HOSPITALS INC.....			06/13/2016.	CALLED THRU ISSUER at 102.679...		452,254	440,000	459,874	414,462	0	(3,707)	0	(3,707)	0	452,254	0	0	0	22,728	10/01/2020...	3FE.....
55303Q AC 4	MGM RESORTS INTERNATIONAL.....			05/25/2016.	CALLED THRU ISSUER at 103.007...		494,431	480,000	589,800	507,591	0	(13,159)	0	(13,159)	0	494,431	0	0	0	31,690	11/01/2016...	4FE.....
55616X AH 0	MACYS RETAIL HOLDINGS INC.....			06/29/2016.	SUSQUEHANNA FINANCIAL GP LP..		8,789,912	9,300,000	8,276,070	8,488,543	0	48,904	0	48,904	0	8,537,447	0	252,465	252,465	233,674	02/15/2023...	2FE.....
55616X AK 3	MACYS RETAIL HOLDINGS INC.....			06/23/2016.	MORGAN STANLEY.....		20,308,200	20,000,000	19,949,150	19,959,113	0	2,197	0	2,197	0	19,961,310	0	346,890	346,890	715,799	09/01/2023...	2FE.....
565849 AB 2	MARATHON OIL CORP.....			06/06/2016.	JPMORGAN CHASE & CO.....		19,450,000	20,000,000	19,918,000	19,936,768	0	961	0	961	0	19,937,728	0	(487,728)	(487,728)	997,333	03/15/2032...	3FE.....
565849 AK 2	MARATHON OIL CORP.....			06/07/2016.	BARCLAYS PLC.....		17,400,000	20,000,000	19,951,400	19,965,377	0	2,042	0	2,042	0	19,967,419	0	(2,567,419)	(2,567,419)	340,667	11/01/2022...	2FE.....
574599 BD 7	MASCO CORP.....			04/15/2016.	CALLED THRU ISSUER at 101.782...		191,361	188,000	211,544	193,421	0	(2,060)	0	(2,060)	0	191,361	0	0	0	7,593	10/03/2016...	3FE.....
580638 AB 0	MCGRAW-HILL GLOBAL EDUCATION.....			05/04/2016.	CALLED THRU ISSUER at 107.600...		737,060	685,000	758,541	739,484	0	(3,224)	0	(3,224)	0	740,475	0	(3,415)	(3,415)	39,516	04/01/2021...	4FE.....
585907 AN 8	MELLON FUNDING CORP.....			04/01/2016.	MATURITY.....		17,000,000	17,000,000	16,994,730	16,999,828	0	172	0	172	0	17,000,000	0	0	0	463,250	04/01/2016...	1FE.....
59549P AA 6	MID-STATE TRUST.....			04/01/2016.	MBS PAYDOWN.....		60,637	60,637	60,628	60,637	0	0	0	0	0	60,637	0	0	0	2,526	04/01/2030...	1FE.....
611662 BM 8	MONSANTO CO.....			04/15/2016.	MATURITY.....		7,305,000	7,305,000	7,289,440	7,304,044	0	956	0	956	0	7,305,000	0	0	0	100,444	04/15/2016...	2FE.....
617453 AF 2	MORGAN STANLEY CAPITAL I.....			06/01/2016.	MBS PAYDOWN.....		0	5,000,000	1,068,644	381,279	687,365	0	0	687,365	0	1,068,644	0	(1,068,644)	(1,068,644)	0	10/15/2042...	1FM.....
61745M 3P 6	MORGAN STANLEY CAPITAL I.....			06/01/2016.	MBS PAYDOWN.....		57,679	57,679	57,924	57,679	0	0	0	0	0	57,679	0	0	0	1,557	01/14/2042...	1FM.....
61745M 6T 5	MORGAN STANLEY CAPITAL I.....			06/01/2016.	MBS PAYDOWN.....		2,202,813	2,202,813	1,929,599	1,942,707	0	364	0	364	0	1,943,070	0	259,742	259,742	59,926	08/13/2042...	1FM.....
61745M 6U 2	MORGAN STANLEY CAPITAL I.....			06/01/2016.	MBS PAYDOWN.....		0	1,949,166	907,727	907,727	0	0	0	0	0	907,727	0	(907,727)	(907,727)	67,894	08/13/2042...	1FM.....
61745M U5 0	MORGAN STANLEY CAPITAL I.....			06/01/2016.	MBS PAYDOWN.....		1,109,527	1,109,527	1,104,071	1,109,527	0	0	0	0	0	1,109,527	0	0	0	27,091	04/14/2040...	1FM.....
61745M X4 0	MORGAN STANLEY CAPITAL I.....			05/01/2016.	MBS PAYDOWN.....		0	3,129,000	939,545	73,156	866,389	0	0	866,389	0	939,545	0	(939,545)	(939,545)	155,253	12/13/2041...	1FM.....
61745M X5 7	MORGAN STANLEY CAPITAL I.....			05/01/2016.	MBS PAYDOWN.....		0	4,356,000	654,411	654,411	0	0	0	0	0	654,411	0	(654,411)	(654,411)	361,034	12/13/2041...	1FM.....
61746W HM 5	MORGAN STANLEY CAPITAL I.....			06/01/2016.	MBS PAYDOWN.....		204,367	204,367	216,355	204,435	0	(68)	0	(68)	0	204,367	0	0	0	6,383	07/15/2033...	1FM.....
61750C AT 4	MORGAN STANLEY CAPITAL I.....			06/01/2016.	MBS PAYDOWN.....		0	2,800,005	1,097,042	910,001	187,040	0	0	187,040	0	1,097,042	0	(1,097,042)	(1,097,042)	57,481	07/12/2044...	1FM.....
61750H AP 1	MORGAN STANLEY CAPITAL I.....			06/01/2016.	MBS PAYDOWN.....		0	5,962	212	212	0	0	0	0	0	212	0	(212)	(212)	0	11/12/2041...	1FM.....
62425* AA 5	MOUNTAIN PRAIRIE WIND LLC.....			06/15/2016.	SINKING FUND REDEMPTION.....		396,681	396,681	396,681	396,681	0	0	0	0	0	396,681	0	0	0	13,011	03/25/2030...	2FE.....
628782 AH 7	NBTY INC.....			05/16/2016.	CALLED THRU ISSUER at 101.517...		1,602,279	1,575,000	1,675,519	582,007	0	(17,504)	0	(17,504)	0	1,602,279	0	0	0	96,753	10/01/2018...	4FE.....
629377 BS 0	NRG ENERGY INC.....			05/25/2016.	CALLED THRU ISSUER at 104.188...		33,340	32,000	34,360	33,694	0	(434)	0	(434)	0	33,260	0	80	80	1,260	05/15/2021...	4FE.....
629568 AQ 9	NABORS INDUSTRIES INC.....			06/07/2016.	MORGAN STANLEY.....		9,676,344	9,475,000	9,566,647	9,501,872	0	(5,326)	0	(5,326)	0	9,496,546	0	179,798	179,798	477,501	02/15/2018...	3FE.....
629568 AV 8	NABORS INDUSTRIES INC.....			06/08/2016.	VARIOUS.....		42,837,500	46,000,000	45,782,825	45,880,574	0	10,153	0	10,153	0	45,890,728	0	(3,053,228)	(3,053,228)	1,703,889	09/15/2020...	3FE.....
649705 JJ 0	NYC IND DEVELMNT AGENCY.....			06/11/2016.	MBS PAYDOWN.....		423,755	423,755	358,074	423,755	0	0	0	0	0	423,755	0	0	0	15,553	09/11/2018...	2.....
67088C AA 5	OMX TIMBER FIN INV LLC 2.....			04/13/2016.	DIRECT.....		325,339	1,497,856	40,856	42,530	0	0	0	0	0	42,530	0	282,810	282,810	0	01/29/2020...	6.....
67390# AC 7	OAKTREE CAPITAL MANAGEMENT LLC.....			06/06/2016.	MATURITY.....		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	304,500	06/06/2016...	1.....

SCHEDULE D - PART 4

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	NAIC Design- ation or Market Indicator (a)
677071 AA 0	OHANA MILITARY COMM.....			04/01/2016.	SINKING FUND REDEMPTION.....		160,000	160,000	160,268	160,268	0	0	0	0	0	160,268	0	(268)	(268)	4,377	10/01/2021....	1FE.....
67773# AE 0	OHIO VALLEY ELECTRIC CORP.....			06/15/2016.	SINKING FUND REDEMPTION.....		246,688	246,688	246,688	246,688	0	0	0	0	0	246,688	0	0	0	7,277	02/15/2026....	2.....
67773# AF 7	OHIO VALLEY ELECTRIC CORP.....			06/15/2016.	SINKING FUND REDEMPTION.....		62,126	62,126	62,126	62,126	0	0	0	0	0	62,126	0	0	0	1,833	02/15/2026....	2.....
67773# AG 5	OHIO VALLEY ELECTRIC CORP.....			06/15/2016.	SINKING FUND REDEMPTION.....		62,621	62,621	62,621	62,621	0	0	0	0	0	62,621	0	0	0	1,847	02/15/2026....	2.....
679580 C# 5	OLD DOMINION FREIGHT LINE INC.....			04/25/2016.	MATURITY.....		734,694	734,694	734,694	734,694	0	0	0	0	0	734,694	0	0	0	21,490	04/25/2016....	2.....
679580 C@ 7	OLD DOMINION FREIGHT LINE INC.....			04/25/2016.	MATURITY.....		979,592	979,592	979,592	979,592	0	0	0	0	0	979,592	0	0	0	28,653	04/25/2016....	2.....
681919 AS 5	OMNICOM GROUP INC.....			04/15/2016.	MATURITY.....		20,000,000	20,000,000	19,902,000	19,996,296	0	3,704	0	3,704	0	20,000,000	0	0	0	590,000	04/15/2016....	2FE.....
68209# AB 8	OMEGA LEASING(US) (NO 2) LLC.....			04/12/2016.	SINKING FUND REDEMPTION.....		85,849	85,849	85,849	85,849	0	0	0	0	0	85,849	0	0	0	1,511	07/12/2017....	1.....
69352J AL 1	TALEN ENERGY SUPPLY LLC.....			06/06/2016.	GOLDMAN SACHS.....		396,400	390,000	428,935	415,854	0	(4,705)	0	(4,705)	0	411,149	0	(14,750)	(14,750)	15,351	05/01/2018....	4FE.....
723456 AN 9	PINNACLE ENTERTAINMENT INC.....			05/15/2016.	CALLED THRU ISSUER at 102.917...		1,109,445	1,078,000	1,141,886	492,579	0	(14,603)	0	(14,603)	0	1,109,445	0	0	0	47,163	05/15/2020....	4FE.....
723456 AS 8	PINNACLE ENTERTAINMENT INC.....			04/28/2016.	VARIOUS.....		2,293,928	2,172,000	2,316,479	998,346	0	(12,647)	0	(12,647)	0	2,293,928	0	0	0	74,891	08/01/2021....	3FE.....
740816 AB 9	PRES & FELLOWS OF HARVARD.....			04/01/2016.	CALLED THRU ISSUER at 100.000...		10,700,000	10,700,000	10,682,131	10,683,702	0	88	0	88	0	10,683,791	0	16,209	16,209	337,050	10/01/2037....	1FE.....
743947 AB 9	PRUDENTIAL HOME MTGE SECS.....			06/01/2016.	MBS PAYDOWN.....		22	22	21	22	0	0	0	0	0	22	0	0	0	1	08/28/2022....	1FM.....
74731@ AB 5	QUAD GRAPHICS INC.....			06/15/2016.	MATURITY.....		681,818	681,818	681,818	681,818	0	0	0	0	0	681,818	0	0	0	27,409	06/15/2016....	3.....
74731@ BU 2	QUAD GRAPHICS INC.....			04/10/2016.	MATURITY.....		312,500	312,500	330,356	313,797	0	(1,297)	0	(1,297)	0	312,500	0	0	0	11,656	04/10/2016....	3.....
74966N AA 4	TALEN ENERGY SUPPLY LLC.....			06/06/2016.	GOLDMAN SACHS.....		129,820	145,000	141,738	142,059	0	347	0	347	0	142,405	0	(12,585)	(12,585)	6,036	07/15/2019....	4FE.....
76111X WD 1	RESIDENTIAL FUNDING MTGE SECS.....			06/01/2016.	MBS PAYDOWN.....		2,999	3,120	3,080	2,922	0	0	0	0	0	2,922	0	77	77	42	08/25/2035....	1FM.....
761735 AK 5	REYNOLDS GRP.....			06/27/2016.	CALLED THRU ISSUER at 102.000...		1,728,900	1,695,000	1,741,675	801,518	0	(20,144)	0	(20,144)	0	1,711,849	0	17,051	17,051	84,538	04/15/2019....	4FE.....
78443* AK 7	ANDERSEN CORPORATION.....			06/30/2016.	MATURITY.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	112,500	06/30/2016....	2FE.....
785712 AB 6	SABLE INTERNATIONAL FINANCE LTD.....			06/15/2016.	CALLED THRU ISSUER at 104.375...		417,500	400,000	430,000	419,610	0	(1,754)	0	(1,754)	0	417,857	0	(357)	(357)	30,528	02/01/2020....	3FE.....
79548K KP 2	SALOMON BROTHERS MTGE SECS.....			06/01/2016.	MBS PAYDOWN.....		299	299	305	299	0	0	0	0	0	299	0	0	0	4	04/25/2024....	1FM.....
80626P AA 8	SCHAEFFLER HOLDING FINANCE BV.....			05/13/2016.	CALLED THRU ISSUER at 102.234...		514,288	502,994	531,386	518,058	0	(3,770)	0	(3,770)	0	514,288	0	0	0	25,944	08/15/2018....	4FE.....
808626 AE 5	LEIDOS INC.....			06/30/2016.	VARIOUS.....		7,983,890	8,043,000	8,048,711	8,048,314	0	(76)	0	(76)	0	8,048,238	0	(64,348)	(64,348)	486,870	07/01/2032....	3FE.....
817565 BF 0	SERVICE CORP INTERNATIONAL.....			04/02/2016.	CALLED THRU ISSUER at 103.981...		502,205	483,000	541,759	506,152	0	(3,947)	0	(3,947)	0	502,205	0	0	0	24,408	06/15/2017....	3FE.....
820922 AV 4	SHEARSON LEHMAN CMO INC.....			06/01/2016.	MBS PAYDOWN.....		34,796	34,796	29,521	32,882	0	1,913	0	1,913	0	34,796	0	0	0	834	05/01/2017....	1.....
84754* AA 0	SPECIALTY FOAM.....			06/30/2016.	SINKING FUND REDEMPTION.....		48,110	48,110	47,389	0	0	48	0	48	0	48,110	0	0	0	958	01/15/2021....	5*.....
85205T AD 2	SPIRIT AEROSYSTEMS INC.....			06/01/2016.	CALLED THRU ISSUER at 103.725...		622,350	600,000	642,563	626,464	0	(5,590)	0	(5,590)	0	620,874	0	1,476	1,476	18,675	12/15/2020....	2FE.....
858271 AA 7	STEELRIVER TRANSMISSION.....			06/30/2016.	SINKING FUND REDEMPTION.....		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	5,299	06/30/2017....	2FE.....
858586 H* 4	STEPAN COMPANY LTD.....			06/01/2016.	SINKING FUND REDEMPTION.....		1,428,571	1,428,571	1,428,571	1,428,571	0	0	0	0	0	1,428,571	0	0	0	42,000	06/01/2022....	2FE.....
86736@ AA 6	SUNFLOWER ELECTRIC CO-OP.....			06/30/2016.	SINKING FUND REDEMPTION.....		336,534	336,534	265,453	331,003	0	5,531	0	5,531	0	336,534	0	0	0	13,461	12/31/2016....	2.....
87305Q CA 7	TTX COMPANY.....			06/15/2016.	MATURITY.....		25,000,000	25,000,000	24,950,750	24,997,025	0	2,975	0	2,975	0	25,000,000	0	0	0	756,250	06/15/2016....	1.....
87316Y AC 5	ONCOR ELECTRIC DELIVERY TRANS BOND.....			05/15/2016.	MBS PAYDOWN.....		1,419,493	1,419,493	1,413,937	1,418,269	0	1,224	0	1,224	0	1,419,493	0	0	0	37,546	05/15/2018....	1FE.....
87952V AJ 5	TELESAT CANADA.....			05/16/2016.	VARIOUS.....		1,797,094	1,795,000	1,867,547	1,331,706	0	(10,638)	0	(10,638)	0	1,798,443	0	(1,349)	(1,349)	45,386	05/15/2017....	4FE.....
88023U AB 7	TEMPUR SEALY INTERNATIONAL INC.....			06/23/2016.	CALLED THRU ISSUER at 106.280...		1,386,959	1,305,000	1,381,800	0	0	(11,845)	0	(11,845)	0	1,369,955	0	17,004	17,004	46,853	12/15/2020....	4FE.....
88031V AA 7	TENASKA GATEWAY PARTNERS.....			06/30/2016.	SINKING FUND REDEMPTION.....		125,092	125,092	125,092	125,092	0	0	0	0	0	125,092	0	0	0	3,785	12/30/2023....	2FE.....

SCHEDULE D - PART 4

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 Design- ation or Market Indicator (a)
88033G BM 1	TENET HEALTHCARE CORP.....				05/31/2016.	JPMORGAN CHASE & CO.....		1,196,325	1,170,000	1,229,375	904,759	0	(9,141)	0	(9,141)	0	1,204,618	0	(8,293)	(8,293)	66,520	08/01/2020...	5FE.....
88033G CG 3	TENET HEALTHCARE CORP.....				05/31/2016.	JEFFERIES GROUP LLC.....		590,175	610,000	602,550	176,999	0	689	0	689	0	603,388	0	(13,213)	(13,213)	12,294	03/01/2019...	5FE.....
88160Q AG 8	TESORO LOGISTICS.....				04/14/2016.	DIRECT.....		265,203	265,000	265,280	265,219	0	(15)	0	(15)	0	265,203	0	0	0	7,247	10/15/2019...	3FE.....
88632# AA 5	CVS CORP (MELVILLE CORP).....				06/20/2016.	MBS PAYDOWN.....		297,482	297,482	297,482	297,482	0	0	0	0	0	297,482	0	0	0	7,907	03/20/2018...	2.....
89176* AA 9	TOWER DEVELOPMENT CORP.....				04/08/2016.	SINKING FUND REDEMPTION.....		29,700,000	29,700,000	29,477,250	29,593,099	0	106,901	0	106,901	0	29,700,000	0	0	0	510,395	01/02/2017...	3FE.....
89188# AA 1	TOWERPOINT INVESTMENTS LLC.....				06/30/2016.	VARIOUS.....		6,067,958	6,067,958	6,067,958	0	0	0	0	0	0	6,067,958	0	0	0	85,577	07/17/2017...	5*.....
89188* AA 5	TOWERPOINT ACQUISITIONS LLC.....				06/30/2016.	VARIOUS.....		9,854,807	9,854,807	9,854,807	0	0	0	0	0	0	9,854,807	0	0	0	208,154	07/17/2017...	5*.....
901109 AB 4	TUTOR PERINI CORP.....				06/09/2016.	VARIOUS.....		611,420	606,000	625,845	617,511	0	(6,182)	0	(6,182)	0	611,329	0	91	91	28,571	11/01/2018...	4FE.....
90357# AW 6	BNSF RAILWAY CORPORATION.....				04/01/2016.	SINKING FUND REDEMPTION.....		235,875	235,875	235,875	235,875	0	0	0	0	0	235,875	0	0	0	6,498	04/01/2024...	1.....
90357# AX 4	BNSF RAILWAY CORPORATION.....				04/01/2016.	SINKING FUND REDEMPTION.....		379,675	379,675	379,675	379,675	0	0	0	0	0	379,675	0	0	0	10,460	04/01/2024...	1.....
90357# AY 2	BNSF RAILWAY CORPORATION.....				04/01/2016.	SINKING FUND REDEMPTION.....		227,352	227,352	227,352	227,352	0	0	0	0	0	227,352	0	0	0	6,264	04/01/2024...	1.....
90357# AZ 9	BNSF RAILWAY CORPORATION.....				04/01/2016.	SINKING FUND REDEMPTION.....		45,228	45,228	45,228	45,228	0	0	0	0	0	45,228	0	0	0	1,246	04/01/2024...	1.....
90357# BA 3	BNSF RAILWAY CORPORATION.....				04/01/2016.	SINKING FUND REDEMPTION.....		21,453	21,453	21,453	21,453	0	0	0	0	0	21,453	0	0	0	591	04/01/2024...	1.....
90357# BB 1	BNSF RAILWAY CORPORATION.....				04/01/2016.	SINKING FUND REDEMPTION.....		28,861	28,861	28,861	28,861	0	0	0	0	0	28,861	0	0	0	795	04/01/2024...	1.....
90520G AA 4	UNION BANK NA.....				05/11/2016.	MATURITY.....		15,000,000	15,000,000	14,940,900	14,997,214	0	2,786	0	2,786	0	15,000,000	0	0	0	446,250	05/11/2016...	1FE.....
908594 AB 0	UNION TANK CAR CO.....				06/01/2016.	SINKING FUND REDEMPTION.....		1,818,182	1,818,182	1,818,182	1,818,182	0	0	0	0	0	1,818,182	0	0	0	51,273	06/01/2019...	1.....
911365 BA 1	UNITED RENTALS NORTH AMERICA.....				05/30/2016.	CALLED THRU ISSUER at 103.688...		1,578,131	1,522,000	1,603,358	762,054	0	(10,126)	0	(10,126)	0	1,581,017	0	(2,886)	(2,886)	59,702	05/15/2020...	4FE.....
911551 AA 7	US ARMY HOSP CASH MGMT.....				06/01/2016.	SINKING FUND REDEMPTION.....		314,815	314,815	314,815	314,815	0	0	0	0	0	314,815	0	0	0	9,815	05/01/2032...	1.....
925524 BB 5	VIACOM INC.....				04/30/2016.	VARIOUS.....		30,356,000	30,356,000	31,145,777	30,405,528	0	(49,528)	0	(49,528)	0	30,356,000	0	0	0	948,625	04/30/2016...	2FE.....
92676X AA 5	VIKING CRUISES LTD.....				06/09/2016.	VARIOUS.....		374,322	416,000	459,686	454,905	0	(4,242)	0	(4,242)	0	450,663	0	(76,341)	(76,341)	20,921	10/15/2022...	5FE.....
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY.....				06/30/2016.	SINKING FUND REDEMPTION.....		24,162	24,162	24,162	24,162	0	0	0	0	0	24,162	0	0	0	475	06/30/2030...	1FE.....
92966* AA 7	WABASH VALLEY POWER ASSOC.....				04/30/2016.	SINKING FUND REDEMPTION.....		131,743	131,743	124,044	131,488	0	255	0	255	0	131,743	0	0	0	3,346	04/30/2024...	1.....
92966* AG 4	WABASH VALLEY POWER ASSOC.....				04/30/2016.	SINKING FUND REDEMPTION.....		136,361	136,361	136,361	136,361	0	0	0	0	0	136,361	0	0	0	4,186	01/31/2028...	1.....
929766 MZ 3	WACHOVIA BANK COMM MTGE.....				04/01/2016.	MBS PAYDOWN.....		38,751	38,751	38,927	38,751	0	0	0	0	0	38,751	0	0	0	788	12/15/2035...	5FM.....
929766 S5 3	WACHOVIA BANK COMM MTGE.....				04/01/2016.	MBS PAYDOWN.....		6,216,510	6,216,510	6,246,026	6,216,510	0	0	0	0	0	6,216,510	0	0	0	146,910	04/15/2042...	1FM.....
929766 S7 9	WACHOVIA BANK COMM MTGE.....				05/01/2016.	MBS PAYDOWN.....		824,000	824,000	813,005	784,714	39,286	0	0	39,286	0	824,000	0	0	0	22,269	04/15/2042...	1FM.....
929766 S9 5	WACHOVIA BANK COMM MTGE.....				05/01/2016.	MBS PAYDOWN.....		2,910,425	2,910,425	1,691,074	1,691,074	0	0	0	0	0	1,691,074	0	1,219,352	1,219,352	90,487	04/15/2042...	1FM.....
929766 T3 7	WACHOVIA BANK COMM MTGE.....				05/01/2016.	VARIOUS.....		0	160,316	63,364	63,364	0	0	0	0	0	63,364	0	(63,364)	(63,364)	19,916	04/15/2042...	1FM.....
94403* AY 2	WAWA INC.....				05/04/2016.	MATURITY.....		6,580,000	6,580,000	6,580,000	6,580,000	0	0	0	0	0	6,580,000	0	0	0	193,123	05/04/2016...	2FE.....
94980V AE 8	WELLS FARGO BANK NA.....				05/16/2016.	MATURITY.....		16,500,000	16,500,000	16,388,625	16,494,612	0	5,388	0	5,388	0	16,500,000	0	0	0	477,010	05/16/2016...	1FE.....
97181# KE 2	UNION PACIFIC RAILROAD.....				06/24/2016.	SINKING FUND REDEMPTION.....		305,196	305,196	305,196	305,196	0	0	0	0	0	305,196	0	0	0	8,927	06/24/2024...	1.....
984121 CA 9	XEROX CORP.....				06/06/2016.	AMHERST SECURITIES GROUP LP.....		6,717,656	6,325,000	6,307,606	6,317,036	0	799	0	799	0	6,317,835	0	399,821	399,821	171,961	12/15/2019...	2FE.....
989194 AH 8	ZAYO GROUP LLC/ ZAYO CAPITAL INC.....				05/16/2016.	CALLED THRU ISSUER at 106.238...		2,347,869	2,210,000	2,362,711	0	0	(2,594)	0	(2,594)	0	2,360,117	0	(12,248)	(12,248)	82,668	07/01/2020...	4FE.....
06849R AF 9	BARRICK NORTH AMERICA FINANCE LLC.....			A	04/15/2016.	MORGAN STANLEY.....		30,032,324	29,263,000	29,465,672	29,405,202	0	(7,292)	0	(7,292)	0	29,397,910	0	634,414	634,414	639,558	05/30/2021...	2FE.....
136375 BM 3	CANADIAN NATL RAILWAYS.....			A	06/01/2016.	MATURITY.....		24,700,000	24,700,000	24,688,263	24,699,338	0	662	0	662	0	24,700,000	0	0	0	716,300	06/01/2016...	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	NAIC Designa- tion or Market Indicator (a)
453258 AP 0	INCO LTD.....			A	06/30/2016.	UBS GROUP.....		2,570,000	3,000,000	2,100,000	2,099,917	0	83	0	83	0	2,100,000	0	470,000	470,000	168,400	09/15/2032....	2FE.....
725906 AN 1	PLACER DOME INC.....			A	04/19/2016.	SWS (SOUTHWEST SECURITIES)....		2,679,046	2,900,000	2,889,923	2,891,847	0	64	0	64	0	2,891,910	0	(212,864)	(212,864)	97,162	10/15/2035....	2FE.....
820439 A# 4	SHAWCOR LTD.....			A	04/07/2016.	PREREF.....		1,078,292	1,067,616	1,067,616	1,067,616	0	0	0	0	0	1,067,616	0	10,676	10,676	20,508	03/31/2025....	3.....
820439 A@ 6	SHAWCOR LTD.....			A	04/07/2016.	PREREF.....		1,078,292	1,067,616	1,067,616	1,067,616	0	0	0	0	0	1,067,616	0	10,676	10,676	19,712	03/31/2023....	3.....
878742 AR 6	TECK RESOURCES LTD.....			A	06/07/2016.	PREREF.....		8,258,968	7,999,000	7,995,160	7,998,012	0	258	0	258	0	7,998,271	0	260,697	260,697	249,791	08/15/2017....	4FE.....
878742 AY 1	TECK RESOURCES LTD.....			A	06/06/2016.	VARIOUS.....		17,566,250	23,500,000	23,309,180	23,362,809	0	4,246	7,871,625	(7,867,379)	0	15,495,430	0	2,070,820	2,070,820	753,958	02/01/2023....	4FE.....
02154C AA 1	ALTICE FINANCING SA.....			R	05/19/2016.	CALLED THRU ISSUER at 103.938...		207,876	200,000	208,750	0	0	(1,676)	0	(1,676)	0	207,074	0	802	802	6,738	12/15/2019....	4FE.....
034863 AD 2	ANGLO AMERICAN CAPITAL.....			F	06/06/2016.	GOLDMAN SACHS.....		9,800,000	10,000,000	9,997,600	9,998,731	0	107	0	107	0	9,998,838	0	(198,838)	(198,838)	311,500	09/27/2020....	3FE.....
03938L AF 1	ARCELORMITTAL.....			F	04/19/2016.	PREREF.....		20,925,000	20,000,000	19,978,553	19,993,608	0	744	0	744	0	19,994,353	0	930,647	930,647	469,583	06/01/2018....	3FE.....
03938L AW 4	ARCELORMITTAL.....			F	05/20/2016.	CALLED THRU ISSUER at 103.394...		765,117	740,000	786,250	754,624	0	(4,849)	0	(4,849)	0	749,775	0	15,342	15,342	29,960	02/25/2017....	3FE.....
23636A AB 7	DANSKE BANK A/S.....			F	04/14/2016.	MATURITY.....		6,690,000	6,690,000	6,686,990	6,689,812	0	188	0	188	0	6,690,000	0	0	0	129,619	04/14/2016....	1FE.....
62947Q AR 9	NXP BV/NXP FUNDING LLC.....			F	05/12/2016.	CALLED THRU ISSUER at 100.000...		178,000	178,000	178,000	178,000	0	0	0	0	0	178,000	0	0	0	6,986	09/15/2016....	3FE.....
65504L AF 4	NOBLE HOLDING INTL LTD.....			F	06/08/2016.	HSBC HOLDINGS PLC.....		7,557,610	10,000,000	9,977,482	9,987,430	0	977	0	977	0	9,988,406	0	(2,430,796)	(2,430,796)	360,951	03/01/2021....	2FE.....
65504L AJ 6	NOBLE HOLDING INTL LTD.....			F	06/07/2016.	AMHERST SECURITIES GROUP LP.....		2,711,824	3,960,000	3,950,338	3,953,732	0	397	0	397	0	3,954,129	0	(1,242,305)	(1,242,305)	115,038	03/15/2022....	2FE.....
705012 AA 0	PEARSON FUNDING TWO.....			F	05/17/2016.	MATURITY.....		20,000,000	20,000,000	19,895,600	19,992,669	0	7,331	0	7,331	0	20,000,000	0	0	0	400,000	05/17/2016....	2FE.....
83364L AB 5	SOCIETE GENERALE.....			F	04/20/2016.	MATURITY.....		42,700,000	42,700,000	42,613,319	42,696,606	0	3,394	0	3,394	0	42,700,000	0	0	0	1,227,625	04/20/2016....	2FE.....
G1011# AB 0	BERENDSEN PLC.....			F	05/25/2016.	MATURITY.....		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	305,800	05/25/2016....	2.....
G1846# AF 2	THE CAPITA GROUP PLC.....			F	06/28/2016.	MATURITY.....		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	588,000	06/28/2016....	2.....
OA01CD 69 4	INTERNATIONAL FINANCE CORP.....			F	04/18/2016.	DIRECT.....		19,971,479	20,000,000	19,971,400	0	0	79	0	79	0	19,971,479	0	0	0	12,986	04/07/2026....	1.....
Q2759# AK 3	CON PRESS HOLDINGS.....			F	04/29/2016.	MATURITY.....		2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	61,875	04/29/2016....	2FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....								1,062,117,109	1,108,727,617	1,094,193,078	1,013,850,328	2,393,284	(423,384)	7,871,625	(5,901,725)	0	1,083,063,732	0	(20,946,626)	(20,946,626)	35,114,705	XXX	XXX
Bonds - Hybrid Securities																							
90264A AA 7	UBS PFD FUNDING TRUST V.....			.	05/15/2016.	CALLED THRU ISSUER at 100.000...		29,000,000	29,000,000	29,041,700	29,003,834	0	(3,834)	0	(3,834)	0	29,000,000	0	0	0	905,242	01/01/9999....	3FE.....
4899999. Total Bonds - Hybrid Securities.....								29,000,000	29,000,000	29,041,700	29,003,834	0	(3,834)	0	(3,834)	0	29,000,000	0	0	0	905,242	XXX	XXX
8399997. Total Bonds - Part 4.....								2,161,246,578	2,163,423,661	2,137,874,544	1,944,929,891	2,393,284	505,640	7,871,625	(4,972,701)	0	2,129,072,303	0	32,174,272	32,174,272	..48,601,696	XXX	XXX
8399999. Total Bonds.....								2,161,246,578	2,163,423,661	2,137,874,544	1,944,929,891	2,393,284	505,640	7,871,625	(4,972,701)	0	2,129,072,303	0	32,174,272	32,174,272	..48,601,696	XXX	XXX
Common Stocks - Industrial and Miscellaneous																							
00847L 10 0	AGILE THERAPEUTICS INC.....			.	06/07/2016.	MERRILL LYNCH CAP SERVI INC.....		5,890.000	47,644	XXX	47,532	0	0	0	0	0	47,532	0	112	112	0	XXX	L.....
12514G 10 8	CDW CORP/DE.....			.	05/24/2016.	MERRILL LYNCH CAP SERVI INC.....		6,218.000	260,213	XXX	259,601	0	0	0	0	0	259,601	0	612	612	0	XXX	L.....
15130J 10 9	CEMPRA INC.....			.	04/01/2016.	MERRILL LYNCH CAP SERVI INC.....		13,502.000	238,936	XXX	238,580	0	0	0	0	0	238,580	0	356	356	0	XXX	L.....
24983L 10 4	DERMIRA INC.....			.	05/31/2016.	MERRILL LYNCH CAP SERVI INC.....		3,846.000	121,650	XXX	118,841	0	0	0	0	0	118,841	0	2,809	2,809	0	XXX	L.....
82817Q 10 3	SILVER SPRING NETWORKS INC.....			.	04/25/2016.	MORGAN STANLEY.....		11,200.000	158,451	XXX	163,408	0	0	0	0	0	163,408	0	(4,957)	(4,957)	0	XXX	L.....
930427 10 9	WAGWORKS INC.....			.	04/01/2016.	MERRILL LYNCH CAP SERVI INC.....		1,424.000	72,243	XXX	72,916	0	0	0	0	0	72,923	0	(680)	(680)	0	XXX	L.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....								899,137	XXX	900,878	0	0	0	0	0	0	900,885	0	(1,748)	(1,748)	0	XXX	XXX
9799997 Total Common Stocks - Part 4.....								899,137	XXX	900,878	0	0	0	0	0	0	900,885	0	(1,748)	(1,748)	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 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)
9799999	Total Common Stocks.....					899,137	XXX	900,878	0	0	0	0	0	0	900,885	0	(1,748)	(1,748)	0	XXX	XXX
9899999	Total Preferred and Common Stocks.....					899,137	XXX	900,878	0	0	0	0	0	0	900,885	0	(1,748)	(1,748)	0	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					2,162,145,715	XXX	2,138,775,422	1,944,929,891	2,393,284	505,640	7,871,625	(4,972,701)	0	2,129,973,188	0	32,172,524	32,172,524	..48,601,696	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
Purchased Options - Hedging Other - Put Options																							
371613 SPTR 09132012 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUE5WFPU8MPRO8K5P83.....	09/13/2012	09/13/2022	...10,000	...38,731,120	...3,052.0000	...301,806	0	0	...4,790,343	.....	...4,790,343	...301,806	0	0	0	...8,755,500	.....	001.....
373567 SPTR 09192012 01 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	09/19/2012	09/19/2022	...10,000	...38,731,120	...3,053.0000	...281,400	0	0	...4,805,404	.....	...4,805,400	...281,400	0	0	0	...8,703,400	.....	001.....
377411 SPTR 100512 P 3072.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	10/05/2012	10/05/2022	...10,000	...38,731,120	...3,072.0000	...304,469	0	0	...4,906,238	.....	...4,906,238	...304,469	0	0	0	...8,754,000	.....	001.....
339346 SPTR 032612 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	03/26/2012	03/18/2022	...15,000	...58,096,680	...3,084.5200	...163,080	0	0	...6,847,324	.....	...6,847,324	...163,080	0	0	0	...12,581,825	.....	001.....
341033 SPTR 040512 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	04/05/2012	04/05/2022	...15,136	...58,623,423	...3,036.0000	...257,577	0	0	...6,701,613	.....	...6,701,613	...257,577	0	0	0	...12,489,016	.....	001.....
372684 SPTR 09172012 01 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	09/17/2012	09/19/2022	...10,000	...38,731,120	...3,089.3900	...290,567	0	0	...4,940,775	.....	...4,940,775	...290,567	0	0	0	...8,823,100	.....	001.....
373299 SPTR 09182012 01 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	09/18/2012	09/19/2022	...10,000	...38,731,120	...3,060.0000	...288,583	0	0	...4,831,305	.....	...4,831,305	...288,583	0	0	0	...8,728,400	.....	001.....
339294 SPTR 032312 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/23/2012	03/18/2022	...10,350	...40,086,709	...3,031.5600	...253,137	0	0	...4,528,339	.....	...4,528,339	...253,137	0	0	0	...8,790,255	.....	001.....
373593 SPTR 09192012 02 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	09/19/2012	09/19/2022	...10,000	...38,731,120	...3,053.0000	...299,063	0	0	...4,805,404	.....	...4,805,404	...299,063	0	0	0	...8,703,400	.....	001.....
340333 SPTR 040212 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	04/02/2012	04/01/2022	...10,864	...42,077,489	...3,086.0000	...193,863	0	0	...4,996,671	.....	...4,996,671	...193,863	0	0	0	...9,045,584	.....	001.....
375229 SPTR 09272012 01 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	09/27/2012	09/27/2022	...10,000	...38,731,120	...2,988.3400	...275,956	0	0	...4,584,163	.....	...4,584,163	...275,956	0	0	0	...8,675,800	.....	001.....
339779 SPTR 032912 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	03/29/2012	03/18/2022	...10,380	...40,202,903	...3,015.0000	...160,050	0	0	...4,480,754	.....	...4,480,754	...160,050	0	0	0	...8,677,369	.....	001.....
371624 SPTR 09132012 02 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	09/14/2012	09/14/2022	...10,000	...38,731,120	...3,110.0000	...301,806	0	0	...5,008,572	.....	...5,008,572	...301,806	0	0	0	...8,761,400	.....	001.....
377980 SPTR 10112012 01 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	10/11/2012	10/11/2022	...10,000	...38,731,120	...2,993.0000	...285,977	0	0	...4,626,795	.....	...4,626,795	...285,977	0	0	0	...8,593,000	.....	001.....
371628 SPTR 09132012 03 P.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	09/14/2012	09/14/2022	...10,000	...38,731,120	...3,110.0000	...288,583	0	0	...5,008,572	.....	...5,008,572	...288,583	0	0	0	...8,760,000	.....	001.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....											...3,945,919	0	0	...75,862,270	XXX	...75,862,266	...3,945,919	0	0	0	...138,842,048	XXX	XXX
Purchased Options - Hedging Other - Floors																							
97250 Floor #85 10YR LIBOR.....	VA HEDGE.....	N/A.....	Interest Rate.....	MLCS.....	GDWTXX03601TB7DW3U69.....	03/26/2007	03/31/2017	1	...500,000,000	4.0000	...27,000,000	0	...8,505,736	...8,490,900	.....	...12,672,900	...(6,676,230)	0	0	0	...27,000,000	.....	001.....
97248 Floor #84 10YR LIBOR.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA.....	R0MUE5WFPU8MPRO8K5P83.....	03/26/2007	03/30/2017	1	...500,000,000	4.0000	...27,000,000	0	...8,560,865	...8,507,793	.....	...12,689,793	...(6,679,553)	0	0	0	...27,000,000	.....	001.....
97249 Floor #83 10YR LIBOR.....	VA HEDGE.....	N/A.....	Interest Rate.....	JPCH.....	7H6GLXDRUGQU57RNE97.....	03/26/2007	03/31/2017	1	...500,000,000	4.0000	...27,000,000	0	...8,505,736	...8,507,793	.....	...12,689,793	...(6,662,660)	0	0	0	...27,000,000	.....	001.....
0119999. Total-Purchased Options-Hedging Other-Floors.....											...81,000,000	0	...25,572,337	...25,506,486	XXX	...38,052,486	...(20,018,444)	0	0	0	...81,000,000	XXX	XXX
Purchased Options - Hedging Other - Collars																							
588730 MSO Collar 68.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/17/2015	07/15/2016	...2,951	0	...1,594,9800	...(75,939)	0	0	(212)	.....	.....(212)	...60,910	0	0	0	0	.....	003.....
588731 MSO Collar 68.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/17/2015	07/15/2016	...2,951	0	...2,126,6400	...333,882	0	0	...22,064	.....	...22,064	(124,996)	0	0	0	...6,000	.....	003.....
588732 MSO Collar 68.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/17/2015	07/15/2016	...2,951	...6,194,017	...2,311.0200	...(93,513)	0	0	(58)	.....	.....(58)	...17,652	0	0	0	...6,278	.....	003.....
597022 MSO Collar 69.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/21/2015	08/19/2016	...4,327	...9,082,789	...2,145,7100	...(175,185)	0	0	(65,756)	.....	.....(65,756)	...146,181	0	0	0	...16,808	.....	003.....
597023 MSO Collar 69.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/21/2015	08/19/2016	...4,327	...1,478,1700	(132,200)	(2,928)	0	0	(2,928)	.....	.....(2,928)	...65,679	0	0	0	0	.....	003.....
597024 MSO Collar 69.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/21/2015	08/19/2016	...4,327	...1,970,8900	...517,710	0	0	0	...592,584	.....	...592,584	...(42,393)	0	0	0	0	.....	003.....
608104 MSO Collar 70.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	09/18/2015	09/16/2016	...5,018	0	...2,149,7200	...(234,009)	0	0	(113,389)	.....	.....(113,389)	...151,593	0	0	0	0	.....	003.....
608105 MSO Collar 70.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	09/18/2015	09/16/2016	...5,018	0	...1,958,0300	...674,190	0	0	...781,201	.....	...781,201	...(27,165)	0	0	0	0	.....	003.....
608106 MSO Collar 70.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	09/18/2015	09/16/2016	...5,018	...10,532,728	...1,468,5200	...(197,847)	0	0	(4,754)	.....	.....(4,754)	...86,599	0	0	0	...24,345	.....	003.....
616017 MSO Collar 71.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/16/2015	10/21/2016	...4,107	...1,524,8300	...(146,127)	0	0	0	(14,743)	.....	.....(14,743)	...95,399	0	0	0	0	.....	003.....
616018 MSO Collar 71.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/16/2015	10/21/2016	...4,107	...2,033,1100	...541,263	0	0	0	...442,185	.....	...442,185	...(50,329)	0	0	0	0	.....	003.....
616019 MSO Collar 71.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/16/2015	10/21/2016	...4,107	...8,620,035	...2,216,0900	...(199,560)	0	0	(51,668)	.....	.....(51,668)	...95,187	0	0	0	...23,981	.....	003.....
623594 MSO Collar 72.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	11/20/2015	11/18/2016	...4,683	0	...2,089,1700	...606,615	0	0	...364,122	.....	...364,122	...(72,886)	0	0	0	0	.....	003.....
623595 MSO Collar 72.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	11/20/2015	11/18/2016	...4,683	0	...1,566,8800	...(156,559)	0	0	(35,773)	.....	.....(35,773)	...126,716	0	0	0	0	.....	003.....
623596 MSO Collar 72.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	11/20/2015	11/18/2016	...4,683	...9,829,381	...2,288,0600	...(191,871)	0	0	(29,191)	.....	.....(29,191)	...71,788	0	0	0	...30,546	.....	003.....
632081 MSO Collar 73.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	12/18/2015	12/16/2016	...8,378	0	...2,005,5200	...1,111,894	0	0	...1,192,161	.....	...1,192,161	...(35,922)	0	0	0	0	.....	003.....
632082 MSO Collar 73.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	12/18/2015	12/16/2016	...8,378	0	...1,504,1400	...(317,540)	0	0	(65,825)	.....	.....(65,825)	...196,209	0	0	0	0	.....	003.....
632083 MSO Collar 73.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	12/18/2015	12/16/2016	...8,378	...17,585,038	...2,211,4900	...(342,477)	0	0	(222,477)	.....	.....(222,477)	...163,373	0	0	0	...59,829	.....	003.....
639199 MSO Collar 74.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/15/2016	01/20/2017	...4,108	0	...1,880,3300	0	...578,914	0	...1,017,116	.....	...1,017,116	...438,203	0	0	0	0	.....	003.....
639200 MSO Collar 74.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/15/2016	01/20/2017	...4,108	0	...1,410,2500	0	...(187,539)	0	(30,022)	.....	.....(30,022)	...157,517	0	0	0	0	.....	003.....

QEO6

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
639201 MSO Collar 74.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/15/2016.....	01/20/2017.....	4,108.....	8,621,675.....	2,090.3600.....	0.....	(196,807).....	0.....	(384,047).....	.....	(384,047).....	(187,240).....	0.....	0.....	0.....	32,228.....	.....	003.....
648401 MSO Collar 75.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	02/19/2016.....	02/17/2017.....	5,037.....	1,917,7800.....	0.....	0.....	696,970.....	0.....	1,119,349.....	.....	1,119,349.....	422,379.....	0.....	0.....	0.....	0.....	.....	003.....
648402 MSO Collar 75.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	02/19/2016.....	02/17/2017.....	5,037.....	1,438.3400.....	0.....	0.....	(216,287).....	0.....	(55,024).....	.....	(55,024).....	161,263.....	0.....	0.....	0.....	0.....	.....	003.....
648403 MSO Collar 75.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	02/19/2016.....	02/17/2017.....	5,037.....	10,572,113.....	2,104.1900.....	0.....	(269,418).....	0.....	(462,544).....	.....	(462,544).....	(193,126).....	0.....	0.....	0.....	42,143.....	.....	003.....
654806 MSO Collar 76.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/18/2016.....	03/17/2017.....	3,002.....	2,049.5600.....	0.....	0.....	358,105.....	0.....	395,531.....	.....	395,531.....	37,426.....	0.....	0.....	0.....	0.....	.....	003.....
654807 MSO Collar 76.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/18/2016.....	03/17/2017.....	3,002.....	1,537.1700.....	0.....	0.....	(99,063).....	0.....	(62,051).....	.....	(62,051).....	37,012.....	0.....	0.....	0.....	0.....	.....	003.....
654808 MSO Collar 76.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/18/2016.....	03/17/2017.....	3,002.....	6,301,004.....	2,229.3100.....	0.....	(113,523).....	0.....	(119,750).....	.....	(119,750).....	(6,227).....	0.....	0.....	0.....	26,590.....	.....	003.....
660175 MSO Collar 77.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/21/2017.....	3,455.....	2,256.3400.....	0.....	0.....	(3,455).....	0.....	(129,842).....	.....	(129,842).....	(126,386).....	0.....	0.....	0.....	0.....	.....	003.....
660176 MSO Collar 77.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/21/2017.....	3,455.....	1,560.5500.....	0.....	0.....	(94,291).....	0.....	(94,291).....	.....	(94,291).....	(90,835).....	0.....	0.....	0.....	0.....	.....	003.....
660177 MSO Collar 77.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/21/2017.....	3,455.....	7,251,639.....	2,080.7300.....	0.....	169,884.....	0.....	413,391.....	.....	413,391.....	243,507.....	0.....	0.....	0.....	32,596.....	.....	003.....
667106 MSO Collar 78.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	05/20/2016.....	05/19/2017.....	3,937.....	2,052.3200.....	0.....	0.....	499,102.....	0.....	563,990.....	.....	563,990.....	64,888.....	0.....	0.....	0.....	0.....	.....	003.....
667107 MSO Collar 78.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	05/20/2016.....	05/19/2017.....	3,937.....	1,539.2400.....	0.....	0.....	(139,543).....	0.....	(113,694).....	.....	(113,694).....	25,850.....	0.....	0.....	0.....	0.....	.....	003.....
667108 MSO Collar 78.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	05/20/2016.....	05/19/2017.....	3,937.....	8,263,229.....	2,231.2800.....	0.....	(169,276).....	0.....	(201,854).....	.....	(201,854).....	(32,578).....	0.....	0.....	0.....	38,866.....	.....	003.....
674090 MSO Collar 79.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	06/17/2016.....	06/16/2017.....	4,723.....	1,553.4200.....	0.....	0.....	(187,931).....	0.....	(159,740).....	.....	(159,740).....	28,191.....	0.....	0.....	0.....	0.....	.....	003.....
674091 MSO Collar 79.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	06/17/2016.....	06/16/2017.....	4,723.....	2,243.5500.....	0.....	0.....	(232,542).....	0.....	(246,703).....	.....	(246,703).....	(14,161).....	0.....	0.....	0.....	0.....	.....	003.....
674092 MSO Collar 79.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	06/17/2016.....	06/16/2017.....	4,723.....	9,913,552.....	2,071.2200.....	0.....	624,350.....	0.....	648,183.....	.....	648,183.....	23,833.....	0.....	0.....	0.....	48,608.....	.....	003.....
338396 SCS Collar 286 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	03/15/2012.....	03/14/2017.....	93.....	981,8200.....	0.....	0.....	0.....	0.....	(187).....	.....	(187).....	335.....	0.....	0.....	0.....	0.....	.....	003.....
338397 SCS Collar 286 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	03/15/2012.....	03/14/2017.....	93.....	1,402.6000.....	361.....	0.....	0.....	0.....	63,554.....	.....	63,554.....	4,130.....	0.....	0.....	0.....	0.....	.....	003.....
338398 SCS Collar 286 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	03/15/2012.....	03/14/2017.....	93.....	196,029.....	1,879.4840.....	0.....	0.....	0.....	(23,965).....	.....	(23,965).....	(786).....	0.....	0.....	0.....	822.....	.....	003.....
338378 SCS Collar 289 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	03/15/2012.....	03/14/2017.....	218.....	831,4600.....	499.....	0.....	0.....	0.....	69,400.....	.....	69,400.....	1,588.....	0.....	0.....	0.....	0.....	.....	003.....
338379 SCS Collar 289 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	03/15/2012.....	03/14/2017.....	218.....	582,0220.....	0.....	0.....	0.....	0.....	(380).....	.....	(380).....	356.....	0.....	0.....	0.....	0.....	.....	003.....
338380 SCS Collar 289 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	03/15/2012.....	03/14/2017.....	218.....	250,761.....	1,280.4484.....	0.....	0.....	0.....	(3,928).....	.....	(3,928).....	3,630.....	0.....	0.....	0.....	1,052.....	.....	003.....
338390 SCS Collar 290 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	03/15/2012.....	03/14/2017.....	94.....	1,262.3400.....	0.....	0.....	0.....	0.....	(539).....	.....	(539).....	1,034.....	0.....	0.....	0.....	0.....	.....	003.....
338391 SCS Collar 290 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	03/15/2012.....	03/14/2017.....	94.....	1,402.6000.....	364.....	0.....	0.....	0.....	64,039.....	.....	64,039.....	4,164.....	0.....	0.....	0.....	0.....	.....	003.....
338392 SCS Collar 290 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	03/15/2012.....	03/14/2017.....	94.....	197,526.....	2,805.2000.....	0.....	0.....	0.....	(43).....	.....	(43).....	87.....	0.....	0.....	0.....	829.....	.....	003.....
338393 SCS Collar 291 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	03/15/2012.....	03/14/2017.....	117.....	1,122.0800.....	0.....	0.....	0.....	0.....	(409).....	.....	(409).....	695.....	0.....	0.....	0.....	0.....	.....	003.....
338394 SCS Collar 291 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	03/15/2012.....	03/14/2017.....	117.....	1,402.6000.....	453.....	0.....	0.....	0.....	79,564.....	.....	79,564.....	5,170.....	0.....	0.....	0.....	0.....	.....	003.....
338395 SCS Collar 291 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	03/15/2012.....	03/14/2017.....	117.....	245,411.....	2,188.0560.....	0.....	0.....	0.....	(6,432).....	.....	(6,432).....	1,890.....	0.....	0.....	0.....	1,030.....	.....	003.....
433201 SCS Collar 829 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	304.....	1,508.6300.....	0.....	0.....	0.....	0.....	(22,482).....	.....	(22,482).....	6,214.....	0.....	0.....	0.....	0.....	.....	003.....
433202 SCS Collar 829 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	304.....	1,676.2600.....	6,963.....	0.....	0.....	0.....	141,100.....	.....	141,100.....	3,338.....	0.....	0.....	0.....	0.....	.....	003.....
433203 SCS Collar 829 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	304.....	637,323.....	3,436.3300.....	0.....	0.....	0.....	(251).....	.....	(251).....	(57).....	0.....	0.....	0.....	4,556.....	.....	003.....
433255 SCS Collar 842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	318.....	831,0000.....	0.....	0.....	0.....	0.....	(15,727).....	.....	(15,727).....	3,512.....	0.....	0.....	0.....	0.....	.....	003.....
433256 SCS Collar 842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	318.....	1,038.7500.....	4,514.....	0.....	0.....	0.....	59,279.....	.....	59,279.....	(3,969).....	0.....	0.....	0.....	0.....	.....	003.....
433257 SCS Collar 842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	318.....	365,954.....	1,603.8300.....	0.....	0.....	0.....	(2,847).....	.....	(2,847).....	2,147.....	0.....	0.....	0.....	2,616.....	.....	003.....
433258 SCS Collar 843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	78.....	727,1300.....	0.....	0.....	0.....	0.....	(2,391).....	.....	(2,391).....	658.....	0.....	0.....	0.....	0.....	.....	003.....
433259 SCS Collar 843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	78.....	1,038.7500.....	1,108.....	0.....	0.....	0.....	14,550.....	.....	14,550.....	(974).....	0.....	0.....	0.....	0.....	.....	003.....
433260 SCS Collar 843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1E8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	78.....	89,825.....	1,397.1200.....	0.....	0.....	0.....	(2,578).....	.....	(2,578).....	1,177.....	0.....	0.....	0.....	642.....	.....	003.....
433288 SCS Collar 853 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/16/2013.....	07/16/2018.....	245.....	1,341.0100.....	0.....	0.....	0.....	0.....	(11,642).....	.....	(11,642).....	3,974.....	0.....	0.....	0.....	0.....	.....	003.....
433289 SCS Collar 853 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/16/2013.....	07/16/2018.....	245.....	1,676.2600.....	5,609.....	0.....	0.....	0.....	113,656.....	.....	113,656.....	2,688.....	0.....	0.....	0.....	0.....	.....	003.....
433290 SCS Collar 853 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/16/2013.....	07/16/2018.....	245.....	513,360.....	2,386.9900.....	0.....	0.....	0.....	(15,383).....	.....	(15,383).....	4,582.....	0.....	0.....	0.....	3,670.....	.....	003.....
433291 SCS Collar 854 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/16/2013.....	07/16/2018.....	93.....	1,173.3800.....	0.....	0.....	0.....	0.....	(2,689).....	.....	(2,689).....	1,110.....	0.....	0.....	0.....	0.....	.....	003.....
433292 SCS Collar 854 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/16/2013.....	07/16/2018.....	93.....	1,676.2600.....	2,134.....	0.....	0.....	0.....	43,243.....	.....	43,243.....	1,023.....	0.....	0.....	0.....	0.....	.....	003.....
433293 SCS Collar 854 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/16/2013.....	07/16/2018.....	93.....	195,320.....	2,112.0900.....	0.....	0.....	0.....	(16,367).....	.....	(16,367).....	1,254.....	0.....	0.....	0.....	1,396.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.2

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 s at Inception and at Year-end (b)
439728 SCS Collar 905 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013.....	08/14/2018.....	298.....	0.....	822.0880.....	0.....	0.....	0.....	(14,877).....	.....	.....(14,877).....	3,098.....	0.....	0.....	0.....	0.....	0.....	003.....
439729 SCS Collar 905 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013.....	08/14/2018.....	298.....	0.....	1,027.6100.....	5,343.....	0.....	0.....	58,359.....	.....	.....58,359.....	(3,634).....	0.....	0.....	0.....	0.....	0.....	003.....
439730 SCS Collar 905 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013.....	08/14/2018.....	298.....	343,018.....	1,553.7460.....	0.....	0.....	0.....	(4,053).....	.....	.....(4,053).....	2,639.....	0.....	0.....	0.....	2,499.....	0.....	003.....
439731 SCS Collar 906 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013.....	08/14/2018.....	209.....	0.....	719.3270.....	0.....	0.....	0.....	(6,536).....	.....	.....(6,536).....	1,691.....	0.....	0.....	0.....	0.....	0.....	003.....
439732 SCS Collar 906 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013.....	08/14/2018.....	209.....	0.....	1,027.6100.....	3,754.....	0.....	0.....	41,004.....	.....	.....41,004.....	(2,553).....	0.....	0.....	0.....	0.....	0.....	003.....
439733 SCS Collar 906 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013.....	08/14/2018.....	209.....	241,009.....	1,381.1080.....	0.....	0.....	0.....	(8,081).....	.....	.....(8,081).....	3,330.....	0.....	0.....	0.....	1,756.....	0.....	003.....
439792 SCS Collar 923 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/14/2018.....	178.....	0.....	1,329.0600.....	0.....	0.....	0.....	(8,627).....	.....	.....(8,627).....	2,860.....	0.....	0.....	0.....	0.....	0.....	003.....
439793 SCS Collar 923 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/14/2018.....	178.....	0.....	1,661.3200.....	5,169.....	0.....	0.....	85,211.....	.....	.....85,211.....	2,092.....	0.....	0.....	0.....	0.....	0.....	003.....
439794 SCS Collar 923 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/14/2018.....	178.....	373,958.....	2,358.9600.....	0.....	0.....	0.....	(13,303).....	.....	.....(13,303).....	3,466.....	0.....	0.....	0.....	2,725.....	0.....	003.....
439795 SCS Collar 924 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/14/2018.....	130.....	0.....	1,162.9200.....	0.....	0.....	0.....	(3,856).....	.....	.....(3,856).....	1,557.....	0.....	0.....	0.....	0.....	0.....	003.....
439796 SCS Collar 924 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/14/2018.....	130.....	0.....	1,661.3200.....	3,772.....	0.....	0.....	62,180.....	.....	.....62,180.....	1,524.....	0.....	0.....	0.....	0.....	0.....	003.....
439797 SCS Collar 924 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/14/2018.....	130.....	272,887.....	2,091.5400.....	0.....	0.....	0.....	(24,836).....	.....	.....(24,836).....	1,631.....	0.....	0.....	0.....	1,988.....	0.....	003.....
450020 SCS Collar 946 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/17/2013.....	09/14/2018.....	104.....	0.....	1,534.2800.....	0.....	0.....	0.....	(8,938).....	.....	.....(8,938).....	2,167.....	0.....	0.....	0.....	0.....	0.....	003.....
450021 SCS Collar 946 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/17/2013.....	09/14/2018.....	104.....	0.....	1,704.7600.....	4,382.....	0.....	0.....	46,821.....	.....	.....46,821.....	978.....	0.....	0.....	0.....	0.....	0.....	003.....
450022 SCS Collar 946 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/17/2013.....	09/14/2018.....	104.....	219,150.....	5,465.9700.....	0.....	0.....	0.....	(0).....	.....	.....(0).....	0.....	0.....	0.....	0.....	1,628.....	0.....	003.....
450023 SCS Collar 947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/17/2013.....	09/14/2018.....	141.....	0.....	1,363.8100.....	0.....	0.....	0.....	(7,883).....	.....	.....(7,883).....	2,371.....	0.....	0.....	0.....	0.....	0.....	003.....
450024 SCS Collar 947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/17/2013.....	09/14/2018.....	141.....	0.....	1,704.7600.....	5,909.....	0.....	0.....	63,129.....	.....	.....63,129.....	1,317.....	0.....	0.....	0.....	0.....	0.....	003.....
450025 SCS Collar 947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/17/2013.....	09/14/2018.....	141.....	295,482.....	2,465.5800.....	0.....	0.....	0.....	(7,081).....	.....	.....(7,081).....	2,528.....	0.....	0.....	0.....	2,195.....	0.....	003.....
450125 SCS Collar 975 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	09/17/2013.....	09/14/2018.....	927.....	0.....	853.1100.....	0.....	0.....	0.....	(55,212).....	.....	.....(55,212).....	9,842.....	0.....	0.....	0.....	0.....	0.....	003.....
450126 SCS Collar 975 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	09/17/2013.....	09/14/2018.....	927.....	0.....	1,066.3900.....	24,349.....	0.....	0.....	161,710.....	.....	.....161,710.....	(12,827).....	0.....	0.....	0.....	0.....	0.....	003.....
450127 SCS Collar 975 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	09/17/2013.....	09/14/2018.....	927.....	1,068,326.....	1,706.2200.....	0.....	0.....	0.....	(5,460).....	.....	.....(5,460).....	4,142.....	0.....	0.....	0.....	7,938.....	0.....	003.....
456794 SCS Collar 996 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	290.....	0.....	1,528.2500.....	0.....	0.....	0.....	(25,451).....	.....	.....(25,451).....	5,841.....	0.....	0.....	0.....	0.....	0.....	003.....
456795 SCS Collar 996 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	290.....	0.....	1,698.0600.....	6,963.....	0.....	0.....	132,088.....	.....	.....132,088.....	2,571.....	0.....	0.....	0.....	0.....	0.....	003.....
456796 SCS Collar 996 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	290.....	608,128.....	3,861.4100.....	0.....	0.....	0.....	(57).....	.....	.....(57).....	(26).....	0.....	0.....	0.....	4,604.....	0.....	003.....
456798 SCS Collar 997 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	153.....	0.....	1,358.4500.....	0.....	0.....	0.....	(8,855).....	.....	.....(8,855).....	2,547.....	0.....	0.....	0.....	0.....	0.....	003.....
456799 SCS Collar 997 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	153.....	0.....	1,698.0600.....	3,679.....	0.....	0.....	69,803.....	.....	.....69,803.....	1,357.....	0.....	0.....	0.....	0.....	0.....	003.....
456807 SCS Collar 997 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	153.....	321,369.....	2,383.9400.....	0.....	0.....	0.....	(11,430).....	.....	.....(11,430).....	3,141.....	0.....	0.....	0.....	2,433.....	0.....	003.....
456808 SCS Collar 998 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	131.....	0.....	1,188.6400.....	0.....	0.....	0.....	(4,696).....	.....	.....(4,696).....	1,709.....	0.....	0.....	0.....	0.....	0.....	003.....
456809 SCS Collar 998 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	131.....	0.....	1,698.0600.....	3,142.....	0.....	0.....	59,600.....	.....	.....59,600.....	1,158.....	0.....	0.....	0.....	0.....	0.....	003.....
456810 SCS Collar 998 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	131.....	274,399.....	2,114.5800.....	0.....	0.....	0.....	(24,471).....	.....	.....(24,471).....	1,875.....	0.....	0.....	0.....	2,078.....	0.....	003.....
456852 SCS Collar 1012 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	220.....	0.....	863.7000.....	0.....	0.....	0.....	(14,285).....	.....	.....(14,285).....	2,241.....	0.....	0.....	0.....	0.....	0.....	003.....
456853 SCS Collar 1012 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	220.....	0.....	1,079.6200.....	3,368.....	0.....	0.....	37,264.....	.....	.....37,264.....	(3,217).....	0.....	0.....	0.....	0.....	0.....	003.....
456854 SCS Collar 1012 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	220.....	253,939.....	1,579.1200.....	0.....	0.....	0.....	(3,122).....	.....	.....(3,122).....	1,874.....	0.....	0.....	0.....	1,923.....	0.....	003.....
456855 SCS Collar 1013 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	936.....	0.....	755.7300.....	0.....	0.....	0.....	(38,746).....	.....	.....(38,746).....	7,715.....	0.....	0.....	0.....	0.....	0.....	003.....
456857 SCS Collar 1013 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	936.....	0.....	1,079.6200.....													

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
462137 SCS Collar 1079 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	118.....	248,616.....	1,798.1800.....	33,036.....	0.....	0.....	45,826.....	.....	45,826.....	381.....	0.....	0.....	0.....	1,916.....	.....	003.....
462138 SCS Collar 1079 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	118.....	0.....	3,295.1600.....	(1,259).....	0.....	0.....	(253).....	.....	(253).....	(65).....	0.....	0.....	0.....	0.....	.....	003.....
462136 SCS Collar 1079 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	118.....	0.....	1,618.3600.....	(30,054).....	0.....	0.....	(13,153).....	.....	(13,153).....	2,594.....	0.....	0.....	0.....	0.....	.....	003.....
462140 SCS Collar 1080 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	187.....	393,351.....	1,798.1800.....	52,269.....	0.....	0.....	72,504.....	.....	72,504.....	601.....	0.....	0.....	0.....	3,031.....	.....	003.....
462141 SCS Collar 1080 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	187.....	0.....	2,461.5300.....	(14,595).....	0.....	0.....	(10,806).....	.....	(10,806).....	3,606.....	0.....	0.....	0.....	0.....	.....	003.....
462139 SCS Collar 1080 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	187.....	0.....	1,438.5400.....	(34,947).....	0.....	0.....	(13,833).....	.....	(13,833).....	3,381.....	0.....	0.....	0.....	0.....	.....	003.....
469740 SCS Collar 1112 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.12/17/2013.....	.12/14/2018.....	219.....	252,233.....	1,118.8900.....	50,323.....	0.....	0.....	33,308.....	.....	33,308.....	(3,460).....	0.....	0.....	0.....	1,977.....	.....	003.....
469741 SCS Collar 1112 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.12/17/2013.....	.12/14/2018.....	219.....	0.....	1,976.5192.....	(5,268).....	0.....	0.....	(372).....	.....	(372).....	369.....	0.....	0.....	0.....	0.....	.....	003.....
469738 SCS Collar 1112 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.12/17/2013.....	.12/14/2018.....	219.....	0.....	1,007.0010.....	(41,160).....	0.....	0.....	(24,825).....	.....	(24,825).....	2,465.....	0.....	0.....	0.....	0.....	.....	003.....
469743 SCS Collar 1113 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.12/17/2013.....	.12/14/2018.....	136.....	156,488.....	1,118.8900.....	31,221.....	0.....	0.....	20,665.....	.....	20,665.....	(2,146).....	0.....	0.....	0.....	1,227.....	.....	003.....
469744 SCS Collar 1113 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.12/17/2013.....	.12/14/2018.....	136.....	0.....	1,618.4744.....	(9,409).....	0.....	0.....	(1,830).....	.....	(1,830).....	1,033.....	0.....	0.....	0.....	0.....	.....	003.....
469742 SCS Collar 1113 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.12/17/2013.....	.12/14/2018.....	136.....	0.....	895.1120.....	(19,395).....	0.....	0.....	(10,655).....	.....	(10,655).....	1,276.....	0.....	0.....	0.....	0.....	.....	003.....
469644 SCS Collar 1123 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.12/17/2013.....	.12/14/2018.....	141.....	295,797.....	1,781.0000.....	7,958.....	0.....	0.....	56,611.....	.....	56,611.....	546.....	0.....	0.....	0.....	2,319.....	.....	003.....
469645 SCS Collar 1123 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.12/17/2013.....	.12/14/2018.....	141.....	0.....	3,712.8900.....	(1,990).....	0.....	0.....	(63).....	.....	(63).....	(29).....	0.....	0.....	0.....	0.....	.....	003.....
469643 SCS Collar 1123 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.12/17/2013.....	.12/14/2018.....	141.....	0.....	1,602.9000.....	(1,990).....	0.....	0.....	(15,634).....	.....	(15,634).....	2,988.....	0.....	0.....	0.....	0.....	.....	003.....
469648 SCS Collar 1124 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.12/17/2013.....	.12/14/2018.....	90.....	188,555.....	1,781.0000.....	5,073.....	0.....	0.....	36,087.....	.....	36,087.....	347.....	0.....	0.....	0.....	1,478.....	.....	003.....
469649 SCS Collar 1124 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.12/17/2013.....	.12/14/2018.....	90.....	0.....	2,480.9900.....	(1,269).....	0.....	0.....	(5,074).....	.....	(5,074).....	1,699.....	0.....	0.....	0.....	0.....	.....	003.....
469646 SCS Collar 1124 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.12/17/2013.....	.12/14/2018.....	90.....	0.....	1,424.8000.....	(1,269).....	0.....	0.....	(6,655).....	.....	(6,655).....	1,597.....	0.....	0.....	0.....	0.....	.....	003.....
469719 SCS Collar 1130 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.12/17/2013.....	.12/14/2018.....	115.....	240,408.....	1,781.0000.....	32,618.....	0.....	0.....	46,011.....	.....	46,011.....	445.....	0.....	0.....	0.....	1,884.....	.....	003.....
469721 SCS Collar 1130 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.12/17/2013.....	.12/14/2018.....	115.....	0.....	2,218.5917.....	(14,649).....	0.....	0.....	(16,600).....	.....	(16,600).....	2,134.....	0.....	0.....	0.....	0.....	.....	003.....
469718 SCS Collar 1130 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.12/17/2013.....	.12/14/2018.....	115.....	0.....	1,246.7000.....	(14,735).....	0.....	0.....	(5,334).....	.....	(5,334).....	1,702.....	0.....	0.....	0.....	0.....	.....	003.....
473970 SCS Collar 1143 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.01/15/2014.....	.01/14/2019.....	160.....	334,976.....	1,848.3800.....	46,774.....	0.....	0.....	57,294.....	.....	57,294.....	(226).....	0.....	0.....	0.....	2,671.....	.....	003.....
473971 SCS Collar 1143 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.01/15/2014.....	.01/14/2019.....	160.....	0.....	3,286.9400.....	(3,511).....	0.....	0.....	(436).....	.....	(436).....	(66).....	0.....	0.....	0.....	0.....	.....	003.....
473969 SCS Collar 1143 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.01/15/2014.....	.01/14/2019.....	160.....	0.....	1,663.5400.....	(36,867).....	0.....	0.....	(20,809).....	.....	(20,809).....	3,479.....	0.....	0.....	0.....	0.....	.....	003.....
474159 SCS Collar 1167 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	.01/15/2014.....	.01/14/2019.....	412.....	475,111.....	936.8400.....	(57,331).....	0.....	0.....	(38,645).....	.....	(38,645).....	3,943.....	0.....	0.....	0.....	3,788.....	.....	003.....
474160 SCS Collar 1167 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	.01/15/2014.....	.01/14/2019.....	412.....	0.....	1,171.0500.....	97,338.....	0.....	0.....	52,982.....	.....	52,982.....	(7,219).....	0.....	0.....	0.....	0.....	.....	003.....
474161 SCS Collar 1167 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	.01/15/2014.....	.01/14/2019.....	412.....	0.....	1,665.8200.....	(29,536).....	0.....	0.....	(4,697).....	.....	(4,697).....	2,857.....	0.....	0.....	0.....	0.....	.....	003.....
474162 SCS Collar 1168 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	.01/15/2014.....	.01/14/2019.....	154.....	177,060.....	1,053.9500.....	(15,525).....	0.....	0.....	(20,641).....	.....	(20,641).....	1,748.....	0.....	0.....	0.....	1,412.....	.....	003.....
474163 SCS Collar 1168 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	.01/15/2014.....	.01/14/2019.....	154.....	0.....	1,171.0500.....	36,121.....	0.....	0.....	19,745.....	.....	19,745.....	(2,691).....	0.....	0.....	0.....	0.....	.....	003.....
474164 SCS Collar 1168 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	.01/15/2014.....	.01/14/2019.....	154.....	0.....	1,972.7500.....	(16,694).....	0.....	0.....	(312).....	.....	(312).....	316.....	0.....	0.....	0.....	0.....	.....	003.....
481765 SCS Collar 1186 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.02/18/2014.....	.02/14/2019.....	116.....	133,889.....	1,045.3300.....	(21,310).....	0.....	0.....	(15,627).....	.....	(15,627).....	1,257.....	0.....	0.....	0.....	1,085.....	.....	003.....
481766 SCS Collar 1186 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.02/18/2014.....	.02/14/2019.....	116.....	0.....	1,161.4800.....	27,729.....	0.....	0.....	15,839.....	.....	15,839.....	(2,068).....	0.....	0.....	0.....	0.....	.....	003.....
481768 SCS Collar 1186 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.02/18/2014.....	.02/14/2019.....	116.....	0.....	1,963.1300.....	(4,131).....	0.....	0.....	(290).....	.....	(290).....	299.....	0.....	0.....	0.....	0.....	.....	003.....
481769 SCS Collar 1187 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.02/18/2014.....	.02/14/2019.....	351.....	404,643.....	929.1800.....	(48,655).....	0.....	0.....	(33,141).....	.....	(33,141).....	3,212.....	0.....	0.....	0.....	3,279.....	.....	003.....
481770 SCS Collar 1187 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.02/18/2014.....	.02/14/2019.....	351.....	0.....	1,161.4800.....	83,804.....	0.....	0.....	47,869.....	.....	47,869.....	(6,250).....	0.....	0.....	0.....	0.....	.....	003.....
481772 SCS Collar 1187 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.02/18/2014.....	.02/14/2019.....	351.....	0.....	1,646.7500.....	(28,232).....	0.....	0.....	(4,910).....	.....	(4,910).....	2,905.....	0.....	0.....	0.....	0.....	.....	003.....
481775 SCS Collar 1188 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.02/18/2014.....	.02/14/2019.....	93.....	107,112.....	1,161.4800.....	22,183.....	0.....	0.....	12,671.....	.....	12,671.....	(1,653).....	0.....	0.....	0.....	868.....	.....	003.....
481774 SCS Collar 1188 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.02/18/2014.....	.02/14/2019.....	93.....	0.....	813.0400.....	(9,369).....	0.....	0.....	(5,797).....	.....	(5,797).....	732.....	0.....	0.....	0.....	0.....	.....	003.....
481776 SCS Collar 1188 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	.02/18/2014.....	.02/14/2019.....	93.....	0.....	1,485.4200.....	(10,983).....	0.....	0.....	(3,016).....	.....	(3,016).....	1,280.....	0.....	0.....	0.....	0.....	.....	003.....
481933 SCS Collar 1205 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.02/18/2014.....	.02/14/2019.....	121.....	254,268.....	1,656.6800.....	(28,106).....	0.....	0.....	(16,136).....	.....	(16,136).....	2,572.....	0.....	0.....	0.....	2,061.....	.....	003.....
481935 SCS Collar 1205 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.02/18/2014.....	.02/14/2019.....	121.....	0.....	3,314.4000.....	(1,720).....	0.....	0.....	(345).....	.....	(345).....	(10).....	0.....	0.....	0.....	0.....	.....	003.....
481934 SCS Collar 1205 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.02/18/2014.....	.02/14/2019.....	121.....	0.....	1,840.7600.....	33,606.....	0.....	0.....	44,522.....	.....	44,522.....	(223).....	0.....	0.....	0.....	0.....	.....	003.....
481915 SCS Collar 1208 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.02/18/2014.....	.02/14/2019.....	99.....	208,658.....	1,288.5300.....	(11,769).....	0.....	0.....	(5,746).....	.....	(5,746).....	1,490.....	0.....	0.....	0.....	1,691.....	.....	003.....

QE06.3

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 s at Inception and at Year-end (b)
481917 SCS Collar 1208 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	02/18/2014	02/14/2019	99	0	2,253.5000	(13,163)	0	0	(13,864)	.....	.....(13,864)	2,140	0	0	0	0	.....	003.....
481916 SCS Collar 1208 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	02/18/2014	02/14/2019	99	0	1,840.7600	28,033	0	0	36,536	.....	.....36,536	(184)	0	0	0	0	.....	003.....
481918 SCS Collar 1209 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	02/18/2014	02/14/2019	108	226,904	1,472.6100	(18,511)	0	0	(9,757)	.....	.....(9,757)	1,923	0	0	0	1,839	.....	003.....
481920 SCS Collar 1209 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	02/18/2014	02/14/2019	108	0	2,507.9800	(8,600)	0	0	(6,305)	.....	.....(6,305)	2,219	0	0	0	0	.....	003.....
481919 SCS Collar 1209 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	02/18/2014	02/14/2019	108	0	1,840.7600	30,484	0	0	39,731	.....	.....39,731	(198)	0	0	0	0	.....	003.....
488447 SCS Collar 1235 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	03/17/2014	03/14/2019	128	267,605	1,672.9500	(29,289)	0	0	(18,075)	.....	.....(18,075)	2,702	0	0	0	2,200	.....	003.....
488448 SCS Collar 1235 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	03/17/2014	03/14/2019	128	0	1,858.8300	35,621	0	0	45,720	.....	.....45,720	(469)	0	0	0	0	.....	003.....
488449 SCS Collar 1235 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	03/17/2014	03/14/2019	128	0	3,118.3700	(2,419)	0	0	(827)	.....	.....(827)	193	0	0	0	0	.....	003.....
488450 SCS Collar 1236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	03/17/2014	03/14/2019	282	591,664	1,487.0600	(46,417)	0	0	(27,247)	.....	.....(27,247)	4,996	0	0	0	4,865	.....	003.....
488451 SCS Collar 1236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	03/17/2014	03/14/2019	282	0	1,858.8300	78,751	0	0	101,085	.....	.....101,085	(1,037)	0	0	0	0	.....	003.....
488452 SCS Collar 1236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	03/17/2014	03/14/2019	282	0	2,471.6900	(23,682)	0	0	(19,830)	.....	.....(19,830)	6,374	0	0	0	0	.....	003.....
488453 SCS Collar 1237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	03/17/2014	03/14/2019	69	144,530	1,301.1800	(7,774)	0	0	(4,296)	.....	.....(4,296)	1,026	0	0	0	1,188	.....	003.....
488454 SCS Collar 1237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	03/17/2014	03/14/2019	69	0	1,858.8300	19,237	0	0	24,693	.....	.....24,693	(253)	0	0	0	0	.....	003.....
488455 SCS Collar 1237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	03/17/2014	03/14/2019	69	0	2,244.1700	(9,349)	0	0	(10,171)	.....	.....(10,171)	1,505	0	0	0	0	.....	003.....
488518 SCS Collar 1259 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	133	153,172	1,188.2300	31,890	0	0	16,782	.....	.....16,782	(2,481)	0	0	0	1,259	.....	003.....
488516 SCS Collar 1259 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	133	0	1,069.4100	(24,959)	0	0	(19,596)	.....	.....(19,596)	1,426	0	0	0	0	.....	003.....
488519 SCS Collar 1259 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	133	0	2,031.7500	(4,323)	0	0	(266)	.....	.....(266)	311	0	0	0	0	.....	003.....
488521 SCS Collar 1260 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	375	431,403	1,188.2300	89,818	0	0	47,267	.....	.....47,267	(6,987)	0	0	0	3,547	.....	003.....
488520 SCS Collar 1260 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	375	0	950.5800	(52,918)	0	0	(38,912)	.....	.....(38,912)	3,444	0	0	0	0	.....	003.....
488522 SCS Collar 1260 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	375	0	1,690.9700	(29,552)	0	0	(4,494)	.....	.....(4,494)	2,872	0	0	0	0	.....	003.....
496409 SCS Collar 1293 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	04/15/2014	04/15/2019	102	117,303	1,119.4900	22,572	0	0	16,644	.....	.....16,644	(1,787)	0	0	0	980	.....	003.....
496410 SCS Collar 1293 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	04/15/2014	04/15/2019	102	0	1,007.5400	(17,328)	0	0	(12,912)	.....	.....(12,912)	973	0	0	0	0	.....	003.....
496411 SCS Collar 1293 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	04/15/2014	04/15/2019	102	0	1,918.2500	(2,901)	0	0	(416)	.....	.....(416)	408	0	0	0	0	.....	003.....
496460 SCS Collar 1308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	04/15/2014	04/15/2019	68	143,495	1,842.9800	18,083	0	0	25,467	.....	.....25,467	(306)	0	0	0	1,199	.....	003.....
496461 SCS Collar 1308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	04/15/2014	04/15/2019	68	0	1,658.6800	(14,906)	0	0	(9,749)	.....	.....(9,749)	1,372	0	0	0	0	.....	003.....
496462 SCS Collar 1308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	04/15/2014	04/15/2019	68	0	3,284.1900	(588)	0	0	(280)	.....	.....(280)	67	0	0	0	0	.....	003.....
500863 SCS Collar 1330 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	05/15/2014	05/14/2019	133	153,451	767.1900	(12,002)	0	0	(7,780)	.....	.....(7,780)	901	0	0	0	1,300	.....	003.....
500864 SCS Collar 1330 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	05/15/2014	05/14/2019	133	0	1,393.0000	(13,248)	0	0	(7,847)	.....	.....(7,847)	2,472	0	0	0	0	.....	003.....
500862 SCS Collar 1330 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	05/15/2014	05/14/2019	133	0	1,095.9900	27,827	0	0	23,808	.....	.....23,808	(2,290)	0	0	0	0	.....	003.....
500906 SCS Collar 1348 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	05/15/2014	05/14/2019	122	256,909	1,870.8500	31,075	0	0	43,789	.....	.....43,789	(825)	0	0	0	2,177	.....	003.....
500907 SCS Collar 1348 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	05/15/2014	05/14/2019	122	0	1,683.7700	(25,617)	0	0	(18,832)	.....	.....(18,832)	2,447	0	0	0	0	.....	003.....
500908 SCS Collar 1348 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	05/15/2014	05/14/2019	122	0	3,215.2400	(1,416)	0	0	(714)	.....	.....(714)	253	0	0	0	0	.....	003.....
500909 SCS Collar 1349 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	05/15/2014	05/14/2019	109	227,741	1,870.8500	27,550	0	0	38,818	.....	.....38,818	(733)	0	0	0	1,930	.....	003.....
500910 SCS Collar 1349 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	05/15/2014	05/14/2019	109	0	1,496.6800	(15,920)	0	0	(11,515)	.....	.....(11,515)	1,822	0	0	0	0	.....	003.....
500911 SCS Collar 1349 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	05/15/2014	05/14/2019	109	0	2,438.6500	(8,047)	0	0	(9,510)	.....	.....(9,510)	2,742	0	0	0	0	.....	003.....
500912 SCS Collar 1350 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	05/15/2014	05/14/2019	109	228,862	1,870.8500	27,681	0	0	39,009	.....	.....39,009	(735)	0	0	0	1,939	.....	003.....
500913 SCS Collar 1350 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	05/15/2014	05/14/2019	109	0	1,309.6000	(10,699)	0	0	(7,583)	.....	.....(7,583)	1,538	0	0	0	0	.....	003.....
500914 SCS Collar 1350 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	05/15/2014	05/14/2019	109	0	2,222.0100	(13,382)	0	0	(18,193)	.....	.....(18,193)	2,487	0	0	0	0	.....	003.....
514988 SCS Collar 1414 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	07/15/2014	07/15/2019	120	137,775	1,153.8100	26,465	0	0	18,536	.....	.....18,536	(2,264)	0	0	0	1,201	.....	003.....
514989 SCS Collar 1414 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSWSY7OE568.....	07/15/2014	07/15/2019	120	0	923													

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
515029 SCS Collar 1426 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/15/2019	70	0	1,578.6200	(11,094)	0	0	(9,356)	.....	.....(9,356)	1,176	0	0	0	0	003.....	
515030 SCS Collar 1426 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/15/2019	70	0	2,603.3500	(5,971)	0	0	(4,033)	.....	.....(4,033)	1,561	0	0	0	0	003.....	
520507 SCS Collar 1446 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2014	08/14/2019	106	122,089	1,141.6500	24,091	0	0	17,376	.....	.....17,376	(1,989)	0	0	0	1,079	003.....	
520508 SCS Collar 1446 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2014	08/14/2019	106	0	913.3200	(13,988)	0	0	(11,247)	.....	.....(11,247)	730	0	0	0	0	003.....	
520509 SCS Collar 1446 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/15/2014	08/14/2019	106	0	1,647.7400	(7,554)	0	0	(2,400)	.....	.....(2,400)	1,280	0	0	0	0	003.....	
520565 SCS Collar 1469 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	53	110,576	1,955.0600	16,362	0	0	16,732	.....	.....16,732	(697)	0	0	0	977	003.....	
520566 SCS Collar 1469 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	53	0	1,368.5400	(6,904)	0	0	(4,708)	.....	.....(4,708)	712	0	0	0	0	003.....	
520567 SCS Collar 1469 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	53	0	2,433.6600	(7,287)	0	0	(5,421)	.....	.....(5,421)	1,395	0	0	0	0	003.....	
526218 SCS Collar 1491 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	09/16/2014	09/16/2019	7,495	8,633,135	1,150.9700	1,811,431	0	0	1,218,932	.....	1,218,932	(141,951)	0	0	0	77,382	003.....	
526066 SCS Collar 1491 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	09/16/2014	09/16/2019	7,495	0	1,035.8700	(1,362,882)	0	0	(1,154,579)	.....	.....(1,154,579)	51,122	0	0	0	0	003.....	
526225 SCS Collar 1491 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	09/16/2014	09/16/2019	7,495	0	1,795.5100	(417,146)	0	0	(92,699)	.....	.....(92,699)	66,743	0	0	0	0	003.....	
526221 SCS Collar 1492 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	09/16/2014	09/16/2019	9,637	11,101,174	1,150.9700	2,329,282	0	0	1,567,400	.....	1,567,400	(182,532)	0	0	0	99,504	003.....	
526056 SCS Collar 1492 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	09/16/2014	09/16/2019	9,637	0	920.7800	(1,331,073)	0	0	(1,074,742)	.....	.....(1,074,742)	61,819	0	0	0	0	003.....	
526228 SCS Collar 1492 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	09/16/2014	09/16/2019	9,637	0	1,571.0800	(957,926)	0	0	(331,303)	.....	.....(331,303)	141,415	0	0	0	0	003.....	
526186 SCS Collar 1493 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	09/16/2014	09/16/2019	2,161	2,489,057	1,150.9700	522,261	0	0	351,436	.....	351,436	(40,926)	0	0	0	22,310	003.....	
526051 SCS Collar 1493 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	09/16/2014	09/16/2019	2,161	0	805.6800	(223,836)	0	0	(166,060)	.....	.....(166,060)	12,849	0	0	0	0	003.....	
526195 SCS Collar 1493 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	09/16/2014	09/16/2019	2,161	0	1,415.6900	(289,394)	0	0	(140,400)	.....	.....(140,400)	40,500	0	0	0	0	003.....	
526110 SCS Collar 1502 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	179	206,170	1,208.5200	38,699	0	0	24,380	.....	24,380	(3,544)	0	0	0	1,848	003.....	
526067 SCS Collar 1502 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	179	0	1,035.8700	(31,488)	0	0	(27,573)	.....	.....(27,573)	1,221	0	0	0	0	003.....	
526125 SCS Collar 1502 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	179	0	1,950.6600	(6,463)	0	0	(1,114)	.....	.....(1,114)	1,089	0	0	0	0	003.....	
526165 SCS Collar 1503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	749	862,714	1,208.5200	161,935	0	0	102,019	.....	102,019	(14,827)	0	0	0	7,733	003.....	
526060 SCS Collar 1503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	749	0	978.3200	(115,201)	0	0	(98,661)	.....	.....(98,661)	4,976	0	0	0	0	003.....	
526175 SCS Collar 1503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	749	0	1,774.6800	(43,603)	0	0	(10,198)	.....	.....(10,198)	7,002	0	0	0	0	003.....	
526216 SCS Collar 1511 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	3,192	6,699,830	1,998.9800	1,068,533	0	0	948,028	.....	948,028	(50,303)	0	0	0	60,053	003.....	
526086 SCS Collar 1511 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	3,192	0	1,799.0800	(800,937)	0	0	(666,829)	.....	.....(666,829)	61,277	0	0	0	0	003.....	
526219 SCS Collar 1511 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	3,192	0	2,883.1300	(244,357)	0	0	(84,471)	.....	.....(84,471)	45,904	0	0	0	0	003.....	
526223 SCS Collar 1512 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	6,195	13,001,722	1,998.9800	2,074,405	0	0	1,839,747	.....	1,839,747	(97,618)	0	0	0	116,540	003.....	
526075 SCS Collar 1512 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	6,195	0	1,599.1800	(1,132,074)	0	0	(914,214)	.....	.....(914,214)	97,659	0	0	0	0	003.....	
526229 SCS Collar 1512 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	6,195	0	2,528.5100	(897,234)	0	0	(509,910)	.....	.....(509,910)	156,040	0	0	0	0	003.....	
526182 SCS Collar 1513 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	1,130	2,371,871	1,998.9800	378,530	0	0	335,620	.....	335,620	(17,809)	0	0	0	21,260	003.....	
526070 SCS Collar 1513 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	1,130	0	1,399.2900	(144,763)	0	0	(111,900)	.....	.....(111,900)	15,057	0	0	0	0	003.....	
526188 SCS Collar 1513 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	1,130	0	2,336.8100	(225,541)	0	0	(158,862)	.....	.....(158,862)	29,522	0	0	0	0	003.....	
526100 SCS Collar 1514 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	72	151,196	1,998.9800	24,115	0	0	21,394	.....	21,394	(1,136)	0	0	0	1,355	003.....	
526087 SCS Collar 1514 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	72	0	1,799.0800	(18,074)	0	0	(15,048)	.....	.....(15,048)	1,384	0	0	0	0	003.....	
526115 SCS Collar 1514 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	72	0	3,564.3800	(1,557)	0	0	(208)	.....	.....(208)	173	0	0	0	0	003.....	
526161 SCS Collar 1515 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	369	773,825	2,098.9300	107,122	0	0	90,063	.....	90,063	(7,277)	0	0	0	6,936	003.....	
526088 SCS Collar 1515 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	369	0	1,799.0800	(92,456)	0	0	(77,018)		(77,018)</							

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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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
526112 SCS Collar 1517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.09/16/2014	.09/16/2019	84	0	2,591.2800	(10,903)	0	0	(5,720)	.....	.....(5,720)	1,999	0	0	0	0	.....	003.....
533192 SCS Collar 1556 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.10/15/2014	.10/14/2019	79	165,657	1,862.4900	23,711	0	0	29,987	.....	.....29,987	(830)	0	0	0	1,502	.....	003.....
533193 SCS Collar 1556 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.10/15/2014	.10/14/2019	79	0	1,676.2400	(21,344)	0	0	(13,719)	.....	.....(13,719)	1,255	0	0	0	0	.....	003.....
533195 SCS Collar 1557 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.10/15/2014	.10/14/2019	79	166,784	1,862.4900	24,203	0	0	30,191	.....	.....30,191	(832)	0	0	0	1,513	.....	003.....
533196 SCS Collar 1557 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.10/15/2014	.10/14/2019	79	0	1,489.9900	(15,944)	0	0	(9,746)	.....	.....(9,746)	1,095	0	0	0	0	.....	003.....
533197 SCS Collar 1557 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.10/15/2014	.10/14/2019	79	0	2,692.6000	(5,806)	0	0	(4,159)	.....	.....(4,159)	1,734	0	0	0	0	.....	003.....
533288 SCS Collar 1571 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.10/15/2014	.10/14/2019	1,371	1,578,939	1,072.4500	313,849	0	0	281,792	.....	.....281,792	(23,782)	0	0	0	14,321	.....	003.....
533289 SCS Collar 1571 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.10/15/2014	.10/14/2019	1,371	0	750.7100	(148,913)	0	0	(89,247)	.....	.....(89,247)	7,228	0	0	0	0	.....	003.....
533290 SCS Collar 1571 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.10/15/2014	.10/14/2019	1,371	0	1,447.8000	(140,579)	0	0	(82,060)	.....	.....(82,060)	24,799	0	0	0	0	.....	003.....
537919 SCS Collar 1598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.11/17/2014	.11/14/2019	156	180,076	1,164.2300	37,836	0	0	25,359	.....	.....25,359	(2,981)	0	0	0	1,654	.....	003.....
537920 SCS Collar 1598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.11/17/2014	.11/14/2019	156	0	1,047.8100	(28,886)	0	0	(25,834)	.....	.....(25,834)	827	0	0	0	0	.....	003.....
537921 SCS Collar 1598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.11/17/2014	.11/14/2019	156	0	2,067.5600	(5,004)	0	0	(739)	.....	.....(739)	832	0	0	0	0	.....	003.....
537922 SCS Collar 1599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.11/17/2014	.11/14/2019	94	108,837	1,164.2300	22,864	0	0	15,327	.....	.....15,327	(1,801)	0	0	0	1,000	.....	003.....
537923 SCS Collar 1599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.11/17/2014	.11/14/2019	94	0	931.3900	(13,193)	0	0	(11,377)	.....	.....(11,377)	513	0	0	0	0	.....	003.....
537924 SCS Collar 1599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.11/17/2014	.11/14/2019	94	0	1,698.9700	(7,287)	0	0	(2,100)	.....	.....(2,100)	1,147	0	0	0	0	.....	003.....
537977 SCS Collar 1614 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2014	.11/14/2019	116	242,651	2,041.3200	38,732	0	0	32,633	.....	.....32,633	(2,109)	0	0	0	2,229	.....	003.....
537978 SCS Collar 1614 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2014	.11/14/2019	116	0	1,837.1900	(30,733)	0	0	(26,823)	.....	.....(26,823)	2,004	0	0	0	0	.....	003.....
537979 SCS Collar 1614 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2014	.11/14/2019	116	0	3,363.4800	(2,882)	0	0	(764)	.....	.....(764)	628	0	0	0	1,000	.....	003.....
550211 SCS COLLAR 1673 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.01/15/2015	.01/14/2020	73	153,781	2,784.7600	(7,502)	0	0	(3,513)	.....	.....(3,513)	1,554	0	0	0	1,447	.....	003.....
550212 SCS COLLAR 1673 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.01/15/2015	.01/14/2020	73	0	1,992.6700	25,476	0	0	23,158	.....	.....23,158	(1,297)	0	0	0	0	.....	003.....
550213 SCS COLLAR 1673 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.01/15/2015	.01/14/2020	73	0	1,594.1400	(16,806)	0	0	(11,864)	.....	.....(11,864)	892	0	0	0	0	.....	003.....
550287 SCS COLLAR 1688 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.01/15/2015	.01/14/2020	204	235,430	1,154.7100	49,417	0	0	35,262	.....	.....35,262	(3,859)	0	0	0	2,216	.....	003.....
550288 SCS COLLAR 1688 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.01/15/2015	.01/14/2020	204	0	923.7700	(32,439)	0	0	(25,155)	.....	.....(25,155)	907	0	0	0	0	.....	003.....
550289 SCS COLLAR 1688 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.01/15/2015	.01/14/2020	204	0	1,697.6500	(15,089)	0	0	(5,215)	.....	.....(5,215)	2,657	0	0	0	0	.....	003.....
557424 SCS COLLAR 1740 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K80XYZW446.....	.02/18/2015	.02/14/2018	311	358,347	982.3600	0	0	0	(23,025)	.....	.....(23,025)	5,244	0	0	0	2,286	.....	003.....
557425 SCS COLLAR 1740 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K80XYZW446.....	.02/18/2015	.02/14/2018	311	0	1,227.9600	299	0	0	22,135	.....	.....22,135	(5,348)	0	0	0	0	.....	003.....
557426 SCS COLLAR 1740 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K80XYZW446.....	.02/18/2015	.02/14/2018	311	0	1,484.8900	0	0	0	(3,491)	.....	.....(3,491)	2,931	0	0	0	0	.....	003.....
557325 SCS COLLAR 1741 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015	.02/14/2020	136	156,659	982.3600	(21,303)	0	0	(20,064)	.....	.....(20,064)	488	0	0	0	1,492	.....	003.....
557326 SCS COLLAR 1741 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015	.02/14/2020	136	0	1,227.9600	36,203	0	0	19,469	.....	.....19,469	(2,669)	0	0	0	0	.....	003.....
557327 SCS COLLAR 1741 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015	.02/14/2020	136	0	1,819.2200	(11,172)	0	0	(2,250)	.....	.....(2,250)	1,466	0	0	0	0	.....	003.....
557485 SCS COLLAR 1755 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015	.02/14/2018	84	175,931	1,889.7100	(17,711)	0	0	(11,670)	.....	.....(11,670)	3,202	0	0	0	1,122	.....	003.....
557486 SCS COLLAR 1755 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015	.02/14/2018	84	0	2,099.6800	22,335	0	0	13,478	.....	.....13,478	(860)	0	0	0	0	.....	003.....
557487 SCS COLLAR 1755 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015	.02/14/2018	84	0	2,751.8400	(4,487)	0	0	(527)	.....	.....(527)	313	0	0	0	0	.....	003.....
557488 SCS COLLAR 1756 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015	.02/14/2018	229	480,813	1,679.7400	(33,398)	0	0	(20,115)	.....	.....(20,115)	6,540	0	0	0	3,067	.....	003.....
557489 SCS COLLAR 1756 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015	.02/14/2018	229	0	2,099.6800	61,048	0	0	36,834	.....	.....36,834	(2,351)	0	0	0	0	.....	003.....
557490 SCS COLLAR 1756 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015	.02/14/2018	229	0	2,456.8400	(27,275)	0	0	(6,900)	.....	.....(6,900)	2,979	0	0	0	0	.....	003.....
557491 SCS COLLAR 1757 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015	.02/14/2020	81	169,934	1,679.7400	(18,646)	0	0	(15,586)	.....	.....(15,586)	941	0	0	0	1,618	.....	003.....
557492 SCS COLLAR 1757 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015	.02/14/2020	81	0	2,099.6800	31,524	0	0	21,496	.....	.....21,496	(1,702)	0	0	0	0	.....	003.....
557493 SCS COLLAR 1757 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.02/18/2015	.02/14/2020	81	0	2,997.5000	(9,083)	0	0	(2,221)	.....	.....(2,221)	1,240	0	0	0	0	.....	003.....
564147 SCS COLLAR 1789 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	.03/17/2015	.03/14/2018	261	300,447	1,118.0000	(36,450)	0	0	(32,420)	.....	.....(32,420)	5,583	0	0	0	1,961	.....	003.....
564148 SCS COLLAR 1789 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	.03/17/2015	.03/14/2018	261	0	1,242.2300	46,752	0	0	17,697	.....	.....17,697	(4,562)	0	0	0	0	.....	003.....
564149 SCS COLLAR 1789 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	.03/17/2015	.03/14/2018	261	0	1,681.4800	(10,295)	0	0	(807)	.....	.....(807)	796	0	0	0	0	.....	003.....
564151 SCS COLLAR 1790 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	.03/17/2015	.03/14/2018	251	289,319	993.7800	(24,491)	0	0	(20,149)	.....	.....(20,149)	4,300	0	0	0	1,888	.....	003.....

QE066

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
564152 SCS COLLAR 1790 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/14/2018	251.....	0	1,242.2300	45,021	0	0	17,042	.....	.....17,042	(4,393)	0	0	0	0	003.....	
564153 SCS COLLAR 1790 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/14/2018	251.....	0	1,488.5600	(20,520)	0	0	(3,070)	.....	.....(3,070)	2,427	0	0	0	0	003.....	
564158 SCS COLLAR 1791 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	233.....	267,991	1,118.0000	(46,674)	0	0	(48,811)	.....	.....(48,811)	383	0	0	0	2,582	003.....	
564159 SCS COLLAR 1791 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	233.....	0	1,242.2300	60,458	0	0	32,606	.....	.....32,606	(4,588)	0	0	0	0	003.....	
564160 SCS COLLAR 1791 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	233.....	0	2,153.7700	(7,938)	0	0	(1,245)	.....	.....(1,245)	1,333	0	0	0	0	003.....	
564165 SCS COLLAR 1792 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	185.....	213,280	993.7800	(28,060)	0	0	(28,680)	.....	.....(28,680)	546	0	0	0	2,055	003.....	
564166 SCS COLLAR 1792 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	185.....	0	1,242.2300	48,115	0	0	25,949	.....	.....25,949	(3,651)	0	0	0	0	003.....	
564167 SCS COLLAR 1792 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	185.....	0	1,801.7200	(15,403)	0	0	(3,533)	.....	.....(3,533)	2,123	0	0	0	0	003.....	
564181 SCS COLLAR 1805 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/14/2018	134.....	280,282	1,866.8500	(25,902)	0	0	(18,439)	.....	.....(18,439)	4,875	0	0	0	1,829	003.....	
564182 SCS COLLAR 1805 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/14/2018	134.....	0	2,074.2800	33,013	0	0	23,923	.....	.....23,923	(1,250)	0	0	0	0	003.....	
564183 SCS COLLAR 1805 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/14/2018	134.....	0	2,626.4500	(7,102)	0	0	(1,741)	.....	.....(1,741)	1,009	0	0	0	0	003.....	
564184 SCS COLLAR 1806 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/14/2018	296.....	620,264	1,659.4200	(38,907)	0	0	(25,931)	.....	.....(25,931)	8,070	0	0	0	4,049	003.....	
564185 SCS COLLAR 1806 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/14/2018	296.....	0	2,074.2800	73,057	0	0	52,942	.....	.....52,942	(2,765)	0	0	0	0	003.....	
564186 SCS COLLAR 1806 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/14/2018	296.....	0	2,381.4800	(34,132)	0	0	(14,487)	.....	.....(14,487)	4,635	0	0	0	0	003.....	
564206 SCS COLLAR 1807 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/16/2020	172.....	361,231	1,866.8500	(49,266)	0	0	(45,424)	.....	.....(45,424)	2,008	0	0	0	3,480	003.....	
564207 SCS COLLAR 1807 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/16/2020	172.....	0	2,074.2800	62,571	0	0	48,542	.....	.....48,542	(3,508)	0	0	0	0	003.....	
564208 SCS COLLAR 1807 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/16/2020	172.....	0	3,430.8600	(6,083)	0	0	(1,443)	.....	.....(1,443)	1,297	0	0	0	0	003.....	
564221 SCS COLLAR 1808 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	159.....	333,910	1,659.4200	(33,660)	0	0	(30,308)	.....	.....(30,308)	1,644	0	0	0	3,217	003.....	
564222 SCS COLLAR 1808 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	159.....	0	2,074.2800	57,915	0	0	44,871	.....	.....44,871	(3,242)	0	0	0	0	003.....	
564223 SCS COLLAR 1808 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	159.....	0	2,837.6200	(17,580)	0	0	(7,465)	.....	.....(7,465)	3,281	0	0	0	0	003.....	
570507 SCS COLLAR 1842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MIZJT14K8OXYZW46.....	04/15/2015	04/14/2020	89.....	102,967	1,020.2800	0	0	0	(15,057)	.....	.....(15,057)	187	0	0	0	1,003	003.....	
570508 SCS COLLAR 1842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MIZJT14K8OXYZW46.....	04/15/2015	04/14/2020	89.....	0	1,275.3500	1,100	0	0	11,620	.....	.....11,620	(1,779)	0	0	0	0	003.....	
570509 SCS COLLAR 1842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MIZJT14K8OXYZW46.....	04/15/2015	04/14/2020	89.....	0	1,821.7200	0	0	0	(1,688)	.....	.....(1,688)	1,021	0	0	0	0	003.....	
570394 SCS COLLAR 1856 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2015	04/14/2020	65.....	136,495	1,685.3000	(14,602)	0	0	(13,208)	.....	.....(13,208)	591	0	0	0	1,329	003.....	
570393 SCS COLLAR 1856 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2015	04/14/2020	65.....	0	2,106.6300	23,530	0	0	17,584	.....	.....17,584	(1,409)	0	0	0	0	003.....	
570392 SCS COLLAR 1856 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2015	04/14/2020	65.....	0	2,832.1500	(7,608)	0	0	(3,291)	.....	.....(3,291)	1,386	0	0	0	0	003.....	
575613 SCS COLLAR 1864 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	53.....	110,740	1,698.1800	(12,050)	0	0	(11,174)	.....	.....(11,174)	415	0	0	0	1,090	003.....	
575614 SCS COLLAR 1864 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	53.....	0	2,122.7300	19,843	0	0	14,085	.....	.....14,085	(1,163)	0	0	0	0	003.....	
575615 SCS COLLAR 1864 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	53.....	0	2,931.9100	(5,854)	0	0	(2,166)	.....	.....(2,166)	998	0	0	0	0	003.....	
575767 SCS COLLAR 1873 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2015	05/14/2020	176.....	202,798	1,119.5500	0	0	0	(38,099)	.....	.....(38,099)	8	0	0	0	1,996	003.....	
575768 SCS COLLAR 1873 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2015	05/14/2020	176.....	0	1,243.9500	3,791	0	0	25,515	.....	.....25,515	(3,486)	0	0	0	0	003.....	
575769 SCS COLLAR 1873 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2015	05/14/2020	176.....	0	2,152.0300	0	0	0	(1,157)	.....	.....(1,157)	1,123	0	0	0	0	003.....	
575610 SCS COLLAR 1874 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	118.....	248,178	1,910.4600	(36,157)	0	0	(34,488)	.....	.....(34,488)	985	0	0	0	2,442	003.....	
575611 SCS COLLAR 1874 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	118.....	0	2,122.7300	44,470	0	0	31,566	.....	.....31,566	(2,607)	0	0	0	0	003.....	
575612 SCS COLLAR 1874 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	118.....	0	3,363.8500	(3,968)	0	0	(866)	.....	.....(866)	843	0	0	0	0	003.....	
575616 SCS COLLAR 1882 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	191.....	400,446	1,485.9100	(31,359)	0	0	(28,043)	.....	.....(28,043)	1,447	0	0	0	3,941	003.....	
575617 SCS COLLAR 1882 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	191.....	0	2,122.7300	71,754	0	0	50,933	.....	.....50,933	(4,208)	0	0	0	0	003.....	
575618 SCS COLLAR 1882 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2020	191.....	0	2,660.4200	(33,384)	0	0	(16,056)	.....	.....(16,056)	4,787	0	0	0	0	003.....	
582597 SCS COLLAR 1917 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	06/16/2015	06/15/2020	87.....	183,224	1,886.6600	(3,312)	0	0	(25,064)	.....	.....(25,064)	591	0	0	0	1,823	003.....	
582598 SCS COLLAR 1917 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	06/16/2015	06/15/2020	87.....	0	2													

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
582631 SCS COLLAR 1918 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/15/2020.....	167.....	0	2,899.5900.....	(18,239).....	0	0	(8,001).....	.....	(8,001).....	3,352.....	0	0	0	0	003.....	.....
582620 SCS COLLAR 1920 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/14/2018.....	352.....	737,903.....	1,886.6600.....	(69,160).....	0	0	(56,389).....	.....	(56,389).....	12,365.....	0	0	0	5,160.....	003.....	.....
582621 SCS COLLAR 1920 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/14/2018.....	352.....	0	2,096.2900.....	89,147.....	0	0	63,289.....	.....	63,289.....	(4,188).....	0	0	0	0	003.....	.....
582622 SCS COLLAR 1920 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/14/2018.....	352.....	0	2,758.9300.....	(13,502).....	0	0	(3,435).....	.....	(3,435).....	1,978.....	0	0	0	0	003.....	.....
582626 SCS COLLAR 1921 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/15/2020.....	460.....	966,183.....	1,781.8500.....	(114,198).....	0	0	(113,278).....	.....	(113,278).....	3,130.....	0	0	0	9,615.....	003.....	.....
582627 SCS COLLAR 1921 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/15/2020.....	460.....	0	2,201.1000.....	151,264.....	0	0	108,815.....	.....	108,815.....	(10,853).....	0	0	0	0	003.....	.....
582628 SCS COLLAR 1921 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/15/2020.....	460.....	0	3,400.6000.....	(19,387).....	0	0	(5,704).....	.....	(5,704).....	4,525.....	0	0	0	0	003.....	.....
582600 SCS COLLAR 1922 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJP5I7OUK5573.....	06/16/2015.....	06/15/2020.....	620.....	1,300,592.....	1,886.6600.....	(23,512).....	0	0	(177,914).....	.....	(177,914).....	4,191.....	0	0	0	12,943.....	003.....	.....
582601 SCS COLLAR 1922 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJP5I7OUK5573.....	06/16/2015.....	06/15/2020.....	620.....	0	2,201.1000.....	46,244.....	0	0	146,477.....	.....	146,477.....	(14,610).....	0	0	0	0	003.....	.....
582623 SCS COLLAR 1923 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/14/2018.....	887.....	1,862,281.....	1,677.0300.....	(118,091).....	0	0	(92,765).....	.....	(92,765).....	23,606.....	0	0	0	13,023.....	003.....	.....
582624 SCS COLLAR 1923 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/14/2018.....	887.....	0	2,096.2900.....	224,985.....	0	0	159,726.....	.....	159,726.....	(10,569).....	0	0	0	0	003.....	.....
582625 SCS COLLAR 1923 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/14/2018.....	887.....	0	2,463.1400.....	(90,526).....	0	0	(36,816).....	.....	(36,816).....	14,056.....	0	0	0	0	003.....	.....
582617 SCS COLLAR 1925 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/15/2020.....	1,127.....	2,364,897.....	1,467.4000.....	(171,458).....	0	0	(164,265).....	.....	(164,265).....	7,413.....	0	0	0	23,535.....	003.....	.....
582618 SCS COLLAR 1925 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/15/2020.....	1,127.....	0	2,096.2900.....	423,554.....	0	0	319,706.....	.....	319,706.....	(23,870).....	0	0	0	0	003.....	.....
582619 SCS COLLAR 1925 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/15/2020.....	1,127.....	0	2,588.7100.....	(208,825).....	0	0	(118,287).....	.....	(118,287).....	29,058.....	0	0	0	0	003.....	.....
582644 SCS COLLAR 1928 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	06/16/2015.....	06/15/2020.....	10,375.....	11,950,862.....	2,083.3000.....	(443,622).....	0	0	(93,759).....	.....	(93,759).....	78,793.....	0	0	0	118,934.....	003.....	.....
582645 SCS COLLAR 1928 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	06/16/2015.....	06/15/2020.....	10,375.....	0	1,269.5300.....	2,792,248.....	0	0	1,431,615.....	.....	1,431,615.....	(204,682).....	0	0	0	0	003.....	.....
582646 SCS COLLAR 1928 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWFZYICNSX8D621K86.....	06/16/2015.....	06/15/2020.....	10,375.....	0	1,142.5800.....	(2,107,310).....	0	0	(2,397,132).....	.....	(2,397,132).....	(12,389).....	0	0	0	0	003.....	.....
582614 SCS COLLAR 1929 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/15/2020.....	7,768.....	16,302,962.....	1,677.0300.....	(1,653,537).....	0	0	(1,625,037).....	.....	(1,625,037).....	51,376.....	0	0	0	162,246.....	003.....	.....
582615 SCS COLLAR 1929 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/15/2020.....	7,768.....	0	2,096.2900.....	2,919,870.....	0	0	2,203,965.....	.....	2,203,965.....	(164,557).....	0	0	0	0	003.....	.....
582616 SCS COLLAR 1929 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/15/2020.....	7,768.....	0	2,825.1700.....	(968,021).....	0	0	(451,947).....	.....	(451,947).....	170,427.....	0	0	0	0	003.....	.....
582657 SCS COLLAR 1932 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/15/2020.....	13,328.....	15,352,561.....	1,015.6200.....	(2,065,497).....	0	0	(2,294,531).....	.....	(2,294,531).....	10,423.....	0	0	0	152,788.....	003.....	.....
582658 SCS COLLAR 1932 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/15/2020.....	13,328.....	0	1,269.5300.....	3,632,003.....	0	0	1,839,110.....	.....	1,839,110.....	(262,943).....	0	0	0	0	003.....	.....
582659 SCS COLLAR 1932 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/15/2020.....	13,328.....	0	1,797.5300.....	(1,256,502).....	0	0	(315,212).....	.....	(315,212).....	165,541.....	0	0	0	0	003.....	.....
582660 SCS COLLAR 1933 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/14/2018.....	580.....	667,818.....	1,142.5800.....	(82,705).....	0	0	(84,611).....	.....	(84,611).....	11,702.....	0	0	0	4,670.....	003.....	.....
582661 SCS COLLAR 1933 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/14/2018.....	580.....	0	1,269.5300.....	108,635.....	0	0	38,238.....	.....	38,238.....	(10,480).....	0	0	0	0	003.....	.....
582662 SCS COLLAR 1933 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/14/2018.....	580.....	0	1,749.6700.....	(19,454).....	0	0	(1,727).....	.....	(1,727).....	1,620.....	0	0	0	0	003.....	.....
582663 SCS COLLAR 1934 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/14/2018.....	619.....	713,187.....	1,015.6200.....	(62,125).....	0	0	(59,520).....	.....	(59,520).....	10,548.....	0	0	0	4,987.....	003.....	.....
582664 SCS COLLAR 1934 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/14/2018.....	619.....	0	1,269.5300.....	116,024.....	0	0	40,836.....	.....	40,836.....	(11,192).....	0	0	0	0	003.....	.....
582665 SCS COLLAR 1934 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/14/2018.....	619.....	0	1,547.4300.....	(46,984).....	0	0	(7,137).....	.....	(7,137).....	5,185.....	0	0	0	0	003.....	.....
582666 SCS COLLAR 1935 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/15/2020.....	154.....	177,843.....	1,142.5800.....	(31,308).....	0	0	(35,672).....	.....	(35,672).....	(184).....	0	0	0	1,770.....	003.....	.....
582667 SCS COLLAR 1935 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/15/2020.....	154.....	0	1,269.5300.....	42,123.....	0	0	21,304.....	.....	21,304.....	(3,046).....	0	0	0	0	003.....	.....
582668 SCS COLLAR 1935 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/15/2020.....	154.....	0	2,521.6700.....	(1,838).....	0	0	(366).....	.....	(366).....	499.....	0	0	0	0	003.....	.....
582669 SCS COLLAR 1936 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/15/2020.....	131.....	150,622.....	1,015.6200.....	(20,247).....	0	0	(22,511).....	.....	(22,511).....	103.....	0	0	0	1,499.....	003.....	.....
582670 SCS COLLAR 1936 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/15/2020.....	131.....	0	1,269.5300.....	35,663.....	0	0	18,043.....	.....	18,043.....	(2,580).....	0	0	0	0	003.....	.....
582671 SCS COLLAR 1936 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/15/2020.....	131.....	0	1,983.3900.....	(7,813).....	0	0	(1,631).....	.....	(1,631).....	1,193.....	0	0	0	0	003.....	.....
582673 SCS COLLAR 1937 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/15/2020.....	714.....	822,070.....	1,142.5800.....	(144,694).....	0	0	(164,893).....	.....	(164,893).....	(852).....	0	0	0	8,181.....	003.....	.....
582674 SCS COLLAR 1937 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/15/2020.....	714.....	0	1,333.0100.....	174,844.....	0	0	82,146.....	.....	82,146.....	(14,181).....	0	0	0	0	003.....	.....
582675 SCS COLLAR 1937 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/15/2020.....	714.....	0	2,380.7500.....	(13,550).....	0	0	(2,575).....	.....	(2,575).....	3,055.....	0	0	0	0	003.....	.....
582676 SCS COLLAR 1938 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/15/2020.....	641.....	738,592.....	1,079.1000.....	(114,050).....	0	0	(128,384).....	.....	(128,384).....	(48).....	0	0	0	7,350.....	003.....	.....
582677 SCS COLLAR 1938 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/15/2020.....	641.....	0	1,333.0100.....	157,057.....	0	0	73,804.....	.....	73,804.....	(12,741).....	0	0	0	0	003.....	.....
582678 SCS COLLAR 1938 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/15/2020.....	641.....	0	2,099.5500.....	(28,093).....	0	0	(5,503).....	.....	(5,503).....	4,724.....	0	0	0	0	003.....	.....
582679 SCS COLLAR 1939 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSMF.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/15/2020.....	440.....	506,308.....	952.1500.....	(58,700).....	0	0	(64,443).....	.....	(64,443).....	618.....	0	0	0	5,039.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
582680 SCS COLLAR 1939 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CWSW5Y7OE568.....	06/16/2015	06/15/2020	440	0	1,333.0100	107,636	0	0	50,593	.....	.....50,593	(8,734)	0	0	0	0	003.....	
582681 SCS COLLAR 1939 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	06/16/2015	06/15/2020	440	0	1,826.2200	(38,713)	0	0	(9,374)	.....	.....(9,374)	5,231	0	0	0	0	003.....	
582708 SCS COLLAR 1942 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	06/16/2015	06/15/2020	1,445	1,664,101	888.6700	(166,132)	0	0	(178,227)	.....	.....(178,227)	2,870	0	0	0	16,561	003.....	
582709 SCS COLLAR 1942 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	06/16/2015	06/15/2020	1,445	0	1,269.5300	388,605	0	0	199,346	.....	.....199,346	(28,501)	0	0	0	0	003.....	
582710 SCS COLLAR 1942 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	06/16/2015	06/15/2020	1,445	0	1,637.6900	(188,874)	0	0	(61,444)	.....	.....(61,444)	22,458	0	0	0	0	003.....	
582790 SCS COLLAR 1954 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	06/16/2015	06/15/2020	7,873	16,525,236	1,886.6600	(2,204,562)	0	0	(2,260,560)	.....	.....(2,260,560)	53,240	0	0	0	164,458	003.....	
582791 SCS COLLAR 1954 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	06/16/2015	06/15/2020	7,873	0	2,096.2900	2,821,870	0	0	2,234,013	.....	.....2,234,013	(166,800)	0	0	0	0	003.....	
582792 SCS COLLAR 1954 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	06/16/2015	06/15/2020	7,873	0	3,333.1000	(314,937)	0	0	(116,443)	.....	.....(116,443)	85,193	0	0	0	0	003.....	
588208 SCS COLLAR 1966 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	1,835	2,114,329	885.1600	(194,779)	0	0	(228,349)	.....	.....(228,349)	2,726	0	0	0	21,252	003.....	
588209 SCS COLLAR 1966 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	1,835	0	1,264.5200	477,384	0	0	261,773	.....	.....261,773	(36,017)	0	0	0	0	003.....	
588210 SCS COLLAR 1966 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	1,835	0	1,595.7000	(246,095)	0	0	(94,648)	.....	.....(94,648)	30,026	0	0	0	0	003.....	
588211 SCS COLLAR 1967 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	200	230,472	1,011.6200	(29,092)	0	0	(34,629)	.....	.....(34,629)	28	0	0	0	2,317	003.....	
588212 SCS COLLAR 1967 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	200	0	1,264.5200	52,037	0	0	28,535	.....	.....28,535	(3,927)	0	0	0	0	003.....	
588213 SCS COLLAR 1967 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	200	0	1,927.3800	(12,007)	0	0	(3,225)	.....	.....(3,225)	2,069	0	0	0	0	003.....	
588214 SCS COLLAR 1968 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	759	874,518	1,138.0700	(145,987)	0	0	(175,838)	.....	.....(175,838)	(1,485)	0	0	0	8,790	003.....	
588215 SCS COLLAR 1968 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	759	0	1,327.7500	176,217	0	0	90,792	.....	.....90,792	(15,041)	0	0	0	0	003.....	
588216 SCS COLLAR 1968 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	759	0	2,307.7500	(15,130)	0	0	(3,786)	.....	.....(3,786)	3,938	0	0	0	0	003.....	
588218 SCS COLLAR 1969 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	981	1,130,496	1,074.8400	(164,767)	0	0	(197,253)	.....	.....(197,253)	(760)	0	0	0	11,363	003.....	
588219 SCS COLLAR 1969 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	981	0	1,327.7500	227,797	0	0	117,368	.....	.....117,368	(19,443)	0	0	0	0	003.....	
588220 SCS COLLAR 1969 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	981	0	2,038.9100	(43,509)	0	0	(11,071)	.....	.....(11,071)	8,359	0	0	0	0	003.....	
588221 SCS COLLAR 1970 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	215	247,780	948.3900	(26,855)	0	0	(31,751)	.....	.....(31,750)	181	0	0	0	2,490	003.....	
588222 SCS COLLAR 1970 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	215	0	1,327.7500	49,928	0	0	25,724	.....	.....25,724	(4,261)	0	0	0	0	003.....	
588223 SCS COLLAR 1970 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	215	0	1,779.6900	(18,795)	0	0	(5,750)	.....	.....(5,750)	2,788	0	0	0	0	003.....	
588230 SCS COLLAR 1973 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/16/2018	64	133,456	1,896.6600	(11,553)	0	0	(10,757)	.....	.....(10,757)	2,191	0	0	0	954	003.....	
588231 SCS COLLAR 1973 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/16/2018	64	0	2,107.4000	14,815	0	0	11,343	.....	.....11,343	(842)	0	0	0	0	003.....	
588232 SCS COLLAR 1973 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/16/2018	64	0	2,694.3100	(2,421)	0	0	(935)	.....	.....(934)	523	0	0	0	0	003.....	
588233 SCS COLLAR 1974 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/16/2018	188	395,392	1,685.9200	(22,550)	0	0	(20,961)	.....	.....(20,961)	4,905	0	0	0	2,826	003.....	
588234 SCS COLLAR 1974 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/16/2018	188	0	2,107.4000	43,892	0	0	33,607	.....	.....33,607	(2,495)	0	0	0	0	003.....	
588235 SCS COLLAR 1974 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/16/2018	188	0	2,423.5100	(18,853)	0	0	(10,068)	.....	.....(10,068)	3,402	0	0	0	0	003.....	
588236 SCS COLLAR 1975 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	80	167,319	1,896.6600	(21,469)	0	0	(23,609)	.....	.....(23,609)	387	0	0	0	1,682	003.....	
588237 SCS COLLAR 1975 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	80	0	2,107.4000	27,989	0	0	22,520	.....	.....22,520	(1,723)	0	0	0	0	003.....	
588239 SCS COLLAR 1976 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	56	118,518	1,685.9200	(11,154)	0	0	(12,217)	.....	.....(12,217)	293	0	0	0	1,191	003.....	
588240 SCS COLLAR 1976 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	56	0	2,107.4000	19,829	0	0	15,952	.....	.....15,952	(1,221)	0	0	0	0	003.....	
588241 SCS COLLAR 1976 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	56	0	3,088.1800	(3,532)	0	0	(1,747)	.....	.....(1,747)	894	0	0	0	0	003.....	
588244 SCS COLLAR 1977 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	428	899,341	1,791.2900	(99,384)	0	0	(108,885)	.....	.....(108,885)	2,210	0	0	0	9,039	003.....	
588245 SCS COLLAR 1977 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	428	0	2,212.7700	130,086	0	0	100,942	.....	.....100,942	(10,232)	0	0	0	0	003.....	
588246 SCS COLLAR 1977 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	428	0	3,308.4100	(16,498)	0	0	(7,363)	.....	.....(7,363)	5,059	0	0	0	0	003.....	
588247 SCS COLLAR 1978 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	451	947,146	1,580.5500	(75,167)	0	0	(82,120)	.....	.....(82,120)	2,453	0	0	0	9,520	003.....	

SCHEDULE DB - PART A - SECTION 1

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

QE06.10

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
588270 SCS COLLAR 1983 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	7,619	2,779,6600	(891,407)	0	0	0	(524,144)	.....	.....(524,144)	176,441	0	0	0	0	003.....	
588279 SCS COLLAR 1986 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	5,388	1,896,6600	(1,476,225)	0	0	0	(1,595,577)	.....	.....(1,595,577)	26,104	0	0	0	113,659	003.....	
588280 SCS COLLAR 1986 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	5,388	2,107,4000	1,913,430	0	0	0	1,521,958	.....	.....1,521,958	(116,455)	0	0	0	0	003.....	
588281 SCS COLLAR 1986 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	5,388	3,259,0900	(258,609)	0	0	0	(105,451)	.....	.....(105,451)	67,780	0	0	0	0	003.....	
588288 SCS COLLAR 1987 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	1,221	2,563,569	1,475,1800	0	0	0	(184,768)	.....	.....(184,768)	6,747	0	0	0	25,767	003.....	
588289 SCS COLLAR 1987 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	1,221	2,107,4000	433,783	0	0	0	345,034	.....	.....345,034	(26,401)	0	0	0	0	003.....	
588290 SCS COLLAR 1987 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	1,221	2,548,2700	(219,854)	0	0	0	(145,926)	.....	.....(145,926)	31,877	0	0	0	0	003.....	
588291 SCS COLLAR 1988 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	714	1,498,901	1,896,6600	0	0	0	(211,497)	.....	.....(211,497)	3,460	0	0	0	15,066	003.....	
588292 SCS COLLAR 1988 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	714	2,212,7700	219,350	0	0	0	168,237	.....	.....168,237	(17,053)	0	0	0	0	003.....	
588293 SCS COLLAR 1988 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2020	714	5,270,6100	(714)	0	0	0	(135)	.....	.....(134)	406	0	0	0	0	003.....	
588304 SCS COLLAR 1990 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2020	15,259	17,576,896	1,011,6200	0	0	0	(2,640,995)	.....	.....(2,640,995)	2,055	0	0	0	176,670	003.....	
588305 SCS COLLAR 1990 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2020	15,259	1,264,5200	3,873,081	0	0	0	2,176,181	.....	.....2,176,181	(299,414)	0	0	0	0	003.....	
588306 SCS COLLAR 1990 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2020	15,259	1,753,8900	(1,350,643)	0	0	0	(447,331)	.....	.....(447,331)	204,976	0	0	0	0	003.....	
588307 SCS COLLAR 1991 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2020	7,449	8,581,205	1,138,0700	0	0	0	(1,725,412)	.....	.....(1,725,412)	(14,574)	0	0	0	86,252	003.....	
588308 SCS COLLAR 1991 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2020	7,449	1,264,5200	1,890,874	0	0	0	1,062,432	.....	.....1,062,432	(146,177)	0	0	0	0	003.....	
588309 SCS COLLAR 1991 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2020	7,449	2,035,8800	(310,859)	0	0	0	(84,841)	.....	.....(84,841)	63,794	0	0	0	0	003.....	
588321 SCS COLLAR 1993 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	07/15/2015	07/16/2018	168	194,033	1,707,3600	0	0	0	(770)	.....	.....(770)	658	0	0	0	1,387	003.....	
588322 SCS COLLAR 1993 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	07/15/2015	07/16/2018	168	1,264,5200	30,141	0	0	0	11,922	.....	.....11,922	(3,074)	0	0	0	0	003.....	
588323 SCS COLLAR 1993 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	07/15/2015	07/16/2018	168	1,138,0700	(23,094)	0	0	0	(24,937)	.....	.....(24,937)	3,168	0	0	0	0	003.....	
588324 SCS COLLAR 1994 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	07/15/2015	07/16/2018	290	334,320	1,515,9100	0	0	0	(4,574)	.....	.....(4,574)	2,911	0	0	0	2,390	003.....	
588325 SCS COLLAR 1994 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	07/15/2015	07/16/2018	290	1,264,5200	51,942	0	0	0	20,541	.....	.....20,541	(5,298)	0	0	0	0	003.....	
588326 SCS COLLAR 1994 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	07/15/2015	07/16/2018	290	1,011,6200	(27,644)	0	0	0	(28,582)	.....	.....(28,582)	4,622	0	0	0	0	003.....	
596272 SCS COLLAR 2015 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2020	7,875	16,528,808	1,892,2000	0	0	0	(2,357,545)	.....	.....(2,357,545)	25,237	0	0	0	167,872	003.....	
596273 SCS COLLAR 2015 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2020	7,875	2,102,4400	2,785,050	0	0	0	2,276,324	.....	.....2,276,324	(166,817)	0	0	0	0	003.....	
596274 SCS COLLAR 2015 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2020	7,875	3,273,0800	(355,972)	0	0	0	(161,636)	.....	.....(161,636)	101,355	0	0	0	0	003.....	
596275 SCS COLLAR 2016 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2020	10,055	21,105,001	1,681,9500	0	0	0	(2,205,532)	.....	.....(2,205,532)	39,616	0	0	0	214,349	003.....	
596276 SCS COLLAR 2016 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2020	10,055	2,783,0000	(1,198,480)	0	0	0	(723,239)	.....	.....(723,239)	231,059	0	0	0	0	003.....	
596277 SCS COLLAR 2016 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2020	10,055	2,102,4400	3,556,123	0	0	0	2,906,550	.....	.....2,906,550	(213,001)	0	0	0	0	003.....	
596278 SCS COLLAR 2017 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2020	2,475	5,195,138	2,550,2600	0	0	0	(305,425)	.....	.....(305,425)	63,531	0	0	0	52,763	003.....	
596279 SCS COLLAR 2017 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2020	2,475	1,471,7100	(365,372)	0	0	0	(380,939)	.....	.....(380,939)	11,292	0	0	0	0	003.....	
596280 SCS COLLAR 2017 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2020	2,475	2,102,4400	875,364	0	0	0	715,467	.....	.....715,467	(52,432)	0	0	0	0	003.....	
596281 SCS COLLAR 2018 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2018	192	403,313	2,742,8400	0	0	0	(2,494)	.....	.....(2,494)	1,347	0	0	0	2,938	003.....	
596282 SCS COLLAR 2018 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2018	192	2,102,4400	46,096	0	0	0	35,570	.....	.....35,570	(2,512)	0	0	0	0	003.....	
596283 SCS COLLAR 2018 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2018	192	1,892,2000	(36,170)	0	0	0	(33,184)	.....	.....(33,184)	6,484	0	0	0	0	003.....	
596284 SCS COLLAR 2019 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2018	527	1,106,114	2,443,8800	0	0	0	(27,308)	.....	.....(27,308)	9,525	0	0	0	8,059	003.....	
596285 SCS COLLAR 2019 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2018	527	2,102,4400	126,423	0	0	0	97,554	.....	.....97,554	(6,889)	0	0	0	0	003.....	
596286 SCS COLLAR 2019 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2018	527	1,681,9500	(66,081)	0	0	0	(60,279)	.....	.....(60,279)	13,422	0	0	0	0	003.....	
596287 SCS COLLAR 2020 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2020	212	445,240	2,102,4400	0	0	0	61,318	.....	.....61,318	(4,492)	0	0	0	4,522	003.....	
596288 SCS COLLAR 2020 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2020	212	3,124,0200	(13,041)	0	0	0	(6,425)	.....	.....(6,425)	3,276	0	0	0	0	003.....	
596289 SCS COLLAR 2020 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2020	212	1,681,9500	(44,087)	0	0	0	(46,529)	.....	.....(46,529)	835	0	0	0	0	003.....	
596290 SCS COLLAR 2021 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2020	555	1,164,015	1,787,0700	0	0	0	(142,673)	.....	.....(142,673)	2,049	0	0	0	11,822	003.....	
596291 SCS COLLAR 2021 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2020	555	2,207,5600	169,700	0	0	0	134,379	.....	.....134,379	(12,940)	0	0	0	0	003.....	
596292 SCS COLLAR 2021 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015	08/14/2020	555	3,363,9000	(20,160)	0	0	0	(9,036)	.....	.....(9,036)	6,383	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, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
596293 SCS COLLAR 2022 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2020.....	163.....	342,416.....	1,576.8300.....	(28,730).....	0.....	0.....	(30,146).....	.....	(30,146).....	709.....	0.....	0.....	0.....	3,478.....	.....	003.....
596294 SCS COLLAR 2022 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2020.....	163.....	0.....	2,857.2200.....	(16,845).....	0.....	0.....	(9,783).....	.....	.....(9,783).....	3,502.....	0.....	0.....	0.....	0.....	.....	003.....
596295 SCS COLLAR 2022 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2020.....	163.....	0.....	2,207.5600.....	49,920.....	0.....	0.....	39,530.....	.....	.....39,530.....	(3,806).....	0.....	0.....	0.....	0.....	.....	003.....
596328 SCS COLLAR 2026 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2018.....	340.....	392,095.....	1,225.0900.....	57,237.....	0.....	0.....	30,396.....	.....	.....30,396.....	(6,181).....	0.....	0.....	0.....	2,857.....	.....	003.....
596329 SCS COLLAR 2026 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2018.....	340.....	0.....	1,663.4300.....	(9,170).....	0.....	0.....	(2,328).....	.....	.....(2,328).....	1,795.....	0.....	0.....	0.....	0.....	.....	003.....
596330 SCS COLLAR 2026 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2018.....	340.....	0.....	1,102.5800.....	(45,003).....	0.....	0.....	(46,316).....	.....	.....(46,316).....	5,852.....	0.....	0.....	0.....	0.....	.....	003.....
596331 SCS COLLAR 2027 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2020.....	233.....	268,919.....	1,225.0900.....	57,269.....	0.....	0.....	37,616.....	.....	.....37,616.....	(4,502).....	0.....	0.....	0.....	2,731.....	.....	003.....
596332 SCS COLLAR 2027 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2020.....	233.....	0.....	2,452.3900.....	(1,885).....	0.....	0.....	(857).....	.....	.....(857).....	971.....	0.....	0.....	0.....	0.....	.....	003.....
596333 SCS COLLAR 2027 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2020.....	233.....	0.....	1,102.5800.....	(43,910).....	0.....	0.....	(50,661).....	.....	.....(50,661).....	(489).....	0.....	0.....	0.....	0.....	.....	003.....
596334 SCS COLLAR 2028 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2020.....	953.....	1,098,242.....	1,286.3400.....	208,266.....	0.....	0.....	130,874.....	.....	.....130,874.....	(18,697).....	0.....	0.....	0.....	11,154.....	.....	003.....
596335 SCS COLLAR 2028 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2020.....	953.....	0.....	1,102.5800.....	(179,323).....	0.....	0.....	(206,896).....	.....	.....(206,896).....	(1,996).....	0.....	0.....	0.....	0.....	.....	003.....
596336 SCS COLLAR 2028 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2020.....	953.....	0.....	2,282.2200.....	(14,145).....	0.....	0.....	(5,688).....	.....	.....(5,688).....	5,429.....	0.....	0.....	0.....	0.....	.....	003.....
596337 SCS COLLAR 2029 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2020.....	980.....	1,129,272.....	1,286.3400.....	214,150.....	0.....	0.....	134,572.....	.....	.....134,572.....	(19,226).....	0.....	0.....	0.....	11,469.....	.....	003.....
596338 SCS COLLAR 2029 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2020.....	980.....	0.....	1,977.4200.....	(38,108).....	0.....	0.....	(14,520).....	.....	.....(14,520).....	9,550.....	0.....	0.....	0.....	0.....	.....	003.....
596339 SCS COLLAR 2029 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2020.....	980.....	0.....	1,041.3300.....	(160,826).....	0.....	0.....	(184,976).....	.....	.....(184,976).....	(1,002).....	0.....	0.....	0.....	0.....	.....	003.....
596357 SCS COLLAR 2035 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/17/2015.....	08/14/2020.....	336.....	387,394.....	980.0700.....	(47,755).....	0.....	0.....	(54,725).....	.....	.....(54,725).....	(64).....	0.....	0.....	0.....	3,934.....	.....	003.....
596358 SCS COLLAR 2035 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/17/2015.....	08/14/2020.....	336.....	0.....	1,864.1000.....	(17,774).....	0.....	0.....	(7,162).....	.....	.....(7,162).....	3,927.....	0.....	0.....	0.....	0.....	.....	003.....
596359 SCS COLLAR 2035 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/17/2015.....	08/14/2020.....	336.....	0.....	1,225.0900.....	82,058.....	0.....	0.....	54,188.....	.....	.....54,188.....	(6,486).....	0.....	0.....	0.....	0.....	.....	003.....
596360 SCS COLLAR 2036 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/17/2015.....	08/14/2020.....	442.....	508,689.....	918.8200.....	(53,875).....	0.....	0.....	(61,364).....	.....	.....(61,364).....	252.....	0.....	0.....	0.....	5,166.....	.....	003.....
596361 SCS COLLAR 2036 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/17/2015.....	08/14/2020.....	442.....	0.....	1,717.7000.....	(35,540).....	0.....	0.....	(15,567).....	.....	.....(15,567).....	6,306.....	0.....	0.....	0.....	0.....	.....	003.....
596362 SCS COLLAR 2036 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/17/2015.....	08/14/2020.....	442.....	0.....	1,286.3500.....	96,269.....	0.....	0.....	60,617.....	.....	.....60,617.....	(8,660).....	0.....	0.....	0.....	0.....	.....	003.....
596383 SCS COLLAR 2042 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/17/2015.....	08/14/2020.....	4,036.....	4,649,662.....	1,225.0900.....	1,029,291.....	0.....	0.....	650,381.....	.....	.....650,381.....	(77,850).....	0.....	0.....	0.....	47,223.....	.....	003.....
596384 SCS COLLAR 2042 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/17/2015.....	08/14/2020.....	4,036.....	0.....	857.5600.....	(435,935).....	0.....	0.....	(473,239).....	.....	.....(473,239).....	4,934.....	0.....	0.....	0.....	0.....	.....	003.....
596385 SCS COLLAR 2042 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/17/2015.....	08/14/2020.....	4,036.....	0.....	1,543.8600.....	(530,702).....	0.....	0.....	(258,416).....	.....	.....(258,416).....	69,161.....	0.....	0.....	0.....	0.....	.....	003.....
596398 SCS COLLAR 2043 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/17/2015.....	08/14/2020.....	146.....	305,479.....	1,892.2000.....	(40,753).....	0.....	0.....	(43,571).....	.....	.....(43,571).....	465.....	0.....	0.....	0.....	3,103.....	.....	003.....
596399 SCS COLLAR 2043 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/17/2015.....	08/14/2020.....	146.....	0.....	2,102.4400.....	51,004.....	0.....	0.....	42,070.....	.....	.....42,070.....	(3,081).....	0.....	0.....	0.....	0.....	.....	003.....
596413 SCS COLLAR 2045 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/17/2015.....	08/14/2018.....	771.....	887,620.....	980.0700.....	(70,121).....	0.....	0.....	(70,546).....	.....	.....(70,546).....	10,985.....	0.....	0.....	0.....	6,467.....	.....	003.....
596414 SCS COLLAR 2045 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/17/2015.....	08/14/2018.....	771.....	0.....	1,473.1700.....	(53,168).....	0.....	0.....	(17,265).....	.....	.....(17,265).....	9,300.....	0.....	0.....	0.....	0.....	.....	003.....
596415 SCS COLLAR 2045 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	08/17/2015.....	08/14/2018.....	771.....	0.....	1,225.0900.....	130,224.....	0.....	0.....	68,810.....	.....	.....68,810.....	(13,994).....	0.....	0.....	0.....	0.....	.....	003.....
596448 SCS COLLAR 2056 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/14/2020.....	599.....	1,256,856.....	1,892.2000.....	(164,299).....	0.....	0.....	(179,269).....	.....	.....(179,269).....	1,920.....	0.....	0.....	0.....	12,765.....	.....	003.....
596449 SCS COLLAR 2056 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/14/2020.....	599.....	0.....	2,207.5600.....	178,148.....	0.....	0.....	145,097.....	.....	.....145,097.....	(13,974).....	0.....	0.....	0.....	0.....	.....	003.....
596461 SCS COLLAR 2060 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/14/2020.....	10,830.....	12,475,575.....	1,225.0900.....	2,633,703.....	0.....	0.....	1,745,047.....	.....	.....1,745,047.....	(208,878).....	0.....	0.....	0.....	126,706.....	.....	003.....
596462 SCS COLLAR 2060 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/14/2020.....	10,830.....	0.....	1,102.5800.....	(2,063,178).....	0.....	0.....	(2,350,251).....	.....	.....(2,350,251).....	(22,677).....	0.....	0.....	0.....	0.....	.....	003.....
596463 SCS COLLAR 2060 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/14/2020.....	10,830.....	0.....	1,999.3500.....	(402,418).....	0.....	0.....	(149,851).....	.....	.....(149,851).....	101,686.....	0.....	0.....	0.....	0.....	.....	003.....
596464 SCS COLLAR 2061 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/14/2020.....	19,913.....	22,938,020.....	980.0700.....	(2,854,222).....	0.....	0.....	(3,240,341).....	.....	.....(3,240,341).....	(3,778).....	0.....	0.....	0.....	232,966.....	.....	003.....
596465 SCS COLLAR 2061 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/14/2020.....	19,913.....	0.....	1,700.6700.....	(1,679,108).....	0.....	0.....	(745,244).....	.....	.....(745,244).....	291,417.....	0.....	0.....	0.....	0.....	.....	003.....
596466 SCS COLLAR 2061 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/14/2020.....	19,913.....	0.....	1,225.0900.....	4,842,416.....	0.....	0.....	3,208,503.....	.....	.....3,208,503.....	(384,050).....	0.....	0.....	0.....	0.....	.....	003.....
606786 SCS COLLAR 2069 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015.....	09/14/2020.....	6,281.....	13,183,595.....	1,780.2800.....	(1,818,773).....	0.....	0.....	(1,629,296).....	.....	.....(1,629,296).....	12,674.....	0.....	0.....	0.....	135,268.....	.....	003.....
606787 SCS COLLAR 2069 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015.....	09/14/2020.....	6,281.....	0.....	3,458.8900.....	(136,053).....	0.....	0.....	(89,118).....	.....	.....(89,118).....	66,943.....	0.....	0.....	0.....	0.....	.....	003.....
606788 SCS COLLAR 2069 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015.....	09/14/2020.....	6,281.....	0.....	1,978.0900.....	2,153,253.....	0.....	0.....	2,225,351.....	.....	.....2,225,351.....	(111,757).....	0.....	0.....	0.....	0.....	.....	003.....
606789 SCS COLLAR 2070 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015.....	09/14/2020.....	11,040.....	23,171,295.....	1,978.0900.....	3,784,526.....	0.....	0.....	3,911,245.....	.....	.....3,911,245.....	(196,422).....	0.....	0.....	0.....	237,745.....	.....	003.....
606790 SCS COLLAR 2070 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015.....	09/14/2020.....	11,040.....	0.....	2,753.5000.....	(1,048,662).....	0.....	0.....	(895,774).....	.....	.....(895,774).....	256,476.....	0.....	0.....	0.....	0.....	.....	003.....
606791 S																							

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
606792 SCS COLLAR 2071 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2020	2,058	4,318,488	1,384.6600	(319,982)	0	0	(276,655)	.....	.....(276,655)	7,199	0	0	0	44,309	.....	003.....
606793 SCS COLLAR 2071 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2020	2,058	0	2,484.2800	(320,349)	0	0	(302,221)	.....	.....(302,221)	51,744	0	0	0	0	.....	003.....
606794 SCS COLLAR 2071 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2020	2,058	0	1,978.0900	705,331	0	0	728,948	.....	.....728,948	(36,608)	0	0	0	0	.....	003.....
606795 SCS COLLAR 2072 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2018	206	432,911	1,978.0900	49,927	0	0	53,878	.....	.....53,878	(1,362)	0	0	0	3,217	.....	003.....
606796 SCS COLLAR 2072 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2018	206	0	2,805.3300	(3,745)	0	0	(2,272)	.....	.....(2,272)	1,105	0	0	0	0	.....	003.....
606797 SCS COLLAR 2072 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2018	206	0	1,780.2800	(42,306)	0	0	(29,777)	.....	.....(29,777)	5,850	0	0	0	0	.....	003.....
606798 SCS COLLAR 2073 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2018	362	759,714	2,392.3000	(29,757)	0	0	(24,791)	.....	.....(24,791)	7,139	0	0	0	5,645	.....	003.....
606799 SCS COLLAR 2073 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2018	362	0	1,978.0900	87,617	0	0	94,550	.....	.....94,550	(2,388)	0	0	0	0	.....	003.....
606800 SCS COLLAR 2073 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2018	362	0	1,582.4700	(51,058)	0	0	(34,583)	.....	.....(34,583)	7,983	0	0	0	0	.....	003.....
606801 SCS COLLAR 2074 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2020	1,200	2,517,881	1,978.0900	411,241	0	0	425,011	.....	.....425,011	(21,343)	0	0	0	25,834	.....	003.....
606802 SCS COLLAR 2074 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2020	1,200	0	3,171.0800	(48,717)	0	0	(34,633)	.....	.....(34,633)	17,931	0	0	0	0	.....	003.....
606803 SCS COLLAR 2074 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2020	1,200	0	1,582.4700	(259,393)	0	0	(228,533)	.....	.....(228,533)	3,663	0	0	0	0	.....	003.....
606804 SCS COLLAR 2075 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2020	983	2,063,750	2,076.9900	296,068	0	0	300,133	.....	.....300,133	(19,864)	0	0	0	21,175	.....	003.....
606805 SCS COLLAR 2075 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2020	983	0	1,780.2800	(284,709)	0	0	(255,049)	.....	.....(255,049)	1,983	0	0	0	0	.....	003.....
606806 SCS COLLAR 2076 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2020	3,849	8,077,803	1,681.3800	(967,080)	0	0	(860,043)	.....	.....(860,043)	9,518	0	0	0	82,881	.....	003.....
606807 SCS COLLAR 2076 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2020	3,849	0	2,076.9900	1,151,543	0	0	1,174,764	.....	.....1,174,764	(77,752)	0	0	0	0	.....	003.....
606808 SCS COLLAR 2076 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2020	3,849	0	3,584.1000	(62,883)	0	0	(41,004)	.....	.....(41,004)	34,714	0	0	0	0	.....	003.....
606810 SCS COLLAR 2077 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2020	311	652,548	2,076.9900	93,025	0	0	94,901	.....	.....94,901	(6,282)	0	0	0	6,695	.....	003.....
606811 SCS COLLAR 2077 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2020	311	0	1,483.5700	(57,318)	0	0	(49,994)	.....	.....(49,994)	1,066	0	0	0	0	.....	003.....
606812 SCS COLLAR 2077 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2020	311	0	2,821.1500	(25,885)	0	0	(21,501)	.....	.....(21,501)	6,869	0	0	0	0	.....	003.....
606828 SCS COLLAR 2079 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2020	407	469,267	2,599.5900	(1,586)	0	0	(1,123)	.....	.....(1,123)	1,359	0	0	0	4,815	.....	003.....
606829 SCS COLLAR 2079 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2020	407	0	1,049.4000	(77,092)	0	0	(79,475)	.....	.....(79,475)	(816)	0	0	0	0	.....	003.....
606830 SCS COLLAR 2079 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2020	407	0	1,166.0000	99,323	0	0	77,080	.....	.....77,080	(7,549)	0	0	0	0	.....	003.....
606834 SCS COLLAR 2081 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	09/15/2015	09/14/2020	3,087	3,556,553	1,521.3900	(365,494)	0	0	(220,536)	.....	.....(220,536)	53,300	0	0	0	36,491	.....	003.....
606835 SCS COLLAR 2081 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	09/15/2015	09/14/2020	3,087	0	1,166.0000	747,173	0	0	584,188	.....	.....584,188	(57,209)	0	0	0	0	.....	003.....
606836 SCS COLLAR 2081 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	09/15/2015	09/14/2020	3,087	0	816.2000	(324,187)	0	0	(327,021)	.....	.....(327,021)	3,453	0	0	0	0	.....	003.....
606837 SCS COLLAR 2082 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	09/15/2015	09/14/2020	6,487	7,472,712	991.1000	(1,102,818)	0	0	(1,102,095)	.....	.....(1,102,095)	(6,948)	0	0	0	76,672	.....	003.....
606838 SCS COLLAR 2082 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	09/15/2015	09/14/2020	6,487	0	2,014.7200	(203,561)	0	0	(92,548)	.....	.....(92,548)	60,618	0	0	0	0	.....	003.....
606839 SCS COLLAR 2082 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	09/15/2015	09/14/2020	6,487	0	1,224.2900	1,427,176	0	0	1,066,240	.....	.....1,066,240	(122,702)	0	0	0	0	.....	003.....
606849 SCS COLLAR 2086 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	09/15/2015	09/14/2020	311	652,548	1,780.2800	(88,608)	0	0	(80,645)	.....	.....(80,645)	628	0	0	0	6,695	.....	003.....
606850 SCS COLLAR 2086 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	09/15/2015	09/14/2020	311	0	1,978.0900	105,521	0	0	110,148	.....	.....110,148	(5,533)	0	0	0	0	.....	003.....
606929 SCS COLLAR 2105 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/15/2015	09/14/2018	460	529,531	1,049.4000	(64,752)	0	0	(54,531)	.....	.....(54,531)	6,940	0	0	0	3,934	.....	003.....
606930 SCS COLLAR 2105 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/15/2015	09/14/2018	460	0	1,700.9500	(9,504)	0	0	(2,797)	.....	.....(2,797)	2,112	0	0	0	0	.....	003.....
606931 SCS COLLAR 2105 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/15/2015	09/14/2018	460	0	1,165.9900	79,349	0	0	54,969	.....	.....54,969	(7,828)	0	0	0	0	.....	003.....
606932 SCS COLLAR 2106 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/15/2015	09/14/2018	545	627,336	932.8000	(54,502)	0	0	(43,901)	.....	.....(43,901)	6,687	0	0	0	4,661	.....	003.....
606933 SCS COLLAR 2106 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/15/2015	09/14/2018	545	0	1,165.9900	94,114	0	0	65,122	.....	.....65,122	(9,274)	0	0	0	0	.....	003.....
606934 SCS COLLAR 2106 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/15/2015	09/14/2018	545	0	1,464.3700	(33,578)	0	0	(13,913)	.....	.....(13,913)	6,880	0	0	0	0	.....	003.....
606935 SCS COLLAR 2107 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/15/2015	09/14/2020	231	265,753	1,165.9900	56,205	0	0	43,653	.....	.....43,653	(4,274)	0	0	0	2,727	.....	003.....
606936 SCS COLLAR 2107 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/15/2015	09/14/2020	231	0	932.8000	(34,003)	0	0	(33,841)	.....	.....(33,841)	(59)	0	0	0	0	.....	003.....
606937 SCS COLLAR 2107 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/15/2015	09/14/2020	231	0	1,876.9000	(10,513)	0	0	(5,034)	.....	.....(5,034)	2,676	0	0	0	0	.....	003.....
606938 SCS COLLAR 2108 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/15/2015	09/14/2020	628	723,166	2,447.6600	(4,031)	0	0	(2,615)	.....	.....(2,615)	2,762	0	0	0	7,420	.....	003.....
606939 SCS COLLAR 2108 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/15/2015	09/14/2020	628	0	1,049.4000	(121,215)	0	0	(122,475)		(122,475)	(1,258)	0	0	0	0		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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
606940 SCS COLLAR 2108 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015	09/14/2020	628	0	1,224.2900	136,935	0	0	103,184		103,184	(11,874)	0	0	0	0	003.....	
606941 SCS COLLAR 2109 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015	09/14/2020	253	291,440	874.5000	(32,161)	0	0	(31,719)	.....	.....(31,719)	119	0	0	2,990	003.....		
606942 SCS COLLAR 2109 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015	09/14/2020	253	0	1,707.2500	(18,457)	0	0	(9,743)	.....	.....(9,743)	3,672	0	0	0	003.....		
606943 SCS COLLAR 2109 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/15/2015	09/14/2020	253	0	1,224.2900	55,329	0	0	41,584	.....	.....41,584	(4,785)	0	0	0	003.....		
607000 SCS COLLAR 2118 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	09/15/2015	09/14/2020	...10,688	...12,311,600	...1,049.4000	...(2,093,988)	0	0	(2,085,084)	.....	.....(2,085,084)	(21,413)	0	0	...126,321	003.....		
607001 SCS COLLAR 2118 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	09/15/2015	09/14/2020	...10,688	0	2,052.1500	(292,858)	0	0	(136,413)	.....	.....(136,413)	93,881	0	0	0	003.....		
607002 SCS COLLAR 2118 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	09/15/2015	09/14/2020	...10,688	0	1,166.0000	2,585,865	0	0	2,022,262	.....	.....2,022,262	(198,039)	0	0	0	003.....		
607003 SCS COLLAR 2119 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	09/15/2015	09/14/2020	...23,756	...27,364,710	932.8000	...(3,546,295)	0	0	(3,484,615)	.....	.....(3,484,615)	(6,006)	0	0	...280,770	003.....		
607004 SCS COLLAR 2119 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	09/15/2015	09/14/2020	...23,756	0	1,691.2800	(1,758,894)	0	0	(966,323)	.....	.....(966,323)	352,204	0	0	0	003.....		
607005 SCS COLLAR 2119 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	09/15/2015	09/14/2020	...23,756	0	1,166.0000	5,747,543	0	0	4,494,836	.....	.....4,494,836	(440,176)	0	0	0	003.....		
615844 SCS COLLAR 2135 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	...3,559	...4,099,394	813.9400	(389,145)	0	0	(381,661)	.....	.....(381,661)	2,310	0	0	...42,470	003.....		
615845 SCS COLLAR 2135 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	...3,559	0	1,465.6700	(419,180)	0	0	(310,518)	.....	.....(310,518)	63,933	0	0	0	003.....		
615846 SCS COLLAR 2135 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	...3,559	0	1,162.7700	820,158	0	0	688,065	.....	.....688,065	(65,458)	0	0	0	003.....		
615847 SCS COLLAR 2136 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/15/2018	377	...433,913	1,046.4900	(50,737)	0	0	(45,619)	.....	.....(45,619)	5,229	0	0	...3,285	003.....		
615848 SCS COLLAR 2136 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/15/2018	377	0	1,623.1100	(7,951)	0	0	(4,111)	.....	.....(4,111)	2,648	0	0	0	003.....		
615849 SCS COLLAR 2136 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/15/2018	377	0	1,162.7700	59,831	0	0	46,719	.....	.....46,719	(6,418)	0	0	0	003.....		
615850 SCS COLLAR 2136 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/15/2018	794	...914,388	930.2200	(74,667)	0	0	(65,811)	.....	.....(65,811)	9,023	0	0	...6,923	003.....		
615851 SCS COLLAR 2136 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/15/2018	794	0	1,414.7400	(49,006)	0	0	(28,724)	.....	.....(28,724)	11,855	0	0	0	003.....		
615852 SCS COLLAR 2136 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/15/2018	794	0	1,162.7700	126,081	0	0	98,452	.....	.....98,452	(13,523)	0	0	0	003.....		
615853 SCS COLLAR 2137 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	271	...312,062	1,046.4900	(52,829)	0	0	(53,225)	.....	.....(53,225)	(758)	0	0	...3,233	003.....		
615854 SCS COLLAR 2137 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	271	0	1,162.7700	62,434	0	0	52,378	.....	.....52,378	(4,982)	0	0	0	003.....		
615855 SCS COLLAR 2137 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	271	0	2,850.7700	(44)	0	0	(436)	.....	.....(436)	609	0	0	0	003.....		
615856 SCS COLLAR 2138 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	985	...1,134,318	1,162.7700	226,941	0	0	190,390	.....	.....190,390	(18,113)	0	0	...11,751	003.....		
615857 SCS COLLAR 2138 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	985	0	1,794.8500	(46,995)	0	0	(29,746)	.....	.....(29,746)	12,888	0	0	0	003.....		
615858 SCS COLLAR 2138 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	985	0	930.2200	(145,196)	0	0	(145,833)	.....	.....(145,833)	(869)	0	0	0	003.....		
615859 SCS COLLAR 2139 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	298	...342,772	1,162.7700	68,578	0	0	57,533	.....	.....57,533	(5,472)	0	0	...3,551	003.....		
615860 SCS COLLAR 2139 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	298	0	1,589.5100	(25,538)	0	0	(17,756)	.....	.....(17,756)	4,859	0	0	0	003.....		
615861 SCS COLLAR 2139 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	298	0	813.9400	(32,538)	0	0	(31,913)	.....	.....(31,913)	193	0	0	0	003.....		
615862 SCS COLLAR 2140 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	2,460	...2,833,318	1,046.4900	(479,650)	0	0	(483,247)	.....	.....(483,247)	(6,871)	0	0	...29,353	003.....		
615863 SCS COLLAR 2140 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	2,460	0	2,364.8400	(17,045)	0	0	(14,222)	.....	.....(14,222)	13,079	0	0	0	003.....		
615864 SCS COLLAR 2140 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	2,460	0	1,220.9100	504,883	0	0	414,521	.....	.....414,521	(46,120)	0	0	0	003.....		
615865 SCS COLLAR 2141 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	983	...1,132,337	1,926.3600	(31,616)	0	0	(19,606)	.....	.....(19,606)	10,765	0	0	...11,731	003.....		
615866 SCS COLLAR 2141 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	983	0	1,220.9100	201,777	0	0	165,664	.....	.....165,664	(18,433)	0	0	0	003.....		
615867 SCS COLLAR 2141 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	983	0	988.3600	(166,892)	0	0	(168,397)	.....	.....(168,397)	(1,762)	0	0	0	003.....		
615868 SCS COLLAR 2142 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	439	...505,241	1,220.9100	90,032	0	0	73,918	.....	.....73,918	(8,225)	0	0	...5,234	003.....		
615869 SCS COLLAR 2142 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	439	0	872.0800	(55,648)	0	0	(55,592)	.....	.....(55,592)	(35)	0	0	0	003.....		
615870 SCS COLLAR 2142 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	439	0	1,638.8100	(32,925)	0	0	(22,273)	.....	.....(22,273)	6,874	0	0	0	003.....		
615892 SCS COLLAR 2146 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2020	...9,814	...20,599,081	2,023.8600	...3,158,220	0	0	...3,287,593	.....	...3,287,593	... (187,854)	0	0	...213,406	003.....		
615893 SCS COLLAR 2146 S&																							

QE06.13

SCHEDULE DB - PART A - SECTION 1

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

QE06.14

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
615901 SCS COLLAR 2149 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/15/2018	282	591,123	1,821.4700	(58,140)	0	0	(45,309)	.....	(45,309)	8,158	0	0	0	4,476	.....	003.....
615902 SCS COLLAR 2149 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/15/2018	282	0	2,023.8600	64,410	0	0	66,918	.....	66,918	(2,761)	0	0	0	0	.....	003.....
615903 SCS COLLAR 2149 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/15/2018	282	0	2,813.1700	(4,782)	0	0	(3,306)	.....	(3,306)	1,536	0	0	0	0	.....	003.....
615904 SCS COLLAR 2150 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/15/2018	546	1,146,985	2,408.3900	(45,225)	0	0	(36,952)	.....	(36,952)	11,054	0	0	0	8,684	.....	003.....
615905 SCS COLLAR 2150 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/15/2018	546	0	1,619.0900	(76,867)	0	0	(58,775)	.....	(58,775)	12,226	0	0	0	0	.....	003.....
615906 SCS COLLAR 2150 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/15/2018	546	0	2,023.8600	124,978	0	0	129,844	.....	129,844	(5,357)	0	0	0	0	.....	003.....
615974 SCS COLLAR 2161 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	10/15/2015	10/14/2020	11,342	13,064,963	1,046.4900	(2,241,959)	0	0	(2,228,345)	.....	(2,228,345)	(31,684)	0	0	0	135,352	.....	003.....
615975 SCS COLLAR 2161 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	10/15/2015	10/14/2020	11,342	0	1,979.0400	(318,355)	0	0	(193,234)	.....	(193,234)	114,593	0	0	0	0	.....	003.....
615976 SCS COLLAR 2161 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	10/15/2015	10/14/2020	11,342	0	1,162.7700	2,598,037	0	0	2,192,896	.....	2,192,896	(208,619)	0	0	0	0	.....	003.....
615977 SCS COLLAR 2162 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	10/15/2015	10/14/2020	25,263	29,100,948	1,634.8600	(1,884,109)	0	0	(1,299,737)	.....	(1,299,737)	397,323	0	0	0	301,485	.....	003.....
615978 SCS COLLAR 2162 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	10/15/2015	10/14/2020	25,263	0	1,162.7700	5,786,878	0	0	4,884,466	.....	4,884,466	(464,679)	0	0	0	0	.....	003.....
615979 SCS COLLAR 2162 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	10/15/2015	10/14/2020	25,263	0	930.2200	(3,818,744)	0	0	(3,741,352)	.....	(3,741,352)	(22,302)	0	0	0	0	.....	003.....
615998 SCS COLLAR 2166 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	2,970	6,232,718	2,023.8600	989,091	0	0	994,736	.....	994,736	(56,839)	0	0	0	64,571	.....	003.....
615999 SCS COLLAR 2166 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	2,970	0	1,416.7000	(462,045)	0	0	(433,215)	.....	(433,215)	7,134	0	0	0	0	.....	003.....
616000 SCS COLLAR 2166 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	2,970	0	2,446.8500	(509,888)	0	0	(483,514)	.....	(483,514)	74,216	0	0	0	0	.....	003.....
616001 SCS COLLAR 2167 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	285	598,383	1,821.4700	(85,439)	0	0	(79,861)	.....	(79,861)	(53)	0	0	0	6,199	.....	003.....
616002 SCS COLLAR 2167 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	285	0	2,023.8600	94,959	0	0	95,501	.....	95,501	(5,457)	0	0	0	0	.....	003.....
616003 SCS COLLAR 2168 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	759	1,593,958	1,619.0900	(165,623)	0	0	(156,650)	.....	(156,650)	1,090	0	0	0	16,513	.....	003.....
616004 SCS COLLAR 2168 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	759	0	3,041.2500	(40,685)	0	0	(32,505)	.....	(32,505)	13,617	0	0	0	0	.....	003.....
616005 SCS COLLAR 2168 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	759	0	2,023.8600	252,950	0	0	254,394	.....	254,394	(14,536)	0	0	0	0	.....	003.....
616006 SCS COLLAR 2169 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	186	390,971	2,662.7900	(21,621)	0	0	(19,385)	.....	(19,385)	4,503	0	0	0	4,050	.....	003.....
616007 SCS COLLAR 2169 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	186	0	2,023.8600	62,045	0	0	62,399	.....	62,399	(3,566)	0	0	0	0	.....	003.....
616008 SCS COLLAR 2169 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	186	0	1,416.7000	(28,984)	0	0	(27,175)	.....	(27,175)	0	0	0	0	0	.....	003.....
616011 SCS COLLAR 2171 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	935	1,963,150	3,317.3100	(26,729)	0	0	(20,171)	.....	(20,171)	12,375	0	0	0	20,338	.....	003.....
616012 SCS COLLAR 2171 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	935	0	1,720.2800	(237,988)	0	0	(225,984)	.....	(225,984)	514	0	0	0	0	.....	003.....
616013 SCS COLLAR 2171 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	935	0	2,125.0500	270,140	0	0	268,585	.....	268,585	(19,888)	0	0	0	0	.....	003.....
616014 SCS COLLAR 2172 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	456	956,167	2,751.0300	(44,569)	0	0	(38,923)	.....	(38,923)	10,569	0	0	0	9,906	.....	003.....
616015 SCS COLLAR 2172 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	456	0	1,517.9000	(84,364)	0	0	(79,418)	.....	(79,418)	939	0	0	0	0	.....	003.....
616016 SCS COLLAR 2172 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	456	0	2,125.0500	131,574	0	0	130,817	.....	130,817	(9,685)	0	0	0	0	.....	003.....
622415 SCS COLLAR 2174 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	11/17/2015	11/16/2020	576	1,209,913	2,050.4400	204,864	0	0	188,157	.....	188,157	(11,241)	0	0	0	12,666	.....	003.....
622414 SCS COLLAR 2174 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	11/17/2015	11/16/2020	576	0	1,640.3500	(120,838)	0	0	(125,541)	.....	(125,541)	(111)	0	0	0	0	.....	003.....
622413 SCS COLLAR 2174 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	11/17/2015	11/16/2020	576	0	3,280.7000	(26,131)	0	0	(14,747)	.....	(14,747)	8,190	0	0	0	0	.....	003.....
622420 SCS COLLAR 2176 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	11/17/2015	11/14/2018	734	1,541,564	2,050.4400	181,834	0	0	166,214	.....	166,214	(8,261)	0	0	0	11,879	.....	003.....
622418 SCS COLLAR 2176 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	11/17/2015	11/14/2018	734	0	1,640.3500	(100,617)	0	0	(85,454)	.....	(85,454)	16,459	0	0	0	0	.....	003.....
622419 SCS COLLAR 2176 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	11/17/2015	11/14/2018	734	0	2,458.2700	(64,380)	0	0	(42,901)	.....	(42,901)	14,215	0	0	0	0	.....	003.....
622424 SCS COLLAR 2180 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	11/17/2015	11/16/2020	16,436	34,497,854	2,860.3600	(1,632,717)	0	0	(1,153,128)	.....	(1,153,128)	349,607	0	0	0	361,140	.....	003.....
622425 SCS COLLAR 2180 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	11/17/2015	11/16/2020	16,436	0	1,640.3500	(3,484,236)	0	0	(3,579,500)	.....	(3,579,500)	(3,140)	0	0	0	0	.....	003.....
622423 SCS COLLAR 2180 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	11/17/2015	11/16/2020	16,436	0	2,050.4400	5,841,210	0	0	5,364,867	.....	5,364,867	(320,540)	0	0	0	0	.....	003.....
622416 SCS COLLAR 2181 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	11/17/2015	11/16/2020	683	1,434,084	1,845.4000	(200,791)	0	0	(201,550)	.....	(201,550)	(1,627)	0	0	0	15,013	.....	003.....
622417 SCS COLLAR 2181 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	11/17/2015	11/16/2020	683	0	2,050.4400	242,820	0	0	223,019	.....	223,019	(13,326)	0	0	0	0	.....	003.....
622422 SCS COLLAR 2182 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	11/17/2015	11/16/2020	1,190	2,496,596	2,152.9600	370,288	0	0	332,342	.....	332,342	(25,491)	0	0	0	26,136	.....	003.....
622421 SCS COLLAR 2182 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	11/17/2015	11/16/2020	1,190	0	1,845.4000	(349,556)	0	0	(350,878)	.....	(350,878)	(2,834)	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
622450 SCS COLLAR 2184 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2018.....	270.....	310,653.....	1,634.6800.....	(6,177).....	0.....	0.....	(3,025).....	.....	(3,024).....	1,864.....	0.....	0.....	0.....	2,394.....	.....	003.....
622451 SCS COLLAR 2184 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2018.....	270.....	0.....	1,153.2100.....	45,935.....	0.....	0.....	35,479.....	.....	35,479.....	(4,517).....	0.....	0.....	0.....	0.....	.....	003.....
622452 SCS COLLAR 2184 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2018.....	270.....	0.....	1,037.8900.....	(36,281).....	0.....	0.....	(32,698).....	.....	(32,698).....	3,425.....	0.....	0.....	0.....	0.....	.....	003.....
622453 SCS COLLAR 2185 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/16/2020.....	305.....	351,607.....	1,037.8900.....	(59,477).....	0.....	0.....	(58,675).....	.....	(58,675).....	(1,052).....	0.....	0.....	0.....	3,681.....	.....	003.....
622454 SCS COLLAR 2185 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/16/2020.....	305.....	0.....	1,153.2100.....	75,543.....	0.....	0.....	61,231.....	.....	61,231.....	(5,499).....	0.....	0.....	0.....	0.....	.....	003.....
622456 SCS COLLAR 2186 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/16/2020.....	1,211.....	1,395,441.....	1,210.8700.....	269,509.....	0.....	0.....	212,834.....	.....	212,834.....	(22,306).....	0.....	0.....	0.....	14,608.....	.....	003.....
622457 SCS COLLAR 2186 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/16/2020.....	1,211.....	0.....	1,037.8900.....	(236,051).....	0.....	0.....	(236,835).....	.....	(236,835).....	(4,179).....	0.....	0.....	0.....	0.....	.....	003.....
622458 SCS COLLAR 2186 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/16/2020.....	1,211.....	0.....	2,707.9700.....	(3,437).....	0.....	0.....	(3,227).....	.....	(3,227).....	3,722.....	0.....	0.....	0.....	0.....	.....	003.....
622472 SCS COLLAR 2188 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2018.....	234.....	491,335.....	2,050.4400.....	58,680.....	0.....	0.....	52,977.....	.....	52,977.....	(2,634).....	0.....	0.....	0.....	3,786.....	.....	003.....
622473 SCS COLLAR 2188 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2018.....	234.....	0.....	1,845.4000.....	(47,870).....	0.....	0.....	(40,437).....	.....	(40,437).....	6,819.....	0.....	0.....	0.....	0.....	.....	003.....
622474 SCS COLLAR 2188 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2018.....	234.....	0.....	2,829.0100.....	(5,443).....	0.....	0.....	(2,818).....	.....	(2,818).....	1,210.....	0.....	0.....	0.....	0.....	.....	003.....
622475 SCS COLLAR 2189 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/16/2020.....	156.....	327,556.....	1,435.3100.....	(24,806).....	0.....	0.....	(24,104).....	.....	(24,104).....	194.....	0.....	0.....	0.....	3,429.....	.....	003.....
622476 SCS COLLAR 2189 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/16/2020.....	156.....	0.....	2,050.4400.....	56,845.....	0.....	0.....	50,939.....	.....	50,939.....	(3,042).....	0.....	0.....	0.....	0.....	.....	003.....
622477 SCS COLLAR 2189 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/16/2020.....	156.....	0.....	2,822.1200.....	(16,365).....	0.....	0.....	(11,947).....	.....	(11,947).....	3,414.....	0.....	0.....	0.....	0.....	.....	003.....
622478 SCS COLLAR 2190 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/16/2020.....	968.....	2,030,851.....	1,742.8700.....	(246,079).....	0.....	0.....	(246,388).....	.....	(246,388).....	(1,245).....	0.....	0.....	0.....	21,260.....	.....	003.....
622479 SCS COLLAR 2190 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/16/2020.....	968.....	0.....	3,698.8300.....	(17,618).....	0.....	0.....	(9,808).....	.....	(9,808).....	8,440.....	0.....	0.....	0.....	0.....	.....	003.....
622480 SCS COLLAR 2190 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/16/2020.....	968.....	0.....	2,152.9600.....	308,333.....	0.....	0.....	270,343.....	.....	270,343.....	(20,737).....	0.....	0.....	0.....	0.....	.....	003.....
622481 SCS COLLAR 2191 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/16/2020.....	457.....	960,151.....	2,926.1400.....	(39,509).....	0.....	0.....	(27,548).....	.....	(27,548).....	9,218.....	0.....	0.....	0.....	10,051.....	.....	003.....
622482 SCS COLLAR 2191 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/16/2020.....	457.....	0.....	1,537.8300.....	(86,108).....	0.....	0.....	(84,324).....	.....	(84,324).....	309.....	0.....	0.....	0.....	0.....	.....	003.....
622483 SCS COLLAR 2191 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/16/2020.....	457.....	0.....	2,152.9600.....	145,775.....	0.....	0.....	127,813.....	.....	127,813.....	(9,803).....	0.....	0.....	0.....	0.....	.....	003.....
622493 SCS COLLAR 2195 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/16/2020.....	102.....	214,959.....	2,658.5600.....	(14,389).....	0.....	0.....	(11,231).....	.....	(11,231).....	2,432.....	0.....	0.....	0.....	2,250.....	.....	003.....
622494 SCS COLLAR 2195 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/16/2020.....	102.....	0.....	2,050.4400.....	37,304.....	0.....	0.....	33,429.....	.....	33,429.....	(1,998).....	0.....	0.....	0.....	0.....	.....	003.....
622495 SCS COLLAR 2195 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/16/2020.....	102.....	0.....	1,640.3500.....	(22,800).....	0.....	0.....	(22,304).....	.....	(22,304).....	(19).....	0.....	0.....	0.....	0.....	.....	003.....
622528 SCS COLLAR 2199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	.11/17/2015.....	.11/16/2020.....	11,564.....	24,270,921.....	1,845.4000.....	(3,390,674).....	0.....	0.....	(3,411,098).....	.....	(3,411,098).....	(27,552).....	0.....	0.....	0.....	254,080.....	.....	003.....
622529 SCS COLLAR 2199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	.11/17/2015.....	.11/16/2020.....	11,564.....	0.....	3,649.7800.....	(178,072).....	0.....	0.....	(130,067).....	.....	(130,067).....	107,214.....	0.....	0.....	0.....	0.....	.....	003.....
622530 SCS COLLAR 2199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	.11/17/2015.....	.11/16/2020.....	11,564.....	0.....	2,050.4400.....	4,078,296.....	0.....	0.....	3,774,445.....	.....	3,774,445.....	(225,516).....	0.....	0.....	0.....	0.....	.....	003.....
622536 SCS COLLAR 2201 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/16/2020.....	13,865.....	15,971,156.....	1,037.8900.....	(2,636,748).....	0.....	0.....	(2,710,636).....	.....	(2,710,636).....	(47,822).....	0.....	0.....	0.....	167,194.....	.....	003.....
622537 SCS COLLAR 2201 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/16/2020.....	13,865.....	0.....	2,035.4200.....	(223,847).....	0.....	0.....	(216,850).....	.....	(216,850).....	130,474.....	0.....	0.....	0.....	0.....	.....	003.....
622538 SCS COLLAR 2201 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/16/2020.....	13,865.....	0.....	1,153.2100.....	3,204,192.....	0.....	0.....	2,781,331.....	.....	2,781,331.....	(249,722).....	0.....	0.....	0.....	0.....	.....	003.....
622539 SCS COLLAR 2202 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/16/2020.....	30,202.....	34,790,131.....	1,684.8400.....	(1,781,845).....	0.....	0.....	(1,383,420).....	.....	(1,383,420).....	451,032.....	0.....	0.....	0.....	364,200.....	.....	003.....
622540 SCS COLLAR 2202 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/16/2020.....	30,202.....	0.....	922.5700.....	(4,449,418).....	0.....	0.....	(4,462,548).....	.....	(4,462,548).....	(42,962).....	0.....	0.....	0.....	0.....	.....	003.....
622541 SCS COLLAR 2202 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/16/2020.....	30,202.....	0.....	1,153.2100.....	6,979,723.....	0.....	0.....	6,058,602.....	.....	6,058,602.....	(543,969).....	0.....	0.....	0.....	0.....	.....	003.....
622542 SCS COLLAR 2203 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/16/2020.....	3,867.....	4,454,023.....	1,153.2100.....	893,582.....	0.....	0.....	775,655.....	.....	775,655.....	(69,643).....	0.....	0.....	0.....	46,627.....	.....	003.....
622543 SCS COLLAR 2203 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/16/2020.....	3,867.....	0.....	1,522.2400.....	(370,408).....	0.....	0.....	(296,032).....	.....	(296,032).....	65,422.....	0.....	0.....	0.....	0.....	.....	003.....
622544 SCS COLLAR 2203 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/16/2020.....	3,867.....	0.....	807.2500.....	(427,352).....	0.....	0.....	(414,993).....	.....	(414,993).....	931.....	0.....	0.....	0.....	0.....	.....	003.....
622545 SCS COLLAR 2204 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/14/2018.....	1,370.....	1,578,237.....	1,153.2100.....	224,360.....	0.....	0.....	180,248.....	.....	180,248.....	(22,948).....	0.....	0.....	0.....	12,162.....	.....	003.....
622546 SCS COLLAR 2204 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/14/2018.....	1,370.....	0.....	1,427.1000.....	(77,579).....	0.....	0.....	(49,263).....	.....	(49,263).....	19,882.....	0.....	0.....	0.....	0.....	.....	003.....
622547 SCS COLLAR 2204 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/14/2018.....	1,370.....	0.....	922.5700.....	(129,117).....	0.....	0.....	(114,458).....	.....	(114,458).....	14,345.....	0.....	0.....	0.....	0.....	.....	003.....
622549 SCS COLLAR 2205 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/16/2020.....	695.....	800,106.....	922.5700.....	(102,328).....	0.....	0.....	(102,630).....	.....	(102,630).....	(988).....	0.....	0.....	0.....	8,376.....	.....	003.....
622550 SCS COLLAR 2205 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/16/2020.....	695.....	0.....	1,908.5600.....	(18,959).....	0.....	0.....	(15,672).....	.....	(15,672).....	7,891.....	0.....	0.....	0.....	0.....	.....	003.....
622551 SCS COLLAR 2205 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/16/2020.....	695.....	0.....	1,153.2100.....	160,520.....	0.....	0.....	139,336.....	.....	139,336.....	(12,510).....	0.....	0.....	0.....	0.....	.....	003.....
622552 SCS COLLAR 2206 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/16/2020.....	238.....	273,695.....	807.2500.....	(26,260).....	0.....	0.....	(25,501).....	.....	(25,501).....	57.....	0.....	0.....	0.....	2,865.....	.....	003.....
622553 SCS COLLAR 2206 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/16/2020.....	2															

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(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
622554 SCS COLLAR 2206 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/16/2020	238	0	...1,153.2100	54,910	0	0	47,663	.....	.....47,663	(4,280)	0	0	0	0	0	003.....
622555 SCS COLLAR 2207 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/16/2020	2,347	2,703,979	2,075.7800	(31,591)	0	0	(32,793)	.....	.....(32,793)	20,749	0	0	0	28,307	0	003.....
622556 SCS COLLAR 2207 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/16/2020	2,347	0	...1,210.8700	484,066	0	0	412,413	.....	.....412,413	(43,223)	0	0	0	0	0	003.....
622557 SCS COLLAR 2207 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/16/2020	2,347	0	980.2300	(394,303)	0	0	(400,683)	.....	.....(400,683)	(5,672)	0	0	0	0	0	003.....
622558 SCS COLLAR 2208 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/16/2020	250	287,679	...1,718.2800	(13,297)	0	0	(10,257)	.....	.....(10,257)	3,583	0	0	0	3,012	0	003.....
622559 SCS COLLAR 2208 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/16/2020	250	0	...1,210.8700	51,500	0	0	43,877	.....	.....43,877	(4,599)	0	0	0	0	0	003.....
622560 SCS COLLAR 2208 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/16/2020	250	0	864.9100	(32,014)	0	0	(31,622)	.....	.....(31,622)	(136)	0	0	0	0	0	003.....
622567 SCS COLLAR 2211 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/16/2020	94	107,880	...1,153.2100	21,643	0	0	18,787	.....	.....18,787	(1,686)	0	0	0	1,129	0	003.....
622568 SCS COLLAR 2211 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/16/2020	94	0	...1,579.9000	(7,684)	0	0	(6,009)	.....	.....(6,009)	1,523	0	0	0	0	0	003.....
622569 SCS COLLAR 2211 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/16/2020	94	0	922.5700	(13,797)	0	0	(13,838)	.....	.....(13,838)	(134)	0	0	0	0	0	003.....
622612 SCS COLLAR 2226 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWIFYCNSX8D621K86.....	.11/17/2015	.11/16/2020	4,556	9,562,606	...2,050.4400	1,606,844	0	0	1,487,110	.....	.....1,487,110	(88,854)	0	0	0	100,106	0	003.....
622613 SCS COLLAR 2226 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWIFYCNSX8D621K86.....	.11/17/2015	.11/16/2020	4,556	0	...1,435.3100	(700,636)	0	0	(703,698)	.....	.....(703,698)	5,692	0	0	0	0	0	003.....
622614 SCS COLLAR 2226 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWIFYCNSX8D621K86.....	.11/17/2015	.11/16/2020	4,556	0	...2,597.9100	(705,420)	0	0	(567,134)	.....	.....(567,134)	110,136	0	0	0	0	0	003.....
631322 SCS COLLAR 2233 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	.12/15/2015	.12/14/2020	216	248,393	...1,131.5500	50,743	0	0	45,944	.....	.....45,944	(3,736)	0	0	0	2,623	0	003.....
631323 SCS COLLAR 2233 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	.12/15/2015	.12/14/2020	216	0	905.2400	(31,092)	0	0	(30,912)	.....	.....(30,912)	(362)	0	0	0	0	0	003.....
631324 SCS COLLAR 2233 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCSWSY7OE568.....	.12/15/2015	.12/14/2020	216	0	...1,554.5300	(19,156)	0	0	(15,470)	.....	.....(15,470)	3,512	0	0	0	0	0	003.....
631369 SCS COLLAR 2238 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2020	12,091	25,376,422	...1,839.0700	(3,688,858)	0	0	(3,587,668)	.....	.....(3,587,668)	(47,285)	0	0	0	267,967	0	003.....
631370 SCS COLLAR 2238 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2020	12,091	0	...3,840.5900	(220,133)	0	0	(100,202)	.....	.....(100,202)	92,386	0	0	0	0	0	003.....
631371 SCS COLLAR 2238 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2020	12,091	0	...2,043.4100	4,453,007	0	0	4,031,655	.....	.....4,031,655	(228,845)	0	0	0	0	0	003.....
631372 SCS COLLAR 2239 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2020	3,704	7,774,392	...2,610.4600	(579,181)	0	0	(464,275)	.....	.....(464,275)	86,937	0	0	0	82,095	0	003.....
631373 SCS COLLAR 2239 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2020	3,704	0	...1,430.3900	(618,389)	0	0	(578,379)	.....	.....(578,379)	1,321	0	0	0	0	0	003.....
631374 SCS COLLAR 2239 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2020	3,704	0	...2,043.4100	1,364,236	0	0	1,235,149	.....	.....1,235,149	(70,109)	0	0	0	0	0	003.....
631378 SCS COLLAR 2241 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2018	274	574,168	...2,991.5500	(4,053)	0	0	(1,943)	.....	.....(1,943)	324	0	0	0	4,500	0	003.....
631379 SCS COLLAR 2241 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2018	274	0	...2,043.4100	70,507	0	0	64,054	.....	.....64,054	(3,019)	0	0	0	0	0	003.....
631380 SCS COLLAR 2241 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2018	274	0	...1,839.0700	(58,181)	0	0	(47,949)	.....	.....(47,949)	7,714	0	0	0	0	0	003.....
631383 SCS COLLAR 2242 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2018	745	1,563,300	...2,043.4100	191,970	0	0	174,403	.....	.....174,403	(8,221)	0	0	0	12,254	0	003.....
631384 SCS COLLAR 2242 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2018	745	0	...1,634.7300	(109,949)	0	0	(88,377)	.....	.....(88,377)	16,272	0	0	0	0	0	003.....
631385 SCS COLLAR 2242 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2018	745	0	...2,501.1300	(59,495)	0	0	(38,845)	.....	.....(38,845)	13,533	0	0	0	0	0	003.....
631386 SCS COLLAR 2243 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2020	405	850,469	...2,043.4100	149,239	0	0	135,117	.....	.....135,117	(7,668)	0	0	0	8,981	0	003.....
631387 SCS COLLAR 2243 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2020	405	0	...1,839.0700	(123,629)	0	0	(120,238)	.....	.....(120,238)	(1,586)	0	0	0	0	0	003.....
631388 SCS COLLAR 2244 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2020	636	1,334,250	...1,634.7300	(146,280)	0	0	(139,557)	.....	.....(139,557)	(841)	0	0	0	14,089	0	003.....
631389 SCS COLLAR 2244 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2020	636	0	...2,043.4100	234,132	0	0	211,978	.....	.....211,978	(12,032)	0	0	0	0	0	003.....
631390 SCS COLLAR 2244 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2020	636	0	...3,414.7400	(23,538)	0	0	(12,808)	.....	.....(12,808)	8,069	0	0	0	0	0	003.....
631391 SCS COLLAR 2245 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2020	184	386,203	...1,430.3900	(30,719)	0	0	(28,732)	.....	.....(28,732)	66	0	0	0	4,078	0	003.....
631392 SCS COLLAR 2245 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2020	184	0	...2,043.4100	67,770	0	0	61,358	.....	.....61,358	(3,484)	0	0	0	0	0	003.....
631393 SCS COLLAR 2245 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	.12/15/2015	.12/14/2020	184	0	...2,870.9900	(18,435)	0	0	(13,197)	.....	.....(13,197)	3,831	0	0	0	0	0	003.....
631394 SCS COLLAR 2246 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H																		

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
631401 SCS COLLAR 2249 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/15/2015.....	12/14/2020.....	298.....	625,525.....	2,988.9000.....	(24,189).....	0.....	0.....	(16,296).....	.....	(16,296).....	5,664.....	0.....	0.....	0.....	6,605.....	.....	003.....
631402 SCS COLLAR 2249 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/15/2015.....	12/14/2020.....	298.....	0.....	1,532.5600.....	(58,708).....	0.....	0.....	.....	.....	(55,452).....	(97).....	0.....	0.....	0.....	0.....	.....	003.....
631403 SCS COLLAR 2249 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/15/2015.....	12/14/2020.....	298.....	0.....	2,145.5800.....	96,307.....	0.....	0.....	85,407.....	.....	85,407.....	(6,191).....	0.....	0.....	0.....	0.....	.....	003.....
631413 SCS COLLAR 2253 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/15/2015.....	12/14/2020.....	65.....	136,609.....	2,043.4100.....	23,972.....	0.....	0.....	21,704.....	.....	21,704.....	(1,233).....	0.....	0.....	0.....	1,443.....	.....	003.....
631414 SCS COLLAR 2253 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/15/2015.....	12/14/2020.....	65.....	0.....	1,634.7300.....	(14,977).....	0.....	0.....	(14,289).....	.....	(14,289).....	(85).....	0.....	0.....	0.....	0.....	.....	003.....
631415 SCS COLLAR 2253 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/15/2015.....	12/14/2020.....	65.....	0.....	2,702.4100.....	(8,725).....	0.....	0.....	.....	.....	(6,747).....	1,486.....	0.....	0.....	0.....	0.....	.....	003.....
631416 SCS COLLAR 2254 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/15/2015.....	12/14/2020.....	107.....	224,943.....	2,465.5800.....	(21,136).....	0.....	0.....	(17,828).....	.....	(17,828).....	2,525.....	0.....	0.....	0.....	2,375.....	.....	003.....
631417 SCS COLLAR 2254 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/15/2015.....	12/14/2020.....	107.....	0.....	1,430.3900.....	(17,892).....	0.....	0.....	(16,735).....	.....	(16,735).....	38.....	0.....	0.....	0.....	0.....	.....	003.....
631418 SCS COLLAR 2254 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/15/2015.....	12/14/2020.....	107.....	0.....	2,043.4100.....	39,473.....	0.....	0.....	35,738.....	.....	35,738.....	(2,027).....	0.....	0.....	0.....	0.....	.....	003.....
631427 SCS COLLAR 2257 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	12,331.....	14,204,192.....	2,036.7900.....	(142,039).....	0.....	0.....	(205,043).....	.....	(205,043).....	116,983.....	0.....	0.....	0.....	149,992.....	.....	003.....
631428 SCS COLLAR 2257 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	12,331.....	0.....	1,311.5500.....	2,755,723.....	0.....	0.....	2,627,268.....	.....	2,627,268.....	(213,681).....	0.....	0.....	0.....	0.....	.....	003.....
631429 SCS COLLAR 2257 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	12,331.....	0.....	1,018.4000.....	(2,306,437).....	0.....	0.....	(2,333,940).....	.....	(2,333,940).....	(45,825).....	0.....	0.....	0.....	0.....	.....	003.....
631430 SCS COLLAR 2258 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	27,181.....	31,310,709.....	905.2400.....	(3,875,394).....	0.....	0.....	(3,896,536).....	.....	(3,896,536).....	(45,544).....	0.....	0.....	0.....	330,631.....	.....	003.....
631431 SCS COLLAR 2258 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	27,181.....	0.....	1,131.5500.....	6,074,521.....	0.....	0.....	5,791,362.....	.....	5,791,362.....	(471,024).....	0.....	0.....	0.....	0.....	.....	003.....
631432 SCS COLLAR 2258 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	27,181.....	0.....	1,674.7000.....	(1,521,851).....	0.....	0.....	(1,340,086).....	.....	(1,340,086).....	406,374.....	0.....	0.....	0.....	0.....	.....	003.....
631433 SCS COLLAR 2259 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	3,458.....	3,983,444.....	792.0900.....	(362,736).....	0.....	0.....	(361,099).....	.....	(361,099).....	39.....	0.....	0.....	0.....	42,064.....	.....	003.....
631434 SCS COLLAR 2259 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	3,458.....	0.....	1,131.5500.....	772,819.....	0.....	0.....	736,795.....	.....	736,795.....	(59,925).....	0.....	0.....	0.....	0.....	.....	003.....
631435 SCS COLLAR 2259 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	3,458.....	0.....	1,495.9100.....	(323,919).....	0.....	0.....	(294,589).....	.....	(294,589).....	58,575.....	0.....	0.....	0.....	0.....	.....	003.....
631436 SCS COLLAR 2260 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2018.....	288.....	331,869.....	1,131.5500.....	46,944.....	0.....	0.....	41,886.....	.....	41,886.....	(4,647).....	0.....	0.....	0.....	2,601.....	.....	003.....
631437 SCS COLLAR 2260 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2018.....	288.....	0.....	1,018.4000.....	(39,120).....	0.....	0.....	(33,823).....	.....	(33,823).....	3,298.....	0.....	0.....	0.....	0.....	.....	003.....
631438 SCS COLLAR 2260 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2018.....	288.....	0.....	1,671.3600.....	(2,999).....	0.....	0.....	(2,865).....	.....	(2,865).....	1,758.....	0.....	0.....	0.....	0.....	.....	003.....
631439 SCS COLLAR 2261 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2018.....	1,158.....	1,333,584.....	1,131.5500.....	188,639.....	0.....	0.....	168,313.....	.....	168,313.....	(18,674).....	0.....	0.....	0.....	10,453.....	.....	003.....
631440 SCS COLLAR 2261 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2018.....	1,158.....	0.....	1,429.2100.....	(61,832).....	0.....	0.....	(43,641).....	.....	(43,641).....	16,740.....	0.....	0.....	0.....	0.....	.....	003.....
631441 SCS COLLAR 2261 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2018.....	1,158.....	0.....	905.2400.....	(107,420).....	0.....	0.....	(94,131).....	.....	(94,131).....	11,028.....	0.....	0.....	0.....	0.....	.....	003.....
631442 SCS COLLAR 2262 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	342.....	393,967.....	1,131.5500.....	76,433.....	0.....	0.....	72,870.....	.....	72,870.....	(5,927).....	0.....	0.....	0.....	4,160.....	.....	003.....
631443 SCS COLLAR 2262 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	342.....	0.....	1,018.4000.....	(60,566).....	0.....	0.....	(64,734).....	.....	(64,734).....	(1,271).....	0.....	0.....	0.....	0.....	.....	003.....
631444 SCS COLLAR 2263 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	928.....	1,068,903.....	905.2400.....	(132,300).....	0.....	0.....	(133,022).....	.....	(133,022).....	(1,555).....	0.....	0.....	0.....	11,287.....	.....	003.....
631445 SCS COLLAR 2263 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	928.....	0.....	1,901.0100.....	(23,090).....	0.....	0.....	(22,652).....	.....	(22,652).....	10,689.....	0.....	0.....	0.....	0.....	.....	003.....
631446 SCS COLLAR 2263 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	928.....	0.....	1,131.5500.....	207,375.....	0.....	0.....	197,709.....	.....	197,709.....	(16,080).....	0.....	0.....	0.....	0.....	.....	003.....
631447 SCS COLLAR 2264 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	192.....	220,907.....	1,131.5500.....	42,858.....	0.....	0.....	40,860.....	.....	40,860.....	(3,323).....	0.....	0.....	0.....	2,333.....	.....	003.....
631448 SCS COLLAR 2264 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	192.....	0.....	1,640.7500.....	(11,998).....	0.....	0.....	(10,532).....	.....	(10,532).....	2,947.....	0.....	0.....	0.....	0.....	.....	003.....
631449 SCS COLLAR 2264 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	192.....	0.....	792.0900.....	(20,116).....	0.....	0.....	(20,025).....	.....	(20,025).....	2.....	0.....	0.....	0.....	0.....	.....	003.....
631450 SCS COLLAR 2265 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2018.....	110.....	126,232.....	1,165.5000.....	16,120.....	0.....	0.....	14,041.....	.....	14,041.....	(1,854).....	0.....	0.....	0.....	989.....	.....	003.....
631451 SCS COLLAR 2265 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2018.....	110.....	0.....	1,018.4000.....	(13,665).....	0.....	0.....	(12,865).....	.....	(12,865).....	1,254.....	0.....	0.....	0.....	0.....	.....	003.....
631452 SCS COLLAR 2265 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2018.....	110.....	0.....	2,048.1100.....	(620).....	0.....	0.....	(125).....	.....	(125).....	138.....	0.....	0.....	0.....	0.....	.....	003.....
631453 SCS COLLAR 2266 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	553.....	637,269.....	1,018.4000.....	(93,887).....	0.....	0.....	(104,712).....	.....	(104,712).....	(2,056).....	0.....	0.....	0.....	6,729.....	.....	003.....
631454 SCS COLLAR 2266 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	553.....	0.....	1,188.1300.....	110,802.....	0.....	0.....	103,928.....	.....	103,928.....	(9,884).....	0.....	0.....	0.....	0.....	.....	003.....
631455 SCS COLLAR 2266 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	553.....	0.....	3,168.3500.....	(3,130).....	0.....	0.....	(543).....	.....	(543).....	811.....	0.....	0.....	0.....	0.....	.....	003.....
631456 SCS COLLAR 2267 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	718.....	827,636.....	1,188.1300.....	143,901.....	0.....	0.....	134,974.....	.....	134,974.....	(12,836).....	0.....	0.....	0.....	8,740.....	.....	003.....
631457 SCS COLLAR 2267 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	718.....	0.....	2,042.5800.....	(8,114).....	0.....	0.....	(11,759).....	.....	(11,759).....	6,757.....	0.....	0.....	0.....	0.....	.....	003.....
631458 SCS COLLAR 2267 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	718.....	0.....	961.8200.....	(117,885).....	0.....	0.....	.....	.....	(118,854).....	(1,930).....	0.....	0.....	0.....	0.....	.....	003.....
631459 SCS COLLAR 2268 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015.....	12/14/2020.....	415.....	478,462.....	848.6600.....	(51,230).....	0.....	0.....	(51,065).....	.....	(51,065).....	(313).....	0.....	0.....	0.....	5,052.....	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
631460 SCS COLLAR 2268 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2020	415	0	1,188,1300	83,190	0	0	78,029	.....	.....78,029	(7,421)	0	0	0	0	0	003.....
631461 SCS COLLAR 2268 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2020	415	0	1,692,0800	(21,611)	0	0	(19,373)	.....	.....(19,373)	6,105	0	0	0	0	0	003.....
631474 SCS COLLAR 2272 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	12/15/2015	12/14/2020	15,421	32,366,084	2,913,9000	(1,511,854)	0	0	(1,003,174)	.....	.....(1,003,174)	311,027	0	0	0	341,775	0	003.....
631475 SCS COLLAR 2272 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	12/15/2015	12/14/2020	15,421	0	2,043,4100	5,514,475	0	0	5,142,130	.....	.....5,142,130	(291,879)	0	0	0	0	0	003.....
631476 SCS COLLAR 2272 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	12/15/2015	12/14/2020	15,421	0	1,634,7300	(3,308,685)	0	0	(3,385,350)	.....	.....(3,385,350)	(20,384)	0	0	0	0	0	003.....
639117 SCS COLLAR 2297 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/14/2021	14,561	16,772,598	906,9500	(2,585,060)	0	0	(2,132,435)	.....	.....(2,132,435)	452,625	0	0	0	178,792	0	003.....
639118 SCS COLLAR 2297 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/14/2021	14,561	0	1,007,7300	2,971,453	0	0	4,043,615	.....	.....4,043,615	1,072,162	0	0	0	0	0	003.....
639119 SCS COLLAR 2297 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/14/2021	14,561	0	1,835,2700	(256,950)	0	0	(457,231)	.....	.....(457,231)	(200,281)	0	0	0	0	0	003.....
639123 SCS COLLAR 2299 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/14/2019	301	346,357	1,007,7300	45,360	0	0	66,190	.....	.....66,190	20,830	0	0	0	2,761	0	003.....
639124 SCS COLLAR 2299 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/14/2019	301	0	1,501,4100	(4,615)	0	0	(8,356)	.....	.....(8,356)	(3,742)	0	0	0	0	0	003.....
639125 SCS COLLAR 2299 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/14/2019	301	0	906,9500	(38,689)	0	0	(25,468)	.....	.....(25,468)	13,221	0	0	0	0	0	003.....
639126 SCS COLLAR 2300 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/14/2019	566	651,563	1,280,2100	(29,015)	0	0	(46,416)	.....	.....(46,416)	(17,401)	0	0	0	5,195	0	003.....
639127 SCS COLLAR 2300 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/14/2019	566	0	806,1800	(52,483)	0	0	(32,981)	.....	.....(32,981)	19,502	0	0	0	0	0	003.....
639128 SCS COLLAR 2300 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/14/2019	566	0	1,007,7300	85,367	0	0	124,516	.....	.....124,516	39,149	0	0	0	0	0	003.....
639129 SCS COLLAR 2301 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/14/2021	754	868,750	1,674,6400	(23,922)	0	0	(38,814)	.....	.....(38,814)	(14,892)	0	0	0	9,261	0	003.....
639130 SCS COLLAR 2301 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/14/2021	754	0	806,1800	(102,682)	0	0	(83,712)	.....	.....(83,712)	18,970	0	0	0	0	0	003.....
639131 SCS COLLAR 2301 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/14/2021	754	0	1,007,7250	154,199	0	0	209,444	.....	.....209,444	55,245	0	0	0	0	0	003.....
639132 SCS COLLAR 2302 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/14/2021	1,515	1,745,502	1,058,1100	277,347	0	0	380,879	.....	.....380,879	103,532	0	0	0	18,607	0	003.....
639133 SCS COLLAR 2302 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/14/2021	1,515	0	1,829,5300	(27,363)	0	0	(48,405)	.....	.....(48,405)	(21,042)	0	0	0	0	0	003.....
639134 SCS COLLAR 2302 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/14/2021	1,515	0	856,5700	(236,513)	0	0	(193,974)	.....	.....(193,974)	42,539	0	0	0	0	0	003.....
639135 SCS COLLAR 2303 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/14/2021	907	1,044,786	1,058,1100	165,516	0	0	227,979	.....	.....227,979	62,462	0	0	0	11,137	0	003.....
639136 SCS COLLAR 2303 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/14/2021	907	0	1,498,3900	(50,735)	0	0	(79,073)	.....	.....(79,073)	(28,337)	0	0	0	0	0	003.....
639137 SCS COLLAR 2303 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/14/2021	907	0	755,7900	(106,718)	0	0	(86,744)	.....	.....(86,744)	19,973	0	0	0	0	0	003.....
639177 SCS COLLAR 2312 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2016	01/14/2021	678	1,422,064	1,598,2800	(176,161)	0	0	(143,107)	.....	.....(143,107)	33,053	0	0	0	15,159	0	003.....
639178 SCS COLLAR 2312 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2016	01/14/2021	678	0	1,974,3500	192,140	0	0	251,468	.....	.....251,468	59,327	0	0	0	0	0	003.....
639179 SCS COLLAR 2312 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2016	01/14/2021	678	0	3,779,4600	(4,743)	0	0	(7,022)	.....	.....(7,022)	(2,279)	0	0	0	0	0	003.....
639186 SCS COLLAR 2314 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2016	01/14/2021	781	1,639,726	1,880,3300	249,064	0	0	328,206	.....	.....328,206	79,142	0	0	0	17,479	0	003.....
639187 SCS COLLAR 2314 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2016	01/14/2021	781	0	1,692,3000	(234,374)	0	0	(190,839)	.....	.....(190,839)	43,535	0	0	0	0	0	003.....
639221 SCS COLLAR 2321 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	01/15/2016	01/14/2019	171	359,423	1,880,3300	38,572	0	0	57,866	.....	.....57,866	19,295	0	0	0	2,866	0	003.....
639222 SCS COLLAR 2321 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	01/15/2016	01/14/2019	171	0	1,692,3000	(35,099)	0	0	(23,626)	.....	.....(23,626)	11,473	0	0	0	0	0	003.....
639223 SCS COLLAR 2321 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	01/15/2016	01/14/2019	171	0	2,858,1000	(1,288)	0	0	(2,244)	.....	.....(2,244)	(956)	0	0	0	0	0	003.....
639227 SCS COLLAR 2323 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	01/15/2016	01/14/2021	12,839	26,946,642	3,798,2700	(120,684)	0	0	(128,209)	.....	.....(128,209)	(7,526)	0	0	0	287,244	0	003.....
639228 SCS COLLAR 2323 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	01/15/2016	01/14/2021	12,839	0	1,692,3000	(3,862,524)	0	0	(3,136,174)	.....	.....(3,136,174)	726,350	0	0	0	0	0	003.....
639229 SCS COLLAR 2323 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	01/15/2016	01/14/2021	12,839	0	1,880,3300	4,196,202	0	0	5,393,761	.....	.....5,393,761	1,197,559	0	0	0	0	0	003.....
639230 SCS COLLAR 2324 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016	01/14/2021	1,083	1,247,114	1,058,1100	202,926	0	0	272,128	.....	.....272,128	69,202	0	0	0	13,294	0	003.....
639231 SCS COLLAR 2324 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016	01/14/2021	1,083	0	3,527,0400	(2,379)	0	0	(516)	.....	.....(516)	1,862	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
639309 SCS COLLAR 2337 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	01/15/2016.....	01/14/2021.....	837.....	1,756,966.....	2,801.6300.....	0.....	(101,022).....	0.....	(73,106).....	.....	(73,106).....	27,916.....	0.....	0.....	0.....	18,729.....	.....	003.....
639310 SCS COLLAR 2337 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	01/15/2016.....	01/14/2021.....	837.....	1,974,3000.....	0.....	0.....	266,007.....	0.....	310,711.....	.....	310,711.....	44,704.....	0.....	0.....	0.....	0.....	.....	003.....
639311 SCS COLLAR 2337 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	01/15/2016.....	01/14/2021.....	837.....	1,410,2200.....	0.....	0.....	(151,106).....	0.....	(128,957).....	.....	(128,957).....	22,149.....	0.....	0.....	0.....	0.....	.....	003.....
639321 SCS COLLAR 2339 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	01/15/2016.....	01/14/2021.....	34,587.....	39,841,860.....	1,007.7400.....	0.....	7,110,449.....	0.....	9,605,072.....	.....	9,605,072.....	2,494,623.....	0.....	0.....	0.....	424,704.....	.....	003.....
639322 SCS COLLAR 2339 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	01/15/2016.....	01/14/2021.....	34,587.....	806.1900.....	0.....	0.....	(4,879,571).....	0.....	(3,839,243).....	.....	(3,839,243).....	1,040,328.....	0.....	0.....	0.....	0.....	.....	003.....
639323 SCS COLLAR 2339 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	01/15/2016.....	01/14/2021.....	34,587.....	1,506,5700.....	0.....	0.....	(1,923,398).....	0.....	(2,947,073).....	.....	(2,947,073).....	17,036.....	0.....	0.....	0.....	0.....	.....	003.....
639324 SCS COLLAR 2340 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	01/15/2016.....	01/14/2021.....	7,089.....	8,166,124.....	1,334.2500.....	0.....	(644,260).....	0.....	(954,281).....	.....	(954,281).....	(310,022).....	0.....	0.....	0.....	87,049.....	.....	003.....
639325 SCS COLLAR 2340 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	01/15/2016.....	01/14/2021.....	7,089.....	705.4200.....	0.....	0.....	(750,100).....	0.....	(579,198).....	.....	(579,198).....	170,902.....	0.....	0.....	0.....	0.....	.....	003.....
639326 SCS COLLAR 2340 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	01/15/2016.....	01/14/2021.....	7,089.....	1,007,7400.....	0.....	0.....	1,457,382.....	0.....	1,968,688.....	.....	1,968,688.....	511,307.....	0.....	0.....	0.....	0.....	.....	003.....
639327 SCS COLLAR 2341 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	01/15/2016.....	01/14/2021.....	236.....	272,052.....	906.9700.....	0.....	(42,603).....	0.....	(34,590).....	.....	(34,590).....	8,013.....	0.....	0.....	0.....	2,900.....	.....	003.....
639328 SCS COLLAR 2341 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	01/15/2016.....	01/14/2021.....	236.....	1,007,7400.....	0.....	0.....	48,552.....	0.....	65,588.....	.....	65,588.....	17,036.....	0.....	0.....	0.....	0.....	.....	003.....
639329 SCS COLLAR 2342 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016.....	01/14/2021.....	5,285.....	11,092,983.....	1,880.3300.....	0.....	1,675,179.....	0.....	2,220,359.....	.....	2,220,359.....	545,181.....	0.....	0.....	0.....	118,248.....	.....	003.....
639330 SCS COLLAR 2342 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016.....	01/14/2021.....	5,285.....	2,398,5500.....	0.....	0.....	(722,989).....	0.....	(1,016,815).....	.....	(1,016,815).....	(293,826).....	0.....	0.....	0.....	0.....	.....	003.....
639331 SCS COLLAR 2342 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016.....	01/14/2021.....	5,285.....	1,316,2300.....	0.....	0.....	(864,560).....	0.....	(686,055).....	.....	(686,055).....	178,505.....	0.....	0.....	0.....	0.....	.....	003.....
639332 SCS COLLAR 2343 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016.....	01/14/2019.....	388.....	814,840.....	1,880.3300.....	0.....	89,892.....	0.....	131,188.....	.....	131,188.....	41,296.....	0.....	0.....	0.....	6,496.....	.....	003.....
639333 SCS COLLAR 2343 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016.....	01/14/2019.....	388.....	2,323,5200.....	0.....	0.....	(27,744).....	0.....	(41,565).....	.....	(41,565).....	(13,821).....	0.....	0.....	0.....	0.....	.....	003.....
639334 SCS COLLAR 2343 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016.....	01/14/2019.....	388.....	1,504,2600.....	0.....	0.....	(57,190).....	0.....	(36,098).....	.....	(36,098).....	21,091.....	0.....	0.....	0.....	0.....	.....	003.....
639347 SCS COLLAR 2346 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016.....	01/14/2021.....	55.....	114,971.....	2,639,4200.....	0.....	(4,681).....	0.....	(6,697).....	.....	(6,697).....	(2,015).....	0.....	0.....	0.....	1,226.....	.....	003.....
639348 SCS COLLAR 2346 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016.....	01/14/2021.....	55.....	1,880,3300.....	0.....	0.....	17,376.....	0.....	23,013.....	.....	23,013.....	5,637.....	0.....	0.....	0.....	0.....	.....	003.....
639349 SCS COLLAR 2346 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016.....	01/14/2021.....	55.....	1,316,2300.....	0.....	0.....	(8,955).....	0.....	(7,111).....	.....	(7,111).....	1,844.....	0.....	0.....	0.....	0.....	.....	003.....
648069 SCS COLLAR 2360 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLQLFZBSYGB56.....	02/17/2016.....	02/16/2021.....	142.....	298,464.....	1,348.7700.....	0.....	(25,838).....	0.....	(20,098).....	.....	(20,098).....	5,741.....	0.....	0.....	0.....	3,213.....	.....	003.....
648070 SCS COLLAR 2360 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLQLFZBSYGB56.....	02/17/2016.....	02/16/2021.....	142.....	2,551,3000.....	0.....	0.....	(15,618).....	0.....	(21,301).....	.....	(21,301).....	(5,683).....	0.....	0.....	0.....	0.....	.....	003.....
648071 SCS COLLAR 2360 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLQLFZBSYGB56.....	02/17/2016.....	02/16/2021.....	142.....	1,926,8200.....	0.....	0.....	45,429.....	0.....	56,793.....	.....	56,793.....	11,364.....	0.....	0.....	0.....	0.....	.....	003.....
648174 SCS COLLAR 2387 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016.....	02/16/2021.....	596.....	686,962.....	910.0200.....	0.....	(110,864).....	0.....	(89,615).....	.....	(89,615).....	21,249.....	0.....	0.....	0.....	7,395.....	.....	003.....
648175 SCS COLLAR 2387 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016.....	02/16/2021.....	596.....	1,011,1300.....	0.....	0.....	121,097.....	0.....	166,015.....	.....	166,015.....	44,918.....	0.....	0.....	0.....	0.....	.....	003.....
648176 SCS COLLAR 2388 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016.....	02/16/2021.....	618.....	712,024.....	808.9100.....	0.....	(89,380).....	0.....	(70,601).....	.....	(70,601).....	18,779.....	0.....	0.....	0.....	7,665.....	.....	003.....
648177 SCS COLLAR 2388 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016.....	02/16/2021.....	618.....	1,575,3500.....	0.....	0.....	(28,099).....	0.....	(44,732).....	.....	(44,732).....	(16,633).....	0.....	0.....	0.....	0.....	.....	003.....
648178 SCS COLLAR 2388 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016.....	02/16/2021.....	618.....	1,011,1300.....	0.....	0.....	126,553.....	0.....	172,072.....	.....	172,072.....	45,519.....	0.....	0.....	0.....	0.....	.....	003.....
648179 SCS COLLAR 2389 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016.....	02/16/2021.....	106.....	121,899.....	707.7900.....	0.....	(11,376).....	0.....	(8,922).....	.....	(8,922).....	2,454.....	0.....	0.....	0.....	1,312.....	.....	003.....
648180 SCS COLLAR 2389 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016.....	02/16/2021.....	106.....	1,376,2500.....	0.....	0.....	(8,727).....	0.....	(13,102).....	.....	(13,102).....	(4,375).....	0.....	0.....	0.....	0.....	.....	003.....
648181 SCS COLLAR 2389 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016.....	02/16/2021.....	106.....	1,011,1300.....	0.....	0.....	21,656.....	0.....	29,459.....	.....	29,459.....	7,802.....	0.....	0.....	0.....	0.....	.....	003.....
648206 SCS COLLAR 2398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	02/17/2016.....	02/16/2021.....	649.....	1,362,697.....	1,926.8200.....	0.....	208,918.....	0.....	259,300.....	.....	259,300.....	50,382.....	0.....	0.....	0.....	14,670.....	.....	003.....
648207 SCS COLLAR 2398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	02/17/2016.....	02/16/2021.....	649.....	2,986,5700.....	0.....	0.....	(36,878).....	0.....	(39,735).....	.....	(39,735).....	(2,857).....	0.....	0.....	0.....	0.....	.....	003.....
648208 SCS COLLAR 2398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	02/17/2016.....	02/16/2021.....	649.....	1,541,4600.....	0.....	0.....	(153,874).....	0.....	(127,774).....	.....	(127,774).....	26,100.....	0.....	0.....	0.....	0.....	.....	003.....
653814 SCS COLLAR 2429 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016.....	03/15/2021.....	4,569.....	9,589,916.....	2,459.4300.....	0.....	(804,026).....	0.....	(826,390).....	.....	(826,390).....	(22,364).....	0.....	0.....	0.....	104,058.....	.....	003.....
653815 SCS COLLAR 2429 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016.....	03/15/2021.....	4,569.....	1,411,1500.....	0.....	0.....	(736,860).....	0.....	(735,456).....	.....	(735,456).....	1,404.....	0.....	0.....	0.....	0.....	.....	003.....
653816 SCS COLLAR 2429 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016.....	03/15/2021.....	4,569.....	2,015,9300.....	0.....	0.....	1,547,465.....	0.....	1,635,361.....	.....	1,635,361.....	87,896.....	0.....	0.....	0.....	0.....	.....	003.....
653817 SCS COLLAR 2430 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016.....	03/14/2019.....	132.....	277,984.....	2,015.9300.....	0.....	32,574.....	0.....	34,738.....	.....	34,738.....	2,164.....	0.....	0.....	0.....	2,286.....	.....	003.....
653818 SCS COLLAR 2430 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016.....	03/14/2019.....	132.....	1,814,3400.....	0.....	0.....	(27,233).....	0.....	(24,246).....	.....	(24,246).....	2,987.....	0.....	0.....	0.....	0.....	.....	003.....
653819 SCS COLLAR 2430 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016.....	03/14/2019.....	132.....	2,688,8500.....	0.....	0.....	(5,164).....	0.....	(4,112).....	.....	(4,112).....	1,052.....	0.....	0.....	0.....	0.....	.....	003.....
653820 SCS COLLAR 2431 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016.....	03/14/2019.....	448.....	941,188.....	2,373.9600.....	0.....	(46,412).....	0.....	(44,113).....	.....	(44,113).....	2,300.....	0.....	0.....	0.....	7,739.....	.....	003.....
653821 SCS COLLAR 2431 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016.....	03/14/2019.....	448.....	2,015,9300.....	0.....	0.....	110,286.....	0.....	117,614.....	.....	117,614.....	7,328.....	0.....	0.....	0.....	0.....	.....	003.....

QE06.19

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
653822 SCS COLLAR 2431 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	03/15/2016.....	03/14/2019.....	448.....	1,612.7400.....	0.....	(63,282).....	(56,458).....	(56,458).....	(56,458).....	(56,458).....	(56,458).....	6,824.....	0.....	0.....	0.....	0.....	003.....	003.....
653823 SCS COLLAR 2432 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	03/15/2016.....	03/15/2021.....	224.....	2,015.9300.....	0.....	75,769.....	80,072.....	80,072.....	80,072.....	80,072.....	80,072.....	4,304.....	0.....	0.....	0.....	5,095.....	003.....	003.....
653824 SCS COLLAR 2432 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	03/15/2016.....	03/15/2021.....	224.....	1,814.3400.....	0.....	(68,191).....	(67,193).....	(67,193).....	(67,193).....	(67,193).....	999.....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653825 SCS COLLAR 2433 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	03/15/2016.....	03/15/2021.....	623.....	1,306.626.....	3,140.8200.....	0.....	(37,384).....	(28,300).....	(28,300).....	(28,300).....	9,084.....	0.....	0.....	0.....	14,178.....	003.....	003.....	003.....
653826 SCS COLLAR 2433 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	03/15/2016.....	03/15/2021.....	623.....	2,015.9300.....	0.....	210,842.....	222,818.....	222,818.....	222,818.....	222,818.....	11,976.....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653827 SCS COLLAR 2433 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	03/15/2016.....	03/15/2021.....	623.....	1,612.7400.....	0.....	(138,048).....	(139,496).....	(139,496).....	(139,496).....	(139,496).....	(1,448).....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653828 SCS COLLAR 2434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	03/15/2016.....	03/15/2021.....	253.....	532,021.....	2,015.9300.....	0.....	85,849.....	90,725.....	90,725.....	90,725.....	4,876.....	0.....	0.....	0.....	5,773.....	003.....	003.....	003.....
653829 SCS COLLAR 2434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	03/15/2016.....	03/15/2021.....	253.....	1,411.1500.....	0.....	(40,879).....	(40,801).....	(40,801).....	(40,801).....	(40,801).....	78.....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653830 SCS COLLAR 2434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	03/15/2016.....	03/15/2021.....	253.....	2,697.3100.....	0.....	(30,552).....	(29,479).....	(29,479).....	(29,479).....	(29,479).....	1,073.....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653859 SCS COLLAR 2441 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	03/15/2016.....	03/15/2021.....	533.....	1,119,223.....	2,116.7300.....	0.....	150,500.....	165,991.....	165,991.....	165,991.....	15,492.....	0.....	0.....	0.....	12,144.....	003.....	003.....	003.....
653860 SCS COLLAR 2441 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	03/15/2016.....	03/15/2021.....	533.....	1,713.5400.....	0.....	(132,225).....	(139,022).....	(139,022).....	(139,022).....	(139,022).....	(6,797).....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653861 SCS COLLAR 2441 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	03/15/2016.....	03/15/2021.....	533.....	3,366.6000.....	0.....	(17,512).....	(14,832).....	(14,832).....	(14,832).....	(14,832).....	2,680.....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653862 SCS COLLAR 2442 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	03/15/2016.....	03/15/2021.....	549.....	1,151.498.....	1,511.9500.....	0.....	(99,538).....	(104,681).....	(104,681).....	(104,681).....	(5,143).....	0.....	0.....	0.....	12,495.....	003.....	003.....	003.....
653863 SCS COLLAR 2442 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	03/15/2016.....	03/15/2021.....	549.....	2,116.7300.....	0.....	154,840.....	170,778.....	170,778.....	170,778.....	170,778.....	15,938.....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653864 SCS COLLAR 2442 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	03/15/2016.....	03/15/2021.....	549.....	2,781.9800.....	0.....	(54,517).....	(53,881).....	(53,881).....	(53,881).....	(53,881).....	637.....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653871 SCS COLLAR 2445 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/15/2021.....	9,742.....	11,221.537.....	960.0000.....	(1,856,246).....	(1,678,824).....	(1,678,824).....	(1,678,824).....	(1,678,824).....	177,423.....	0.....	0.....	0.....	121,763.....	003.....	003.....	003.....
653872 SCS COLLAR 2445 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/15/2021.....	9,742.....	1,802.7700.....	0.....	(241,279).....	(371,796).....	(371,796).....	(371,796).....	(371,796).....	(130,517).....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653873 SCS COLLAR 2445 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/15/2021.....	9,742.....	1,066.6700.....	0.....	2,104,910.....	2,452,303.....	2,452,303.....	2,452,303.....	2,452,303.....	347,394.....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653874 SCS COLLAR 2446 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/15/2021.....	3,818.....	4,398,549.....	746.6700.....	(416,790).....	(369,967).....	(369,967).....	(369,967).....	(369,967).....	46,824.....	0.....	0.....	0.....	47,728.....	003.....	003.....	003.....
653875 SCS COLLAR 2446 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/15/2021.....	3,818.....	1,351.4700.....	0.....	(405,385).....	(512,143).....	(512,143).....	(512,143).....	(512,143).....	(106,758).....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653876 SCS COLLAR 2446 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/15/2021.....	3,818.....	1,066.6700.....	0.....	825,069.....	961,239.....	961,239.....	961,239.....	961,239.....	136,169.....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653877 SCS COLLAR 2447 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/14/2019.....	258.....	296,981.....	1,511.4700.....	0.....	(4,832).....	(7,823).....	(7,823).....	(7,823).....	(2,991).....	0.....	0.....	0.....	2,442.....	003.....	003.....	003.....
653878 SCS COLLAR 2447 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/14/2019.....	258.....	960.0000.....	0.....	(34,779).....	(27,580).....	(27,580).....	(27,580).....	(27,580).....	7,200.....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653879 SCS COLLAR 2447 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/14/2019.....	258.....	1,066.6700.....	0.....	39,792.....	48,855.....	48,855.....	48,855.....	48,855.....	9,063.....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653880 SCS COLLAR 2448 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/14/2019.....	711.....	818,585.....	1,066.6700.....	109,683.....	134,662.....	134,662.....	134,662.....	134,662.....	24,980.....	0.....	0.....	0.....	6,730.....	003.....	003.....	003.....
653881 SCS COLLAR 2448 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/14/2019.....	711.....	853.3300.....	0.....	(68,758).....	(53,240).....	(53,240).....	(53,240).....	(53,240).....	15,518.....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653882 SCS COLLAR 2448 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/14/2019.....	711.....	1,313.0700.....	0.....	(40,424).....	(54,364).....	(54,364).....	(54,364).....	(54,364).....	(13,940).....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653883 SCS COLLAR 2449 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/15/2021.....	128.....	147,951.....	960.0000.....	(24,474).....	(22,134).....	(22,134).....	(22,134).....	(22,134).....	2,339.....	0.....	0.....	0.....	1,605.....	003.....	003.....	003.....
653884 SCS COLLAR 2449 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/15/2021.....	128.....	1,066.6700.....	0.....	28,269.....	32,332.....	32,332.....	32,332.....	32,332.....	4,064.....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653885 SCS COLLAR 2450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/15/2021.....	539.....	620,959.....	1,066.6700.....	0.....	116,478.....	135,702.....	135,702.....	135,702.....	19,224.....	0.....	0.....	0.....	6,738.....	003.....	003.....	003.....
653886 SCS COLLAR 2450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/15/2021.....	539.....	853.3300.....	0.....	(79,091).....	(70,832).....	(70,832).....	(70,832).....	(70,832).....	8,260.....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653887 SCS COLLAR 2450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/15/2021.....	539.....	1,690.6700.....	0.....	(21,166).....	(28,626).....	(28,626).....	(28,626).....	(28,626).....	(7,460).....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653888 SCS COLLAR 2451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/15/2021.....	434.....	500,007.....	746.6700.....	0.....	(47,379).....	(42,056).....	(42,056).....	(42,056).....	5,323.....	0.....	0.....	0.....	5,425.....	003.....	003.....	003.....
653889 SCS COLLAR 2451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/15/2021.....	434.....	1,066.6700.....	0.....	93,790.....	109,269.....	109,269.....	109,269.....	109,269.....	15,480.....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653890 SCS COLLAR 2451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/15/2021.....	434.....	1,477.3300.....	0.....	(33,350).....	(42,306).....	(42,306).....	(42,306).....	(42,306).....	(8,956).....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653891 SCS COLLAR 2452 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/15/2021.....	612.....	705,193.....	1,120.0000.....	0.....	121,027.....	138,378.....	138,378.....	138,378.....	17,351.....	0.....	0.....	0.....	7,652.....	003.....	003.....	003.....
653892 SCS COLLAR 2452 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/15/2021.....	612.....	960.0000.....	0.....	(116,652).....	(105,502).....	(105,502).....	(105,502).....	(105,502).....	11,150.....	0.....	0.....	0.....	0.....	003.....	003.....	003.....
653893 SCS COLLAR 2453 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/15/2021.....	992.....	1,142,565.....	1,804.8000.....	0.....	(24,356).....	(37,635).....	(37,635).....	(37,635).....	(13,279).....	0.....	0.....	0.....	12,398.....	003.....	003.....	003.....
653894 SCS COLLAR 2453 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016.....	03/15/2021.....	992.....	906.6700.....	0.....	(166,476).....	(149,933).....	(149,933).....	(149,933).....	(149,933).....	16,543.....	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

QE06.21

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
653934 SCS COLLAR 2464 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/15/2021	...25,252	...29,087,873	...1,505.6000	0	(1,732,183)	0	(2,283,118)	.....	.....(2,283,118)	(550,936)	0	0	0	315,627	.....	003.....
653935 SCS COLLAR 2464 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/15/2021	...25,252	853.3300	0	(3,704,912)	0	0	(3,318,003)	.....	.....(3,318,003)	386,909	0	0	0	0	.....	003.....
653936 SCS COLLAR 2464 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/15/2021	...25,252	0	...1,066.6700	0	...5,456,235	0	6,356,731	.....	.....6,356,731	...900,496	0	0	0	0	.....	003.....
653942 SCS COLLAR 2465 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/15/2021	...11,594	...24,334,504	...2,015.9300	0	...3,926,708	0	...4,149,744	.....	...4,149,744	...223,036	0	0	0	...264,049	.....	003.....
653943 SCS COLLAR 2465 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/15/2021	...11,594	0	...1,814.3400	0	(3,505,956)	0	(3,482,243)	.....	.....(3,482,243)	...23,713	0	0	0	0	.....	003.....
653944 SCS COLLAR 2465 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/15/2021	...11,594	0	...3,386.7600	0	(404,172)	0	(309,279)	.....	.....(309,279)	...94,893	0	0	0	0	.....	003.....
654001 SCS COLLAR 2470 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/15/2021	...20,261	...42,525,254	...1,612.7400	0	(4,492,944)	0	(4,540,026)	.....	.....(4,540,026)	...47,082	0	0	0	...461,433	.....	003.....
654002 SCS COLLAR 2470 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/15/2021	...20,261	0	...2,737.6300	0	(2,340,018)	0	(2,175,635)	.....	.....(2,175,635)	...164,383	0	0	0	0	.....	003.....
654003 SCS COLLAR 2470 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/15/2021	...20,261	0	...2,015.9300	0	...6,861,955	0	...7,251,798	.....	...7,251,798	...389,843	0	0	0	0	.....	003.....
658350 SCS COLLAR 2508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	03/31/2021	...253	...530,392	...1,633.5300	0	(58,504)	0	(58,990)	.....	.....(58,989)	(485)	0	0	0	...5,782	.....	003.....
658351 SCS COLLAR 2508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	03/31/2021	...253	0	...2,041.9100	0	...80,785	0	...87,856	.....	...87,856	...7,071	0	0	0	0	.....	003.....
658352 SCS COLLAR 2508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	03/31/2021	...253	0	...3,213.5600	0	(8,932)	0	(10,093)	.....	.....(10,093)	(1,161)	0	0	0	0	.....	003.....
660235 SCS COLLAR 2534 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	...250	...288,255	...1,017.8300	0	(49,723)	0	(49,961)	.....	.....(49,961)	(238)	0	0	0	...3,155	.....	003.....
660236 SCS COLLAR 2534 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	...250	0	...1,130.9200	0	53,487	0	55,929	.....	.....55,929	...2,442	0	0	0	0	.....	003.....
660237 SCS COLLAR 2535 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	...593	...683,460	...1,130.9200	0	...125,477	0	...132,609	.....	...132,609	...7,133	0	0	0	...7,481	.....	003.....
660238 SCS COLLAR 2535 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	...593	0	...904.7400	0	(90,048)	0	(90,642)	.....	.....(90,642)	(594)	0	0	0	0	.....	003.....
660239 SCS COLLAR 2535 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	...593	0	...1,779.1500	0	(17,480)	0	(25,382)	.....	.....(25,382)	(7,902)	0	0	0	0	.....	003.....
660240 SCS COLLAR 2536 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	...94	...107,969	791.6500	0	(10,483)	0	(10,554)	.....	.....(10,554)	(71)	0	0	0	...1,182	.....	003.....
660241 SCS COLLAR 2536 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	...94	0	...1,130.9200	0	...19,822	0	...20,949	.....	...20,949	...1,127	0	0	0	0	.....	003.....
660242 SCS COLLAR 2536 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	...94	0	...1,538.8500	0	(6,503)	0	(7,970)	.....	.....(7,970)	(1,466)	0	0	0	0	.....	003.....
660333 SCS COLLAR 2549 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	GSGSEFTVJP5I7OUK5573.....	04/15/2016	04/14/2021	...151	...316,737	...2,741.3600	0	(14,664)	0	(16,655)	.....	.....(16,655)	(1,991)	0	0	0	...3,467	.....	003.....
660334 SCS COLLAR 2549 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	GSGSEFTVJP5I7OUK5573.....	04/15/2016	04/14/2021	...151	0	...1,456.5100	0	(24,837)	0	(26,767)	.....	.....(26,767)	(1,930)	0	0	0	0	.....	003.....
660335 SCS COLLAR 2549 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	GSGSEFTVJP5I7OUK5573.....	04/15/2016	04/14/2021	...151	0	...2,080.7300	0	...47,916	0	...50,008	.....	...50,008	...2,091	0	0	0	0	.....	003.....
660348 SCS COLLAR 2554 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	GSGSEFTVJP5I7OUK5573.....	04/15/2016	04/14/2021	...465	...976,434	...1,664.5800	0	(107,158)	0	(114,693)	.....	.....(114,693)	(7,535)	0	0	0	...10,687	.....	003.....
660349 SCS COLLAR 2554 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	GSGSEFTVJP5I7OUK5573.....	04/15/2016	04/14/2021	...465	0	...2,080.7300	0	...147,717	0	...154,164	.....	...154,164	...6,447	0	0	0	0	.....	003.....
660350 SCS COLLAR 2554 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	GSGSEFTVJP5I7OUK5573.....	04/15/2016	04/14/2021	...465	0	...3,219.9300	0	(14,617)	0	(18,833)	.....	.....(18,833)	(4,216)	0	0	0	0	.....	003.....
660433 SCS COLLAR 2568 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPPGFNF3BB653.....	04/15/2016	04/14/2021	...282	...592,116	...2,080.7300	0	...2,924	0	...93,486	.....	...93,486	...90,563	0	0	0	...6,481	.....	003.....
660434 SCS COLLAR 2568 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPPGFNF3BB653.....	04/15/2016	04/14/2021	...282	0	...1,872.6600	0	(282)	0	(92,975)	.....	.....(92,975)	(92,693)	0	0	0	0	.....	003.....
661145 SCS COLLAR 2572 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...77	...160,565	...1,568.6100	0	(14,613)	0	(16,285)	.....	.....(16,285)	(1,672)	0	0	0	...1,757	.....	003.....
661143 SCS COLLAR 2572 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...77	0	...2,196.0500	0	...21,686	0	...21,525	.....	...21,525	(162)	0	0	0	0	.....	003.....
661144 SCS COLLAR 2572 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...77	0	...2,916.3600	0	(6,019)	0	(5,932)	.....	.....(5,932)	...88	0	0	0	0	.....	003.....
661148 SCS COLLAR 2573 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/17/2019	...81	...169,596	...1,882.3300	0	(16,143)	0	(17,113)	.....	.....(17,113)	(970)	0	0	0	...1,418	.....	003.....
661147 SCS COLLAR 2573 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/17/2019	...81	0	...2,091.4800	0	18,538	0	...18,243	.....	...18,243	(295)	0	0	0	0	.....	003.....
661146 SCS COLLAR 2573 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/17/2019	...81	0	...2,770.3700	0	(2,089)	0	(2,031)	.....	.....(2,031)	...58	0	0	0	0	.....	003.....
661118 SCS COLLAR 2578 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...225	...259,641	...1,022.1900	0	(42,755)	0	(45,441)	.....	.....(45,441)	(2,687)	0	0	0	...2,842	.....	003.....
661117 SCS COLLAR 2578 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...225	0	...1,192.5600	0	...43,343	0	...44,293	.....	...44,293	...950	0	0	0	0	.....	003.....
661120 SCS COLLAR 2582 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...409	...471,613	...1,192.5600	0	...78,757	0	...80,454	.....	...80,454	...1,697	0	0	0	...5,162	.....	003.....
661121 SCS COLLAR 2582 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...409	0	...965.4100	0	(67,964)	0	(72,491)	.....	.....(72,491)	(4,526)	0	0	0	0	.....	003.....
661119 SCS COLLAR 2582 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...409	0	...1,976.0100	0	(7,729)	0	(10,306)	.....	.....(10,306)	(2,577)	0	0	0	0	.....	003.....
661140 SCS COLLAR 2584 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...305	...639,248	...1,777.7600	0	(79,905)	0	(88,279)	.....	.....(88,279)	(8,374)	0	0	0	...6,997	.....	003.....
661142 SCS COLLAR 2584 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...305	0	...2,196.0500	0	...86,339	0	...85,695	.....	...85,695	(644)	0	0	0	0	.....	003.....
661141 SCS COLLAR 2584 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...305	0	...3,957.9200	0	(2,236)	0	(3,002)	.....	.....(3,002)	(766)	0	0	0	0	.....	003.....
661139 SCS COLLAR 2588 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016	04/14/2021	...706	...1,481,207	...2,091.4800	0	...232,411	0	230,419		...230,419	(1,992)	0	0	0	...16,212		003.....

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
661138 SCS COLLAR 2588 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	706.....	2,563,7400.....	0.....	(109,387).....	(108,717).....	0.....	(108,717).....	.....	.....(108,717).....	670.....	0.....	0.....	0.....	0.....	003.....	.....
661137 SCS COLLAR 2588 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	706.....	1,464,0400.....	0.....	(113,298).....	(126,761).....	0.....	(126,761).....	.....	.....(126,761).....	(13,464).....	0.....	0.....	0.....	0.....	003.....	.....
661136 SCS COLLAR 2591 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	6,093.....	12,787,966.....	1,673,1800.....	0.....	(1,370,128).....	0.....	(1,521,392).....	.....	.....(1,521,392).....	(151,264).....	0.....	0.....	0.....	139,965.....	003.....	.....
661135 SCS COLLAR 2591 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	6,093.....	2,846,5000.....	0.....	(552,411).....	(545,335).....	0.....	(545,335).....	.....	.....(545,335).....	7,076.....	0.....	0.....	0.....	0.....	003.....	.....
661134 SCS COLLAR 2591 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	6,093.....	2,091,4800.....	0.....	2,006,510.....	1,989,314.....	0.....	1,989,314.....	.....	.....1,989,314.....	(17,196).....	0.....	0.....	0.....	0.....	003.....	.....
660776 SCS COLLAR 2593 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	04/21/2016.....	04/14/2021.....	4,198.....	8,810,981.....	2,091,4800.....	0.....	57,860.....	0.....	(64,169).....	.....	.....(64,169).....	(122,029).....	0.....	0.....	0.....	96,437.....	003.....	.....
661157 SCS COLLAR 2594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/21/2016.....	04/14/2021.....	100.....	115,621.....	1,135,7700.....	0.....	21,660.....	0.....	22,211.....	.....	.....22,211.....	552.....	0.....	0.....	0.....	1,265.....	003.....	.....
661158 SCS COLLAR 2594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/21/2016.....	04/14/2021.....	100.....	0.....	1,022,1900.....	0.....	(18,991).....	0.....	(20,236).....	.....	.....(20,236).....	(1,244).....	0.....	0.....	0.....	0.....	003.....	.....
661162 SCS COLLAR 2596 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/21/2016.....	04/14/2021.....	3,327.....	6,982,553.....	2,091,4800.....	0.....	1,078,489.....	0.....	1,086,216.....	.....	.....1,086,216.....	7,727.....	0.....	0.....	0.....	76,425.....	003.....	.....
661163 SCS COLLAR 2596 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/21/2016.....	04/14/2021.....	3,327.....	0.....	1,882,3300.....	0.....	(1,015,868).....	0.....	(1,110,513).....	.....	.....(1,110,513).....	(94,645).....	0.....	0.....	0.....	0.....	003.....	.....
661164 SCS COLLAR 2596 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/21/2016.....	04/14/2021.....	3,327.....	0.....	3,836,0000.....	0.....	(16,767).....	0.....	(40,774).....	.....	.....(40,774).....	(24,007).....	0.....	0.....	0.....	0.....	003.....	.....
661167 SCS COLLAR 2598 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/21/2016.....	04/14/2021.....	88.....	184,649.....	1,882,3300.....	0.....	(26,568).....	0.....	(29,367).....	.....	.....(29,367).....	(2,799).....	0.....	0.....	0.....	2,021.....	003.....	.....
661168 SCS COLLAR 2598 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/21/2016.....	04/14/2021.....	88.....	0.....	2,091,4800.....	0.....	28,520.....	0.....	28,724.....	.....	.....28,724.....	204.....	0.....	0.....	0.....	0.....	003.....	.....
661189 SCS COLLAR 2601 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	2,529.....	2,912,844.....	1,135,7700.....	0.....	549,586.....	0.....	559,576.....	.....	.....559,576.....	9,990.....	0.....	0.....	0.....	31,881.....	003.....	.....
661190 SCS COLLAR 2601 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	2,529.....	0.....	1,022,1900.....	0.....	(479,653).....	0.....	(509,795).....	.....	.....(509,795).....	(30,142).....	0.....	0.....	0.....	0.....	003.....	.....
661191 SCS COLLAR 2601 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	2,529.....	0.....	1,960,6800.....	0.....	(51,006).....	0.....	(66,193).....	.....	.....(66,193).....	(15,187).....	0.....	0.....	0.....	0.....	003.....	.....
661192 SCS COLLAR 2602 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	7,244.....	8,343,998.....	1,605,6400.....	0.....	(476,176).....	0.....	(511,277).....	.....	.....(511,277).....	(35,101).....	0.....	0.....	0.....	91,326.....	003.....	.....
661193 SCS COLLAR 2602 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	7,244.....	0.....	908,6200.....	0.....	(1,043,924).....	0.....	(1,117,448).....	.....	.....(1,117,448).....	(73,524).....	0.....	0.....	0.....	0.....	003.....	.....
661194 SCS COLLAR 2602 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	7,244.....	0.....	1,135,7700.....	0.....	1,574,318.....	0.....	1,602,935.....	.....	.....1,602,935.....	28,617.....	0.....	0.....	0.....	0.....	003.....	.....
661195 SCS COLLAR 2603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	1,042.....	1,199,823.....	1,135,7700.....	0.....	226,379.....	0.....	230,494.....	.....	.....230,494.....	4,115.....	0.....	0.....	0.....	13,132.....	003.....	.....
661196 SCS COLLAR 2603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	1,042.....	0.....	1,442,5400.....	0.....	(108,552).....	0.....	(113,850).....	.....	.....(113,850).....	(5,298).....	0.....	0.....	0.....	0.....	003.....	.....
661197 SCS COLLAR 2603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	1,042.....	0.....	795,0400.....	0.....	(110,031).....	0.....	(118,423).....	.....	.....(118,423).....	(8,392).....	0.....	0.....	0.....	0.....	003.....	.....
661227 SCS COLLAR 2607 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	04/21/2016.....	04/14/2021.....	581.....	934,236.....	1,716,5100.....	0.....	143,651.....	0.....	115,383.....	.....	.....115,383.....	(28,267).....	0.....	0.....	0.....	10,225.....	003.....	.....
661228 SCS COLLAR 2607 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	04/21/2016.....	04/14/2021.....	581.....	0.....	1,544,8600.....	0.....	(137,082).....	0.....	(179,435).....	.....	.....(179,435).....	(42,354).....	0.....	0.....	0.....	0.....	003.....	.....
664040 SCS COLLAR 2609 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/05/2016.....	05/05/2021.....	3,474.....	7,291,554.....	2,050,6300.....	0.....	855.....	0.....	47,297.....	.....	.....47,297.....	46,442.....	0.....	0.....	0.....	80,284.....	003.....	.....
664185 SCS COLLAR 2610 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	05/05/2016.....	05/05/2021.....	845.....	1,358,983.....	1,477,4500.....	0.....	(206,257).....	0.....	(234,648).....	.....	.....(234,648).....	(28,391).....	0.....	0.....	0.....	14,963.....	003.....	.....
664186 SCS COLLAR 2610 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	05/05/2016.....	05/05/2021.....	845.....	0.....	1,641,6100.....	0.....	206,410.....	0.....	193,439.....	.....	.....193,439.....	(12,970).....	0.....	0.....	0.....	2.....	003.....	.....
664201 SCS COLLAR 2615 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016.....	05/05/2021.....	218.....	250,565.....	997,1500.....	0.....	(42,536).....	0.....	(41,839).....	.....	.....(41,839).....	698.....	0.....	0.....	0.....	2,759.....	003.....	.....
664202 SCS COLLAR 2615 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016.....	05/05/2021.....	218.....	0.....	1,107,9500.....	0.....	47,641.....	0.....	51,312.....	.....	.....51,312.....	3,671.....	0.....	0.....	0.....	0.....	003.....	.....
664255 SCS COLLAR 2621 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016.....	05/05/2021.....	2,613.....	5,485,041.....	3,711,6400.....	0.....	(5,789).....	0.....	(42,548).....	.....	.....(42,548).....	(36,760).....	0.....	0.....	0.....	60,393.....	003.....	.....
664256 SCS COLLAR 2621 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016.....	05/05/2021.....	2,613.....	0.....	1,845,5700.....	0.....	(836,539).....	0.....	(839,134).....	.....	.....(839,134).....	(2,595).....	0.....	0.....	0.....	0.....	003.....	.....
664257 SCS COLLAR 2621 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016.....	05/05/2021.....	2,613.....	0.....	2,050,6300.....	0.....	842,970.....	0.....	909,384.....	.....	.....909,384.....	66,414.....	0.....	0.....	0.....	0.....	003.....	.....
664258 SCS COLLAR 2622 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016.....	05/05/2021.....	6,187.....	12,986,417.....	1,640,5000.....	0.....	(1,479,418).....	0.....	(1,488,618).....	.....	.....(1,488,618).....	(9,200).....	0.....	0.....	0.....	142,988.....	003.....	.....
664259 SCS COLLAR 2622 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016.....	05/05/2021.....	6,187.....	0.....	2,050,6300.....	0.....	1,995,822.....	0.....	2,153,063.....	.....	.....2,153,063.....	157,241.....	0.....	0.....	0.....	0.....	003.....	.....
664260 SCS COLLAR 2622 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016.....	05/05/2021.....	6,187.....	0.....	2,795,0100.....	0.....	(514,882).....	0.....	(630,056).....	.....	.....(630,056).....	(115,174).....	0.....	0.....	0.....	0.....	003.....	.....
664261 SCS COLLAR 2623 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016.....	05/05/2021.....	246.....	516,878.....	2,153,1600.....	0.....	68,832.....	0.....	74,427.....	.....	.....74,427.....	5,596.....	0.....	0.....	0.....	5,691.....	003.....	.....
664262 SCS COLLAR 2623 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016.....	05/05/2021.....	246.....	0.....	3,752,6500.....	0.....	(394).....	0.....	(3,723).....	.....	.....(3,723).....	(3,329).....	0.....	0.....	0.....	0.....	003.....	.....
664263 SCS COLLAR 2623 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016.....	05/05/2021.....	246.....	0.....	1,743,0400.....	0.....	(68,377).....	0.....	(68,755).....	.....	.....(68,755).....	(378).....	0.....	0.....	0.....	0.....	003.....	.....
664265 SCS COLLAR 2624 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	2,830.....	3,260,470.....	997,1500.....	0.....	(540,552).....	0.....	(544,422).....	.....	.....(544,422).....	(3,870).....	0.....	0.....	0.....	35,900.....	003.....	.....
664266 SCS COLLAR 2624 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	2,830.....	0.....	1,107,9500.....	0.....	612,304.....	0.....	667,692.....	.....	.....667,692.....	55,388.....	0.....	0.....	0.....	0.....	003.....	.....
664267 SCS COLLAR 2624 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	2,830.....	0.....	1,897,5800.....	0.....	(71,376).....	0.....	(9									

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
664269 SCS COLLAR 2625 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	7,711.....	0	1,561.4300.....	0	(535,559).....	0	(629,379).....	.....	(629,379).....	(93,820).....	0	0	0	0	.....	003.....
664270 SCS COLLAR 2625 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	7,711.....	0	1,107.9500.....	0	1,668,022.....	0	1,818,908.....	.....	1,818,908.....	150,886.....	0	0	0	0	.....	003.....
664271 SCS COLLAR 2626 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	1,110.....	1,278,819.....	1,107.9500.....	0	240,158.....	0	261,882.....	.....	261,882.....	21,724.....	0	0	0	14,081.....	.....	003.....
664272 SCS COLLAR 2626 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	1,110.....	0	775.5600.....	0	(120,122).....	0	(120,918).....	.....	(120,918).....	(797).....	0	0	0	0	.....	003.....
664273 SCS COLLAR 2626 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	1,110.....	0	1,400.5600.....	0	(119,888).....	0	(136,860).....	.....	(136,860).....	(16,972).....	0	0	0	0	.....	003.....
664276 SCS COLLAR 2627 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	204.....	234,970.....	2,720.6800.....	0	(226).....	0	(977).....	.....	(977).....	(751).....	0	0	0	2,587.....	.....	003.....
664277 SCS COLLAR 2627 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	204.....	0	1,163.3500.....	0	39,209.....	0	42,998.....	.....	42,998.....	3,789.....	0	0	0	0	.....	003.....
664278 SCS COLLAR 2627 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	204.....	0	997.1500.....	0	(38,956).....	0	(39,235).....	.....	(39,235).....	(279).....	0	0	0	0	.....	003.....
664279 SCS COLLAR 2628 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	307.....	353,495.....	941.7600.....	0	(51,728).....	0	(51,878).....	.....	(51,878).....	(151).....	0	0	0	3,892.....	.....	003.....
664280 SCS COLLAR 2628 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	307.....	0	1,163.3500.....	0	58,987.....	0	64,687.....	.....	64,687.....	5,700.....	0	0	0	0	.....	003.....
664281 SCS COLLAR 2628 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	307.....	0	1,904.3400.....	0	(7,218).....	0	(9,647).....	.....	(9,647).....	(2,429).....	0	0	0	0	.....	003.....
664282 SCS COLLAR 2629 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	252.....	290,074.....	1,581.2600.....	0	(16,483).....	0	(19,465).....	.....	(19,465).....	(2,982).....	0	0	0	3,194.....	.....	003.....
664283 SCS COLLAR 2629 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	252.....	0	830.9600.....	0	(31,887).....	0	(32,037).....	.....	(32,037).....	(151).....	0	0	0	0	.....	003.....
664284 SCS COLLAR 2629 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	252.....	0	1,163.3500.....	0	48,404.....	0	53,081.....	.....	53,081.....	4,678.....	0	0	0	0	.....	003.....
664286 SCS COLLAR 2630 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	784.....	1,644,797.....	2,506.6900.....	0	(126,423).....	0	(135,944).....	.....	(135,944).....	(9,521).....	0	0	0	18,110.....	.....	003.....
664287 SCS COLLAR 2630 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	784.....	0	1,435.4400.....	0	(132,176).....	0	(135,987).....	.....	(135,987).....	(3,811).....	0	0	0	0	.....	003.....
664288 SCS COLLAR 2630 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	784.....	0	2,050.6300.....	0	258,791.....	0	272,697.....	.....	272,697.....	13,906.....	0	0	0	0	.....	003.....
664291 SCS COLLAR 2631 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	239.....	501,525.....	2,153.1600.....	0	68,232.....	0	72,217.....	.....	72,217.....	3,984.....	0	0	0	5,522.....	.....	003.....
664292 SCS COLLAR 2631 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	239.....	0	2,846.0700.....	0	(20,433).....	0	(21,993).....	.....	(21,993).....	(1,560).....	0	0	0	0	.....	003.....
664293 SCS COLLAR 2631 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/05/2016.....	05/05/2021.....	239.....	0	1,537.9700.....	0	(47,741).....	0	(49,063).....	.....	(49,063).....	(1,323).....	0	0	0	0	.....	003.....
665990 SCS COLLAR 2654 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	124.....	142,721.....	878.1400.....	0	(11,862).....	0	(10,795).....	.....	(10,795).....	1,067.....	0	0	0	1,209.....	.....	003.....
665991 SCS COLLAR 2654 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	124.....	0	1,097.6800.....	0	18,703.....	0	22,030.....	.....	22,030.....	3,327.....	0	0	0	0	.....	003.....
665992 SCS COLLAR 2654 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	124.....	0	1,360.4600.....	0	(5,891).....	0	(8,399).....	.....	(8,399).....	(2,507).....	0	0	0	0	.....	003.....
666012 SCS COLLAR 2657 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2021.....	138.....	158,462.....	1,152.5600.....	0	25,690.....	0	29,750.....	.....	29,750.....	4,060.....	0	0	0	1,749.....	.....	003.....
666013 SCS COLLAR 2657 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2021.....	138.....	0	1,941.2300.....	0	(1,931).....	0	(3,997).....	.....	(3,997).....	(2,066).....	0	0	0	0	.....	003.....
666014 SCS COLLAR 2657 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2021.....	138.....	0	933.0200.....	0	(23,375).....	0	(22,870).....	.....	(22,870).....	505.....	0	0	0	0	.....	003.....
666016 SCS COLLAR 2658 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2021.....	116.....	133,276.....	1,152.5600.....	0	21,607.....	0	25,021.....	.....	25,021.....	3,415.....	0	0	0	1,471.....	.....	003.....
666017 SCS COLLAR 2658 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2021.....	116.....	0	823.2600.....	0	(14,842).....	0	(14,485).....	.....	(14,485).....	358.....	0	0	0	0	.....	003.....
666018 SCS COLLAR 2658 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2021.....	116.....	0	1,578.1900.....	0	(6,441).....	0	(9,103).....	.....	(9,103).....	(2,662).....	0	0	0	0	.....	003.....
666027 SCS COLLAR 2661 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	203.....	426,495.....	2,047.2100.....	0	47,050.....	0	51,483.....	.....	51,483.....	4,433.....	0	0	0	3,613.....	.....	003.....
666028 SCS COLLAR 2661 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	203.....	0	1,842.4900.....	0	(42,024).....	0	(41,221).....	.....	(41,221).....	803.....	0	0	0	0	.....	003.....
666029 SCS COLLAR 2661 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	203.....	0	2,955.1100.....	0	(2,122).....	0	(2,905).....	.....	(2,905).....	(783).....	0	0	0	0	.....	003.....
666030 SCS COLLAR 2662 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	120.....	251,181.....	2,452.1700.....	0	(8,908).....	0	(10,046).....	.....	(10,046).....	(1,137).....	0	0	0	2,128.....	.....	003.....
666031 SCS COLLAR 2662 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	120.....	0	1,637.7700.....	0	(17,091).....	0	(16,885).....	.....	(16,885).....	206.....	0	0	0	0	.....	003.....
666032 SCS COLLAR 2662 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/																

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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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
666055 SCS COLLAR 2666 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2021	4,024	2,526,3600	0	(563,149)	0	(679,471)	(679,471)	.....	.....(679,471)	(116,323)	0	0	0	0	.....	003.....
666056 SCS COLLAR 2667 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2021	461	966,792	2,047,2100	0	143,619	0	161,542	.....	.....161,542	17,923	0	0	0	10,672	.....	003.....
666057 SCS COLLAR 2667 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2021	461	1,842,4900	0	(140,394)	0	(147,913)	(147,913)	.....	.....(147,913)	(7,519)	0	0	0	0	.....	003.....
666058 SCS COLLAR 2668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2021	236	495,186	2,047,2100	0	73,561	0	82,741	.....	.....82,741	9,180	0	0	0	5,466	.....	003.....
666059 SCS COLLAR 2668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2021	236	3,258,1100	0	(4,540)	0	(9,336)	(9,336)	.....	.....(9,336)	(4,796)	0	0	0	0	.....	003.....
666060 SCS COLLAR 2668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2021	236	1,637,7700	0	(54,531)	0	(56,808)	(56,808)	.....	.....(56,808)	(2,277)	0	0	0	0	.....	003.....
666061 SCS COLLAR 2669 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2021	105	220,424	2,047,2100	0	32,745	0	36,831	.....	.....36,831	4,086	0	0	0	2,433	.....	003.....
666062 SCS COLLAR 2669 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2021	105	1,433,0500	0	(17,501)	0	(18,255)	(18,255)	.....	.....(18,255)	(754)	0	0	0	0	.....	003.....
666063 SCS COLLAR 2669 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2021	105	2,753,6200	0	(8,794)	0	(11,710)	(11,710)	.....	.....(11,710)	(2,916)	0	0	0	0	.....	003.....
666066 SCS COLLAR 2671 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2021	165	345,502	2,149,5700	0	45,158	0	50,197	.....	.....50,197	5,039	0	0	0	3,814	.....	003.....
666067 SCS COLLAR 2671 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2021	165	4,098,4100	0	(121)	0	(1,399)	(1,399)	.....	.....(1,399)	(1,277)	0	0	0	0	.....	003.....
666068 SCS COLLAR 2671 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2021	165	1,740,1300	0	(44,181)	0	(45,980)	(45,980)	.....	.....(45,980)	(1,799)	0	0	0	0	.....	003.....
666069 SCS COLLAR 2672 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2021	135	282,964	1,535,4100	0	(26,606)	0	(27,715)	.....	.....(27,715)	(1,109)	0	0	0	3,124	.....	003.....
666070 SCS COLLAR 2672 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2021	135	2,861,4100	0	(8,987)	0	(12,174)	(12,174)	.....	.....(12,174)	(3,187)	0	0	0	0	.....	003.....
666071 SCS COLLAR 2672 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2021	135	2,149,5700	0	36,294	0	41,111	41,111	.....	.....41,111	4,817	0	0	0	0	.....	003.....
666121 SCS COLLAR 2677 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/17/2016	05/14/2021	440	506,870	987,9100	0	(85,804)	0	(83,203)	.....	.....(83,203)	2,601	0	0	0	5,595	.....	003.....
666122 SCS COLLAR 2677 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/17/2016	05/14/2021	440	1,097,6800	0	90,634	0	106,245	(106,245)	.....	.....106,245	15,611	0	0	0	0	.....	003.....
666129 SCS COLLAR 2680 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/17/2016	05/14/2021	5,613	6,465,475	1,918,5200	0	(112,255)	0	(172,789)	.....	.....(172,789)	(60,534)	0	0	0	71,369	.....	003.....
666130 SCS COLLAR 2680 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/17/2016	05/14/2021	5,613	987,9100	1,061,3110	0	(1,078,841)	0	(1,061,311)	.....	.....(1,061,311)	17,530	0	0	0	0	.....	003.....
666131 SCS COLLAR 2680 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/17/2016	05/14/2021	5,613	1,097,6800	1,206,7450	0	1,355,225	0	1,355,225	.....	.....1,355,225	148,480	0	0	0	0	.....	003.....
666132 SCS COLLAR 2681 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/17/2016	05/14/2021	15,569	17,934,585	878,1400	0	(2,257,542)	0	(2,256,961)	.....	.....(2,256,961)	581	0	0	0	197,972	.....	003.....
666133 SCS COLLAR 2681 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/17/2016	05/14/2021	15,569	1,552,6600	0	(1,046,441)	0	(1,312,931)	(1,312,931)	.....	.....(1,312,931)	(266,490)	0	0	0	0	.....	003.....
666134 SCS COLLAR 2681 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/17/2016	05/14/2021	15,569	1,097,6800	0	3,347,390	0	3,759,260	3,759,260	.....	.....3,759,260	411,870	0	0	0	0	.....	003.....
666135 SCS COLLAR 2682 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/17/2016	05/14/2021	3,428	3,948,967	1,392,1800	0	(363,384)	0	(434,033)	.....	.....(434,033)	(70,649)	0	0	0	43,591	.....	003.....
666136 SCS COLLAR 2682 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/17/2016	05/14/2021	3,428	1,097,6800	737,0530	0	827,741	0	827,741	.....	.....827,741	90,688	0	0	0	0	.....	003.....
666137 SCS COLLAR 2682 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/17/2016	05/14/2021	3,428	768,3700	0	(364,111)	0	(367,729)	(367,729)	.....	.....(367,729)	(3,618)	0	0	0	0	.....	003.....
666144 SCS COLLAR 2683 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016	05/14/2019	226	260,256	987,9100	0	(29,120)	0	(27,727)	.....	.....(27,727)	1,393	0	0	0	2,205	.....	003.....
666145 SCS COLLAR 2683 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016	05/14/2019	226	1,097,6800	34,1000	0	40,173	0	40,172	.....	.....40,172	6,073	0	0	0	0	.....	003.....
666146 SCS COLLAR 2683 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016	05/14/2019	226	1,593,7200	0	(3,249)	0	(5,297)	(5,297)	.....	.....(5,297)	(2,048)	0	0	0	0	.....	003.....
666147 SCS COLLAR 2684 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016	05/14/2021	287	330,567	1,097,6800	0	60,971	0	69,290	.....	.....69,290	8,319	0	0	0	3,649	.....	003.....
666148 SCS COLLAR 2684 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016	05/14/2021	287	1,732,6800	0	(10,732)	0	(14,619)	(14,619)	.....	.....(14,619)	(3,887)	0	0	0	0	.....	003.....
666149 SCS COLLAR 2684 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016	05/14/2021	287	878,1400	0	(40,789)	0	(41,600)	(41,600)	.....	.....(41,600)	(811)	0	0	0	0	.....	003.....
666533 SCS COLLAR 2698 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/19/2016	05/19/2021	618	994,177	3,238,9800	0	(8,809)	0	(3,932)	.....	.....(3,932)	4,877	0	0	0	10,990	.....	003.....
666534 SCS COLLAR 2698 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/19/2016	05/19/2021	618	1,619,4900	155,5560	0	147,602	0	147,602	.....	.....147,602	(7,954)	0	0	0	0	.....	003.....
666535 SCS COLLAR 2698 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/19/2016	05/19/2021	618	1,457,5400	0	(138,738)	0	(166,745)	(166,745)	.....	.....(166,745)	(28,007)	0	0	0	0	.....	003.....
666559 SCS COLLAR 2706 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/19/2016	05/15/2019	119	250,006	2,468,6500	0	(8,801)	0	(9,501)	.....	.....(9,501)	(699)	0	0	0	2,119	.....	003.....
666560 SCS COLLAR 2706 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/19/2016	05/15/2019	119	2,040,0400	28,2120	0	30,662	0	30,662	.....	.....30,662	2,450	0	0	0	0	.....	003.....
666561 SCS COLLAR 2706 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/19/2016	05/15/2019	119	1,632,0300	0	(16,835)	0	(16,638)	(16,638)	.....	.....(16,638)	197	0	0	0	0	.....	003.....
666564 SCS COLLAR 2708 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/19/2016	05/19/2021	124	259,266	2,040,0400	0	41,079	0	43,818	.....	.....43,818	2,739	0	0	0	2,866	.....	003.....
666565 SCS COLLAR 2708 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/19/2016	05/19/2021	124	1,836,0400	0	(39,539)	0	(39,421)	(39,421)	.....	.....(39,421)	118	0	0	0	0	.....	003.....
666566 SCS COLLAR 2709 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/19/2016	05/19/2021	342	717,097	2,142,0400	0	98,598	0	105,521	.....	.....105,521	6,923	0	0	0	7,927	.....	003.....
666567 SCS COLLAR 2709 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/19/2016	05/19/2021	342	6,120,1200	0	(390)	0	(113)	(113)		(113)	277	0	0	0	0		003.....

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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(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
666568 SCS COLLAR 2709 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYG5B.....	05/19/2016	05/19/2021	342	0	1,734.0300	0	(92,980)	0	(94,870)	.....	.....(94,870)	(1,890)	0	0	0	0	.....	003.....
666569 SCS COLLAR 2710 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1E8VN30JCEQV1H4R804.....	05/19/2016	05/19/2021	6,786	14,242,132	2,040.0400	0	111,298	0	288,836	.....	.....288,836	177,539	0	0	0	157,433	.....	003.....
666584 SCS COLLAR 2714 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	372	428,245	1,149.5200	0	71,225	0	81,063	.....	.....81,063	9,838	0	0	0	4,734	.....	003.....
666585 SCS COLLAR 2714 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	372	0	1,974.6500	0	(4,868)	0	(10,029)	.....	.....(10,028)	(5,161)	0	0	0	0	.....	003.....
666586 SCS COLLAR 2714 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	372	0	930.5600	0	(63,085)	0	(61,592)	.....	.....(61,592)	1,494	0	0	0	0	.....	003.....
666587 SCS COLLAR 2715 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	104	119,951	766.3400	0	(11,400)	0	(11,139)	.....	.....(11,139)	261	0	0	0	1,326	.....	003.....
666588 SCS COLLAR 2715 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	104	0	1,537.8300	0	(7,348)	0	(9,181)	.....	.....(9,181)	(1,832)	0	0	0	0	.....	003.....
666589 SCS COLLAR 2715 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	104	0	1,094.7800	0	22,800	0	25,331	.....	.....25,331	2,531	0	0	0	0	.....	003.....
666593 SCS COLLAR 2717 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	335	386,157	1,149.5200	0	65,326	0	73,096	.....	.....73,096	7,770	0	0	0	4,269	.....	003.....
666594 SCS COLLAR 2717 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	335	0	985.3000	0	(64,225)	0	(63,155)	.....	.....(63,155)	1,070	0	0	0	0	.....	003.....
666595 SCS COLLAR 2718 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	8,134	9,369,821	1,094.7800	0	1,781,003	0	1,978,692	.....	.....1,978,692	197,689	0	0	0	103,574	.....	003.....
666596 SCS COLLAR 2718 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	8,134	0	875.8200	0	(1,202,175)	0	(1,175,209)	.....	.....(1,175,209)	26,966	0	0	0	0	.....	003.....
666597 SCS COLLAR 2718 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	8,134	0	1,589.2900	0	(507,232)	0	(624,027)	.....	.....(624,027)	(116,795)	0	0	0	0	.....	003.....
666598 SCS COLLAR 2719 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	1,021	1,176,358	1,094.7800	0	223,600	0	248,420	.....	.....248,420	24,819	0	0	0	13,004	.....	003.....
666599 SCS COLLAR 2719 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	1,021	0	766.3400	0	(111,800)	0	(109,241)	.....	.....(109,241)	2,559	0	0	0	0	.....	003.....
666600 SCS COLLAR 2719 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	1,021	0	1,417.0800	0	(102,812)	0	(122,160)	.....	.....(122,160)	(19,349)	0	0	0	0	.....	003.....
666601 SCS COLLAR 2720 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	185	213,596	1,094.7800	0	40,600	0	45,107	.....	.....45,107	4,507	0	0	0	2,361	.....	003.....
666602 SCS COLLAR 2720 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	185	0	1,786.7900	0	(5,980)	0	(8,175)	.....	.....(8,175)	(2,195)	0	0	0	0	.....	003.....
666603 SCS COLLAR 2720 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	185	0	875.8200	0	(27,405)	0	(26,790)	.....	.....(26,790)	615	0	0	0	0	.....	003.....
666604 SCS COLLAR 2721 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/15/2019	105	121,003	1,094.7800	0	16,100	0	18,852	.....	.....18,852	2,752	0	0	0	1,026	.....	003.....
666605 SCS COLLAR 2721 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/15/2019	105	0	1,379.8600	0	(4,646)	0	(6,560)	.....	.....(6,560)	(1,914)	0	0	0	0	.....	003.....
666606 SCS COLLAR 2721 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/15/2019	105	0	875.8200	0	(10,235)	0	(9,090)	.....	.....(9,090)	1,145	0	0	0	0	.....	003.....
666613 SCS COLLAR 2722 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	3,171	3,653,230	985.3000	0	(607,599)	0	(597,478)	.....	.....(597,478)	10,122	0	0	0	40,383	.....	003.....
666614 SCS COLLAR 2722 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	3,171	0	1,991.0700	0	(58,884)	0	(82,152)	.....	.....(82,152)	(23,268)	0	0	0	0	.....	003.....
666615 SCS COLLAR 2722 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	3,171	0	1,094.7800	0	694,401	0	771,479	.....	.....771,479	77,078	0	0	0	0	.....	003.....
666619 SCS COLLAR 2724 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	1,012	2,124,540	2,040.0400	0	330,400	0	359,061	.....	.....359,061	28,662	0	0	0	23,485	.....	003.....
666620 SCS COLLAR 2724 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	1,012	0	2,557.1900	0	(138,272)	0	(162,659)	.....	.....(162,659)	(24,387)	0	0	0	0	.....	003.....
666621 SCS COLLAR 2724 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	1,012	0	1,428.0300	0	(175,525)	0	(175,034)	.....	.....(175,034)	491	0	0	0	0	.....	003.....
666622 SCS COLLAR 2725 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	3,630	7,619,536	2,040.0400	0	1,184,959	0	1,287,752	.....	.....1,287,752	102,794	0	0	0	84,227	.....	003.....
666623 SCS COLLAR 2725 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	3,630	0	1,836.0400	0	(1,110,900)	0	(1,158,535)	.....	.....(1,158,535)	(47,635)	0	0	0	0	.....	003.....
666624 SCS COLLAR 2725 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	3,630	0	4,851.6200	0	(14,514)	0	(8,982)	.....	.....(8,982)	5,532	0	0	0	0	.....	003.....
666625 SCS COLLAR 2726 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	119	250,006	1,632.0300	0	(27,945)	0	(28,515)	.....	.....(28,515)	(570)	0	0	0	2,764	.....	003.....
666626 SCS COLLAR 2726 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	119	0	3,388.3000	0	(2,299)	0	(3,660)	.....	.....(3,660)	(1,361)	0	0	0	0	.....	003.....
666627 SCS COLLAR 2726 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN..... 02RNE8IBXP4R0TD8PU41.....	05/19/2016	05/19/2021	119	0	2,040.0400	0	38,880	0	42,253	.....	.....42,253	3,373	0	0	0	0	.....	003.....
666668 SCS COLLAR 2728 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFFU8MPRO8K5P83.....	05/19/2016	05/19/2021	67	139,921	2,040.0400	0	4,833	0	23,648	.....	.....23,647	18,814	0	0	0	1,547	.....	003.....
666669 SCS COLLAR 2728 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFFU8MPRO8K5P83.....	05/19/2016	05/19/2021	67	0	1,428.0300	0	0	0	(11,528)	.....	.....(11,528)	(11,528)	0	0	0	0	.....	003.....
666670 SCS COLLAR 2728 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFFU8MPRO8K5P83.....	05/19/2016	05/19/2021	67	0	2,803.0200	0	0	0	(6,796)	.....	.....(6,796)	(6,796)	0	0	0	0	.....	003.....
666671 SCS COLLAR 2729 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFFU8MPRO8K5P83.....	05/19/2016	05/19/2021	6,035	12,666,990	2,858.9100	0	0	0	(551,240)	.....	.....(551,240)	(551,240)	0	0	0	140,021	.....	003.....
666672 SCS COLLAR 2729 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFFU8MPRO8K5P83.....	05/19/2016	05/19/2021	6,035	0	1,632.0300	0	0	0	(1,444,761)	.....	.....(1,444,761)	(1,444,761)	0	0	0	0	.....	003.....
666673 SCS COLLAR 2729 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA..... ROMUWSFFU8MPRO8K5P83.....	05/19/2016	05/19/2021	6,035	0	2,040.0400	0	98,988	0	2,140,806	.....	.....2,140,806	2,041,817	0	0	0	0	.....	003.....
669826 SCS COLLAR 2737 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI..... E58DKGMJYYYJLN8C3868.....	06/02/2016	06/02/2021	5,081	10,664,481	2,105.2600	0	42,895	0	(110,432)	.....	.....(110,432)	(153,327)	0	0	0	118,347	.....	003.....
669862 SCS COLLAR 2738 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	06/02/2016	06/02/2021	3,591	7,536,020	2,105.2600	0	1,215,186	0	1,173,219	.....	.....1,173,219	(41,967)	0	0	0	83,630	.....	003.....
669863 SCS COLLAR 2738 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST..... 4PQUHN3JPFGFNF3BB653.....	06/02/2016	06/02/2021	3,591	0	1,894.7300	0	(1,131,017)	0	(1,245,373)	.....	.....(1,245,373)	(114,356)	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
669864 SCS COLLAR 2738 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	06/02/2016	06/02/2021	3,591	0	3,654.7300	0	(63,858)	0	(69,678)	.....	.....(69,678)	(15,821)	0	0	0	0	003.....	
669868 SCS COLLAR 2740 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	06/02/2016	06/02/2021	859	989,963	1,170.5800	0	194,821	0	180,556	.....	.....180,556	(14,265)	0	0	0	10,986	003.....	
669869 SCS COLLAR 2740 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	06/02/2016	06/02/2021	859	0	1,462.6400	0	(96,253)	0	(92,938)	.....	.....(92,938)	3,315	0	0	0	0	003.....	
669870 SCS COLLAR 2740 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	06/02/2016	06/02/2021	859	0	819.4100	0	(94,534)	0	(107,598)	.....	.....(107,598)	(13,064)	0	0	0	0	003.....	
669874 SCS COLLAR 2742 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	06/02/2016	06/02/2021	85	98,405	1,053.5300	0	(16,829)	0	(18,815)	.....	.....(18,815)	(1,986)	0	0	0	1,092	003.....	
669875 SCS COLLAR 2742 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	06/02/2016	06/02/2021	85	0	1,170.5800	0	19,529	0	17,948	.....	.....17,948	(1,581)	0	0	0	0	003.....	
669897 SCS COLLAR 2750 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/02/2016	06/02/2021	260	546,333	2,210.5200	0	73,980	0	73,434	.....	.....73,434	(546)	0	0	0	6,063	003.....	
669898 SCS COLLAR 2750 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/02/2016	06/02/2021	260	0	3,703.5700	0	(3,726)	0	(4,631)	.....	.....(4,631)	(905)	0	0	0	0	003.....	
669899 SCS COLLAR 2750 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/02/2016	06/02/2021	260	0	1,789.4700	0	(68,056)	0	(78,527)	.....	.....(78,527)	(10,471)	0	0	0	0	003.....	
669903 SCS COLLAR 2752 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/02/2016	06/02/2021	118	248,243	1,894.7300	0	(35,988)	0	(41,024)	.....	.....(41,024)	(5,036)	0	0	0	2,755	003.....	
669904 SCS COLLAR 2752 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/02/2016	06/02/2021	118	0	2,105.2600	0	38,827	0	38,647	.....	.....38,647	(180)	0	0	0	0	003.....	
669905 SCS COLLAR 2753 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/02/2016	06/02/2021	223	468,571	1,684.2100	0	(49,562)	0	(58,149)	.....	.....(58,149)	(8,587)	0	0	0	5,200	003.....	
669906 SCS COLLAR 2753 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/02/2016	06/02/2021	223	0	2,105.2600	0	73,287	0	72,948	.....	.....72,948	(339)	0	0	0	0	003.....	
669907 SCS COLLAR 2753 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/02/2016	06/02/2021	223	0	3,274.3100	0	(8,916)	0	(8,868)	.....	.....(8,868)	48	0	0	0	0	003.....	
669926 SCS COLLAR 2758 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/05/2019	93	107,262	1,053.5300	0	(12,622)	0	(13,986)	.....	.....(13,986)	(1,364)	0	0	0	918	003.....	
669927 SCS COLLAR 2758 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/05/2019	93	0	1,672.7500	0	(1,155)	0	(1,565)	.....	.....(1,565)	(410)	0	0	0	0	003.....	
669928 SCS COLLAR 2758 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/05/2019	93	0	1,170.5800	0	14,759	0	13,309	.....	.....13,309	(1,449)	0	0	0	0	003.....	
669929 SCS COLLAR 2759 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/05/2019	110	126,943	1,170.5800	0	17,467	0	15,752	.....	.....15,752	(1,715)	0	0	0	1,087	003.....	
669930 SCS COLLAR 2759 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/05/2019	110	0	936.4700	0	(10,591)	0	(11,825)	.....	.....(11,825)	(1,234)	0	0	0	0	003.....	
669931 SCS COLLAR 2759 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/05/2019	110	0	1,439.2100	0	(5,715)	0	(5,517)	.....	.....(5,517)	198	0	0	0	0	003.....	
669932 SCS COLLAR 2760 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	3,470	3,997,245	1,053.5300	0	(470,381)	0	(764,289)	.....	.....(764,289)	(293,908)	0	0	0	44,359	003.....	
669933 SCS COLLAR 2760 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	3,470	0	1,170.5800	0	549,995	0	729,044	.....	.....729,044	179,050	0	0	0	0	003.....	
669934 SCS COLLAR 2760 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	3,470	0	1,932.6300	0	(63,325)	0	(106,586)	.....	.....(106,586)	(43,261)	0	0	0	0	003.....	
669935 SCS COLLAR 2761 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	8,310	9,571,936	1,623.6200	0	(574,770)	0	(588,814)	.....	.....(588,814)	(14,044)	0	0	0	106,223	003.....	
669936 SCS COLLAR 2761 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	8,310	0	1,170.5800	0	1,865,639	0	1,745,793	.....	.....1,745,793	(119,845)	0	0	0	0	003.....	
669937 SCS COLLAR 2761 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	8,310	0	936.4700	0	(1,251,864)	0	(1,405,586)	.....	.....(1,405,586)	(153,722)	0	0	0	0	003.....	
669938 SCS COLLAR 2762 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	147	169,258	2,857.8800	0	(84)	0	(579)	.....	.....(579)	(495)	0	0	0	1,878	003.....	
669939 SCS COLLAR 2762 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	147	0	1,229.1100	0	29,773	0	27,322	.....	.....27,322	(2,451)	0	0	0	0	003.....	
669940 SCS COLLAR 2762 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	147	0	1,053.5300	0	(28,999)	0	(32,363)	.....	.....(32,363)	(3,364)	0	0	0	0	003.....	
669941 SCS COLLAR 2763 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	325	373,942	1,951.3900	0	(5,810)	0	(9,517)	.....	.....(9,517)	(3,707)	0	0	0	4,150	003.....	
669942 SCS COLLAR 2763 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	325	0	995.0000	0	(58,444)	0	(62,896)	.....	.....(62,896)	(4,452)	0	0	0	0	003.....	
669943 SCS COLLAR 2763 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	325	0	1,229.1100	0	65,778	0	60,362	.....	.....60,362	(5,416)	0	0	0	0	003.....	
669944 SCS COLLAR 2764 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	126	144,656	936.4700	0	(18,919)	0	(21,242)	.....	.....(21,242)	(2,323)	0	0	0	1,605	003.....	
669945 SCS COLLAR 2764 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	126	0	1,805.8100	0	(4,644)	0	(5,366)	.....	.....(5,366)	(722)	0	0	0	0	003.....	
669946 SCS COLLAR 2764 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	126	0	1,170.5800	0	28,195	0	26,383	.....	.....26,383	(1,811)	0	0	0	0	003.....	
669968 SCS COLLAR 2772 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/02/2016	06/05/2019	68	143,562	1,894.7300	0	(14,072)	0	(15,394)	.....	.....(15,394)	(1,322)	0	0	0	1,229	003.....	
669969 SCS COLLAR 2772 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/02/2016	06/05/2019	68	0	2,974.3100	0	(851)	0	(985)	.....	.....(985)	(134)	0	0	0	0	003.....	
669970 SCS COLLAR 2772 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/02/2016	06/05/2019	68	0	2,105.2600	0	16,219	0	15,453	.....	.....15,453	(765)	0	0	0	0	003.....	
669971 SCS COLLAR 2773 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/02/2016	06/05/2019	81	169,483	1,684.2100	0	(11,288)	0	(12,696)	.....	.....(12,696)	(1,408)	0	0	0	1,451	003.....	
669972 SCS COLLAR 2773 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/02/2016	06/05/2019	81	0	2,105.2600	0	19,147	0	18,243	.....	.....18,243	(904)	0	0	0	0	003.....	
669973 SCS COLLAR 2773 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/02/2016	06/05/2019	81	0	2,517.2600	0	(6,329)	0	(5,713)	.....	.....(5,713)	616	0	0	0	0	003.....	
669974 SCS COLLAR 2774 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/02/2016	06/02/2021	8,483	17,803,712	1,684.2100	0	(1,964,918)	0	(2,209,405)	.....	.....(2,209,405)	(244,487)	0	0	0	197,574	003.....	
669975 SCS COLLAR 2774 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/02/2016	06/02/2021	8,483	0	2,105.2600	0	2,882,638	0	2,771,709		2,771,709	(110,929)	0	0	0	0	003.....	

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
669976 SCS COLLAR 2774 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/02/2016	06/02/2021	8,483	0	2,852.6300	0	(846,110)	0	(798,716)	.....	.....(798,716)	47,395	0	0	0	0	003.....	
669977 SCS COLLAR 2775 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/02/2016	06/02/2021	941	1,975,974	0	(156,360)	0	(177,148)	.....	.....(177,148)	(20,788)	0	0	0	0	21,928	003.....	
669978 SCS COLLAR 2775 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/02/2016	06/02/2021	941	0	2,574.3100	0	(155,627)	0	(148,650)	.....	.....(148,650)	6,976	0	0	0	0	003.....	
669979 SCS COLLAR 2775 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/02/2016	06/02/2021	941	0	2,105.2600	0	319,934	0	307,623	.....	.....307,623	(12,312)	0	0	0	0	003.....	
670012 SCS COLLAR 2783 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	06/02/2016	06/02/2021	901	1,448,887	1,652.9800	0	212,579	0	203,415	.....	.....203,415	(9,164)	0	0	0	16,079	003.....	
670013 SCS COLLAR 2783 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	06/02/2016	06/02/2021	901	0	1,487.6800	0	(206,156)	0	(257,479)	.....	.....(257,479)	(51,323)	0	0	0	0	003.....	
670014 SCS COLLAR 2783 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	06/02/2016	06/02/2021	901	0	3,322.8200	0	(450)	0	(5,006)	.....	.....(5,006)	(4,556)	0	0	0	0	003.....	
672962 SCS COLLAR 2787 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	299	627,175	2,071.5000	0	72,881	0	73,127	.....	.....73,127	247	0	0	0	5,392	003.....	
672963 SCS COLLAR 2787 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	299	0	1,864.3500	0	(66,264)	0	(64,481)	.....	.....(64,481)	1,782	0	0	0	0	003.....	
672964 SCS COLLAR 2787 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	299	0	2,916.4600	0	(5,484)	0	(5,390)	.....	.....(5,390)	95	0	0	0	0	003.....	
672965 SCS COLLAR 2788 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	193	405,284	1,657.2000	0	(29,716)	0	(29,130)	.....	.....(29,130)	586	0	0	0	3,484	003.....	
672966 SCS COLLAR 2788 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	193	0	2,480.0000	0	(16,648)	0	(15,666)	.....	.....(15,666)	982	0	0	0	0	003.....	
672967 SCS COLLAR 2788 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	193	0	2,071.5000	0	47,096	0	47,255	.....	.....47,255	159	0	0	0	0	003.....	
672982 SCS COLLAR 2793 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	82	171,231	1,864.3500	0	(27,342)	0	(27,345)	.....	.....(27,345)	(3)	0	0	0	1,907	003.....	
672983 SCS COLLAR 2793 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	82	0	2,071.5000	0	27,542	0	28,022	.....	.....28,022	480	0	0	0	0	003.....	
672984 SCS COLLAR 2794 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	308	647,440	3,315.0200	0	(11,208)	0	(11,557)	.....	.....(11,557)	(349)	0	0	0	7,209	003.....	
672985 SCS COLLAR 2794 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	308	0	2,071.5000	0	104,138	0	105,952	.....	.....105,952	1,814	0	0	0	0	003.....	
672986 SCS COLLAR 2794 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	308	0	1,657.2000	0	(77,901)	0	(77,726)	.....	.....(77,726)	175	0	0	0	0	003.....	
672987 SCS COLLAR 2795 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	64	134,757	1,450.0500	0	(11,814)	0	(11,706)	.....	.....(11,706)	109	0	0	0	1,500	003.....	
672988 SCS COLLAR 2795 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	64	0	2,071.5000	0	21,675	0	22,053	.....	.....22,053	378	0	0	0	0	003.....	
672989 SCS COLLAR 2795 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	64	0	2,800.2500	0	(6,732)	0	(6,788)	.....	.....(6,788)	(55)	0	0	0	0	003.....	
673015 SCS COLLAR 2804 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	293	337,768	1,149.3000	0	66,500	0	64,620	.....	.....64,620	(1,880)	0	0	0	3,761	003.....	
673016 SCS COLLAR 2804 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	293	0	919.4400	0	(45,262)	0	(47,879)	.....	.....(47,879)	(2,617)	0	0	0	0	003.....	
673017 SCS COLLAR 2804 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	293	0	1,785.1000	0	(13,311)	0	(13,487)	.....	.....(13,487)	(176)	0	0	0	0	003.....	
673021 SCS COLLAR 2805 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	06/15/2016	06/14/2021	88	101,230	1,149.3000	0	20,408	0	19,367	.....	.....19,367	(1,042)	0	0	0	1,127	003.....	
673022 SCS COLLAR 2805 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	06/15/2016	06/14/2021	88	0	1,034.3700	0	(18,641)	0	(18,665)	.....	.....(18,665)	(24)	0	0	0	0	003.....	
673040 SCS COLLAR 2810 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	472	543,237	1,149.3000	0	75,609	0	72,688	.....	.....72,688	(2,921)	0	0	0	4,670	003.....	
673041 SCS COLLAR 2810 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	472	0	1,637.0800	0	(7,246)	0	(9,672)	.....	.....(9,672)	(2,426)	0	0	0	0	003.....	
673042 SCS COLLAR 2810 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	472	0	1,034.3700	0	(67,371)	0	(67,645)	.....	.....(67,645)	(274)	0	0	0	0	003.....	
673043 SCS COLLAR 2811 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	224	258,588	1,412.1600	0	(12,531)	0	(12,803)	.....	.....(12,803)	(272)	0	0	0	2,223	003.....	
673044 SCS COLLAR 2811 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	224	0	1,149.3000	0	35,991	0	34,600	.....	.....34,600	(1,391)	0	0	0	0	003.....	
673045 SCS COLLAR 2811 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	224	0	919.4400	0	(22,988)	0	(23,029)	.....	.....(23,029)	(41)	0	0	0	0	003.....	
673318 SCS COLLAR 2844 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	240	275,894	1,148.1900	0	3,163	0	52,941	.....	.....52,941	49,778	0	0	0	3,074	003.....	
673319 SCS COLLAR 2844 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	240	0	1,033.3700	0	0	0	(50,802)	.....	.....(50,802)	(50,802)	0	0	0	0	003.....	
673355 SCS COLLAR 2852 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	98	113,368	1,148.1900	0	2,156	0	21,754	.....	.....21,754	19,598	0	0	0	1,263	003.....	
673356 SCS COLLAR 2852 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	98	0	918.5500	0	0	0	(16,051)	.....	.....(16,051)	(16,051)	0	0	0	0	003.....	
673357 SCS COLLAR 2852 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	98	0	1,782.7900	0	0	0	(4,568)	.....	.....(4,568)	(4,568)	0	0	0	0	003.....	
673380 SCS COLLAR 2859 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/16/2016	06/16/2021	171	358,565	1,870.1900	0	(56,551)	0	(57,750)	.....	.....(57,750)	(1,199)	0	0	0	3,995	003.....	
673381 SCS COLLAR 2859 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/16/2016	06/16/2021	171	0	2,077.9900	0	57,261	0	58,220	.....	.....58,220	958	0	0	0	0	003.....	
673382 SCS COLLAR 2860 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/16/2016	06/16/2021	64	133,326	3,131.1400	0	(2,643)	0	(3,474)	.....	.....(3,474)	(831)	0	0	0	1,485	003.....	
673383 SCS COLLAR 2860 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/16/2016	06/16/2021	64	0	2,077.9900	0	21,292	0	21,648	.....	.....21,648	356	0	0	0	0	003.....	
673384 SCS COLLAR 2860 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/16/2016	06/16/2021	64	0	1,662.3900	0	(16,130)	0	(16,145)		(16,145)	(15)	0	0	0	0	003.....	

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
673414 SCS COLLAR 2871 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2016	06/19/2019	77	124,057	1,568.8300	0	21,626	0	15,855	.....	.....15,855	(5,770)	0	0	0	1,069	.....	003.....
673415 SCS COLLAR 2871 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2016	06/19/2019	77	0	1,411.9500	0	(21,505)	0	(13,642)	.....	.....(13,642)	7,862	0	0	0	0	.....	003.....
674100 SCS COLLAR 2874 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/20/2016	06/16/2021	337	707,030	2,077.9900	0	6,790	0	475	.....	.....475	(6,315)	0	0	0	7,877	.....	003.....
433306 Athena Collar 144 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/16/2013	07/14/2016	318	333,687	1,676.2600	52,767	0	0	133,190	.....	.....133,190	12,666	0	0	0	327	.....	003.....
433307 Athena Collar 144 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/16/2013	07/14/2016	318	333,687	2,346.7600	0	0	0	(2)	.....	.....(2)	1,280	0	0	0	327	.....	003.....
439801 Athena Collar 151 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013	08/15/2016	197	207,192	1,661.3200	31,714	0	0	85,303	.....	.....85,303	7,409	0	0	0	0	.....	003.....
439802 Athena Collar 151 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013	08/15/2016	197	207,192	2,325.8500	0	0	0	(61)	.....	.....(61)	1,267	0	0	0	368	.....	003.....
450079 Athena Collar 155 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/17/2013	09/14/2016	661	693,149	1,704.7600	110,013	0	0	257,218	.....	.....257,218	19,866	0	0	0	1,581	.....	003.....
450080 Athena Collar 155 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/17/2013	09/14/2016	661	693,149	2,386.6600	0	0	0	(265)	.....	.....(265)	2,670	0	0	0	1,581	.....	003.....
456823 Athena Collar 161 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013	10/14/2016	905	949,275	1,698.0600	148,393	0	0	360,730	.....	.....360,730	27,076	0	0	0	2,558	.....	003.....
456824 Athena Collar 161 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013	10/14/2016	905	949,275	2,377.2800	0	0	0	(950)	.....	.....(950)	5,119	0	0	0	2,558	.....	003.....
462109 Athena Collar 167 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	11/15/2013	11/14/2016	1,407	1,476,525	1,798.1800	270,711	0	0	435,646	.....	.....435,646	27,039	0	0	0	4,523	.....	003.....
462110 Athena Collar 167 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	11/15/2013	11/14/2016	1,407	1,476,525	2,517.4520	(24,541)	0	0	(742)	.....	.....(742)	3,335	0	0	0	4,523	.....	003.....
469657 Athena Collar 175 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	1,444	1,515,516	2,493.4000	(252,261)	0	0	(1,657)	.....	.....(1,657)	4,443	0	0	0	5,126	.....	003.....
469656 Athena Collar 175 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	1,444	1,515,516	1,781.0000	504,522	0	0	473,397	.....	.....473,397	28,771	0	0	0	5,126	.....	003.....
473968 Athena Collar 183 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2014	01/17/2017	1,575	1,653,308	2,587.7300	(29,776)	0	0	(1,477)	.....	.....(1,477)	3,330	0	0	0	6,134	.....	003.....
473967 Athena Collar 183 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2014	01/17/2017	1,575	1,653,308	1,848.3800	314,567	0	0	431,418	.....	.....431,418	19,421	0	0	0	6,134	.....	003.....
481930 Athena Collar 194 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2017	1,368	1,436,100	1,840.7600	477,646	0	0	389,196	.....	.....389,196	17,345	0	0	0	5,688	.....	003.....
481931 Athena Collar 194 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2017	1,368	1,436,100	2,577.0600	(238,823)	0	0	(2,007)	.....	.....(2,007)	3,435	0	0	0	5,688	.....	003.....
488564 Athena Collar 201 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2017	1,860	1,951,701	1,858.8300	356,202	0	0	508,191	.....	.....508,191	19,150	0	0	0	8,188	.....	003.....
488565 Athena Collar 201 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2017	1,860	1,951,701	2,602.3600	(24,158)	0	0	(3,078)	.....	.....(3,078)	4,531	0	0	0	8,188	.....	003.....
496475 Athena Collar 209 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	04/15/2014	04/18/2017	1,113	1,168,450	1,842.9800	391,276	0	0	324,370	.....	.....324,370	11,644	0	0	0	5,225	.....	003.....
496477 Athena Collar 209 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	04/15/2014	04/18/2017	1,113	1,168,450	2,580.1700	(195,638)	0	0	(2,818)	.....	.....(2,818)	3,947	0	0	0	5,225	.....	003.....
500931 Athena Collar 220 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	05/15/2014	05/15/2017	1,196	1,254,817	1,870.8500	209,106	0	0	326,542	.....	.....326,542	9,712	0	0	0	5,865	.....	003.....
500932 Athena Collar 220 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	05/15/2014	05/15/2017	1,196	1,254,817	2,619.1900	(11,395)	0	0	(2,813)	.....	.....(2,813)	4,109	0	0	0	5,865	.....	003.....
509379 Athena Collar 225 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	1,437	1,507,686	1,941.9900	277,436	0	0	321,850	.....	.....321,850	3,625	0	0	0	7,371	.....	003.....
509380 Athena Collar 225 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	1,437	1,507,686	2,718.7900	(15,961)	0	0	(2,215)	.....	.....(2,215)	3,814	0	0	0	7,371	.....	003.....
515047 Athena Collar 237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2014	07/14/2017	1,202	1,261,478	1,973.2800	237,671	0	0	248,225	.....	.....248,225	(458)	0	0	0	6,427	.....	003.....
515048 Athena Collar 237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2014	07/14/2017	1,202	1,261,478	2,762.5900	(12,429)	0	0	(1,902)	.....	.....(1,902)	2,855	0	0	0	6,427	.....	003.....
520596 Athena Collar 244 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	1,236	1,296,852	1,955.0600	264,788	0	0	277,088	.....	.....277,088	1,388	0	0	0	6,872	.....	003.....
520597 Athena Collar 244 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	1,236	1,296,852	2,737.0800	(21,774)	0	0	(2,904)	.....	.....(2,904)	3,341	0	0	0	6,872	.....	003.....
526189 Athena Collar 255 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	1,344	1,410,629	1,998.9800	305,318	0	0	267,689	.....	.....267,689	(2,495)	0	0	0	7,753	.....	003.....
526203 Athena Collar 255 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	1,344	1,410,629	2,798.5700	(25,822)	0	0	(2,898)	.....	.....(2,898)	2,910	0	0	0	7,753	.....	003.....
533237 Athena Collar 263 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2014	10/16/2017	1,418	1,488,085	1,862.4900	570,289	0	0	425,315	.....	.....425,315	9,466	0	0	0	8,470	.....	003.....
533239 Athena Collar 263 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2014	10/16/2017	1,418	1,488,085	2,607.4900	(285,144)	0	0	(10,164)	.....	.....(10,164)	7,523	0	0	0	8,470	.....	003.....
537994 Athena Collar 270 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	11/17/2014	11/14/2017	2,469	2,590,519	2,041.3200	574,247	0	0	447,508	.....	.....447,508	(13,073)	0	0	0	15,190	.....	003.....
537995 Athena Collar 270 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	11/17/2014	11/14/2017	2,469	2,590,519	2,857.8500	(44,803)	0	0	(6,003)	.....	.....(6,003)	4,420	0	0	0	15,190	.....	003.....
544574 Athena Collar 278 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/14/2017	2,174	2,281,069	1,972.7400	540,516	0	0	499,129	.....	.....499,129	(2,451)	0	0	0	13,769	.....	003.....
544575 Athena Collar 278 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/14/2017	2,174	2,281,069	2,761.8400	(54,341)	0	0	(9,589)	.....	.....(9,589)	5,566	0	0	0	13,769	.....	003.....
544549 Athena Collar 281 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/14/2017	53	55,856	1,972.7400	13,235	0	0	12,222	.....	.....12,222	(59)	0	0	0	337	.....	003.....
544550 Athena Collar 281 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/14/2017	53	55,856	2,761.8400	(1,331)	0	0	(235)	.....	.....(235)	136	0	0	0	337	.....	003.....
550235 Athena Collar 288 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	1,413	1,482,506	2,789.7400	(312,922)	0	0	(6,526)	.....	.....(6,526)	3,899	0	0	0	9,222	.....	003.....
550236 Athena Collar 288 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	1,413	1,482,506	1,992.6700	625,844	0	0	312,356	.....	.....312,356	(5,353)	0	0	0	9,222	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.29

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
550237 Athena Collar 289 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2015	01/16/2018	81	84,790	2,789.7400	(17,897)	0	0	(373)	.....	.....(373)	223	0	0	0	527	.....	003.....
550238 Athena Collar 289 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2015	01/16/2018	81	84,790	1,992.6700	35,794	0	0	17,865	.....	.....17,865	(307)	0	0	0	527	.....	003.....
557503 Athena Collar 304 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2018	883	926,638	2,099.6800	420,640	0	0	141,977		141,977	(9,062)	0	0	0	5,911		003.....
557504 Athena Collar 304 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2018	883	926,638	2,939.5500	(210,320)	0	0	(2,540)		(2,540)	1,320	0	0	0	5,911		003.....
557509 Athena Collar 308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2018	63	66,474	2,099.6800	30,175	0	0	10,185		10,185	(650)	0	0	0	424		003.....
557510 Athena Collar 308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2018	63	66,474	2,939.5500	(15,088)	0	0	(182)		(182)	95	0	0	0	424		003.....
564068 Athena Collar 314 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	03/17/2015	03/14/2018	1,512	1,586,581	2,074.2800	370,403	0	0	270,840		270,840	(14,149)	0	0	0	10,356		003.....
564069 Athena Collar 314 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	03/17/2015	03/14/2018	1,512	1,586,581	2,903.9900	(22,935)	0	0	(5,688)		(5,688)	2,907	0	0	0	10,356		003.....
564227 Athena Collar 319 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/14/2018	100	104,727	2,074.2800	24,840	0	0	17,878		17,878	(933)	0	0	0	684		003.....
564228 Athena Collar 319 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/14/2018	100	104,727	2,903.9900	(1,853)	0	0	(375)		(375)	192	0	0	0	684		003.....
570402 Athena Collar 325 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2015	04/16/2018	842	883,231	2,106.6300	209,214	0	0	139,560		139,560	(10,194)	0	0	0	5,916		003.....
570401 Athena Collar 325 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2015	04/16/2018	842	883,231	2,949.2800	(15,070)	0	0	(3,077)		(3,077)	1,337	0	0	0	5,916		003.....
570406 Athena Collar 330 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2015	04/16/2018	60	62,767	2,106.6300	14,868	0	0	9,918		9,918	(724)	0	0	0	420		003.....
570405 Athena Collar 330 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2015	04/16/2018	60	62,767	2,949.2800	(1,071)	0	0	(219)		(219)	95	0	0	0	420		003.....
575650 Athena Collar 332 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2018	56	58,831	2,122.7300	14,343	0	0	9,039		9,039	(738)	0	0	0	402		003.....
575651 Athena Collar 332 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2018	56	58,831	3,184.1000	(505)	0	0	(96)		(96)	7	0	0	0	402		003.....
575646 Athena Collar 334 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2018	101	106,292	2,122.7300	25,914	0	0	16,330		16,330	(1,333)	0	0	0	727		003.....
575647 Athena Collar 334 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2018	101	106,292	2,971.8200	(2,098)	0	0	(382)		(382)	141	0	0	0	727		003.....
575640 Athena Collar 343 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2018	1,564	1,641,334	2,122.7300	400,160	0	0	252,171		252,171	(20,589)	0	0	0	11,226		003.....
575641 Athena Collar 343 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015	05/14/2018	1,564	1,641,334	2,971.8200	(32,403)	0	0	(5,896)		(5,896)	2,180	0	0	0	11,226		003.....
582694 Athena Collar 347 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	06/16/2015	06/14/2018	214	224,275	2,096.2900	53,271	0	0	38,472		38,472	(2,546)	0	0	0	1,568		003.....
582695 Athena Collar 347 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	06/16/2015	06/14/2018	214	224,275	3,144.4400	(855)	0	0	(485)		(485)	30	0	0	0	1,568		003.....
582725 Athena Collar 350 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	06/16/2015	06/14/2018	1,005	1,054,291	2,096.2900	250,893	0	0	180,851		180,851	(11,967)	0	0	0	7,373		003.....
582726 Athena Collar 350 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	06/16/2015	06/14/2018	1,005	1,054,291	2,934.8100	(16,074)	0	0	(4,886)		(4,886)	1,913	0	0	0	7,373		003.....
588257 Athena Collar 356 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2016	9,417	9,882,788	2,107.4000	1,079,626	0	0	131,544		131,544	(418,421)	0	0	0	9,678		003.....
588258 Athena Collar 356 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2016	9,417	9,882,788	2,318.1400	(250,057)	0	0	(105)		(105)	51,430	0	0	0	9,678		003.....
588274 Athena Collar 357 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/15/2015	07/16/2018	1,362	1,429,185	2,107.4000	313,533	0	0	242,953		242,953	(18,045)	0	0	0	10,216		003.....
588275 Athena Collar 357 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/15/2015	07/16/2018	1,362	1,429,185	2,950.3600	(13,619)	0	0	(7,040)		(7,040)	2,408	0	0	0	10,216		003.....
588282 Athena Collar 358 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/15/2015	07/16/2018	61	64,239	2,107.4000	14,157	0	0	10,920		10,920	(810)	0	0	0	459		003.....
588283 Athena Collar 358 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/15/2015	07/16/2018	61	64,239	2,950.3600	(612)	0	0	(316)		(316)	108	0	0	0	459		003.....
588294 Athena Collar 359 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	07/15/2015	07/16/2018	150	157,360	2,107.4000	35,550	0	0	26,750		26,750	(1,987)	0	0	0	1,125		003.....
588295 Athena Collar 359 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	07/15/2015	07/16/2018	150	157,360	3,161.1000	(1,169)	0	0	(360)		(360)	(0)	0	0	0	1,125		003.....
588297 Athena Collar 360 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2016	484	507,934	2,107.4000	55,590	0	0	6,761		6,761	(21,505)	0	0	0	497		003.....
588298 Athena Collar 360 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2016	484	507,934	2,360.2900	(8,670)	0	0	(2)		(2)	1,704	0	0	0	497		003.....
588299 Athena Collar 361 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2016	1,357	1,423,707	2,107.4000	155,816	0	0	18,950		18,950	(60,278)	0	0	0	1,394		003.....
588300 Athena Collar 361 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2016	1,357	1,423,707	2,360.2900	(24,302)	0	0	(6)		(6)	4,776	0	0	0	1,394		003.....
588317 Athena Collar 362 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2015	07/14/2016	155	89,273	1,378.3300	(8,075)	0	0	(0)		(0)	259	0	0	0	87		003.....
588318 Athena Collar 362 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2015	07/14/2016	155	89,273	1,264.5200	16,151	0	0	8		8	(1,896)	0	0	0	87		003.....
588372 Athena Collar 363 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	07/15/2015	07/14/2016	1,877	1,080,849	1,365.6800	(74,520)	0	0	(3)		(3)	3,820	0	0	0	1,058		003.....
588373 Athena Collar 363 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	07/15/2015	07/14/2016	1,877	1,080,849	1,264.5200	162,551	0	0	101		101	(22,955)	0	0	0	1,058		003.....
588394 Athena Collar 364 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2016	1,100	884,921	2,047.5800	(3,206)	0	0	(0)		(0)	3,324	0	0	0	867		003.....
588395 Athena Collar 364 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2016	1,100	884,921	1,878.5100	109,551	0	0	1		1	(22,295)	0	0	0	867		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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
588396 Athena Collar 365 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	61.....	48,805.....	2,066.3600.....	(1,710).....	0.....	0.....	0.....	.....	.....(0).....	149.....	0.....	0.....	0.....	48.....	.....	003.....
588397 Athena Collar 365 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	61.....	48,805.....	1,878.5100.....	6,042.....	0.....	0.....	0.....	.....	.....0.....	(1,230).....	0.....	0.....	0.....	48.....	.....	003.....
588429 Athena Collar 366 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	07/15/2015.....	07/14/2016.....	326.....	342,108.....	2,107.4000.....	37,441.....	0.....	0.....	4,554.....	.....	.....4,554.....	(14,484).....	0.....	0.....	0.....	335.....	.....	003.....
588430 Athena Collar 366 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	07/15/2015.....	07/14/2016.....	326.....	342,108.....	2,423.5100.....	(2,885).....	(0).....	0.....	(0).....	.....	.....(0).....	657.....	0.....	0.....	0.....	335.....	.....	003.....
588432 Athena Collar 367 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	07/15/2015.....	07/14/2016.....	346.....	363,023.....	2,107.4000.....	39,731.....	0.....	0.....	4,832.....	.....	.....4,832.....	(15,370).....	0.....	0.....	0.....	355.....	.....	003.....
588433 Athena Collar 367 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	07/15/2015.....	07/14/2016.....	346.....	363,023.....	2,275.9900.....	(13,341).....	(10).....	0.....	(10).....	.....	.....(9).....	3,103.....	0.....	0.....	0.....	355.....	.....	003.....
588434 Athena Collar 368 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	07/15/2015.....	07/14/2016.....	448.....	470,087.....	2,107.4000.....	51,448.....	0.....	0.....	6,257.....	.....	.....6,257.....	(19,902).....	0.....	0.....	0.....	460.....	.....	003.....
588435 Athena Collar 368 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	07/15/2015.....	07/14/2016.....	448.....	470,087.....	2,318.1400.....	(11,894).....	(5).....	0.....	(5).....	.....	.....(5).....	2,446.....	0.....	0.....	0.....	460.....	.....	003.....
596305 Athena Collar 369 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	9,813.....	10,297.935.....	2,102.4400.....	1,121,711.....	0.....	0.....	329,032.....	.....	.....329,032.....	(335,710).....	0.....	0.....	0.....	18,279.....	.....	003.....
596306 Athena Collar 369 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	9,813.....	10,297.935.....	2,312.6800.....	(251,082).....	(3,661).....	0.....	(3,661).....	.....	.....(3,661).....	73,381.....	0.....	0.....	0.....	18,279.....	.....	003.....
596307 Athena Collar 370 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	1,489.....	1,562.335.....	2,354.7300.....	(24,633).....	0.....	0.....	(294).....	.....	.....(294).....	6,981.....	0.....	0.....	0.....	2,773.....	.....	003.....
596308 Athena Collar 370 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	1,489.....	1,562.335.....	2,102.4400.....	170,179.....	49,919.....	0.....	49,919.....	.....	.....49,919.....	(50,932).....	0.....	0.....	0.....	2,773.....	.....	003.....
596309 Athena Collar 371 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	132.....	138,265.....	2,417.8100.....	(961).....	(10).....	0.....	(10).....	.....	.....(10).....	353.....	0.....	0.....	0.....	245.....	.....	003.....
596310 Athena Collar 371 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	132.....	138,265.....	2,102.4400.....	15,061.....	0.....	0.....	4,418.....	.....	.....4,418.....	(4,507).....	0.....	0.....	0.....	245.....	.....	003.....
596311 Athena Collar 372 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	679.....	712,285.....	2,270.6400.....	(25,501).....	0.....	0.....	(468).....	.....	.....(468).....	8,374.....	0.....	0.....	0.....	1,264.....	.....	003.....
596312 Athena Collar 372 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	679.....	712,285.....	2,102.4400.....	77,586.....	0.....	0.....	22,758.....	.....	.....22,758.....	(23,221).....	0.....	0.....	0.....	1,264.....	.....	003.....
596313 Athena Collar 373 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	553.....	580,510.....	2,102.4400.....	63,233.....	0.....	0.....	18,548.....	.....	.....18,548.....	(18,925).....	0.....	0.....	0.....	1,030.....	.....	003.....
596314 Athena Collar 373 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	553.....	580,510.....	2,312.6800.....	(14,154).....	(206).....	0.....	(206).....	.....	.....(206).....	4,137.....	0.....	0.....	0.....	1,030.....	.....	003.....
596315 Athena Collar 374 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	374.....	392,330.....	2,354.7300.....	(6,186).....	(74).....	0.....	(74).....	.....	.....(74).....	1,753.....	0.....	0.....	0.....	696.....	.....	003.....
596316 Athena Collar 374 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	374.....	392,330.....	2,102.4400.....	42,735.....	0.....	0.....	12,535.....	.....	.....12,535.....	(12,790).....	0.....	0.....	0.....	696.....	.....	003.....
596379 Athena Collar 375 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	08/17/2015.....	08/15/2016.....	117.....	67,230.....	1,335.3500.....	(3,956).....	(29).....	0.....	(29).....	.....	.....(29).....	547.....	0.....	0.....	0.....	119.....	.....	003.....
596380 Athena Collar 375 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	08/17/2015.....	08/15/2016.....	117.....	67,230.....	1,225.0900.....	9,805.....	451.....	0.....	451.....	.....	.....451.....	(2,706).....	0.....	0.....	0.....	119.....	.....	003.....
596381 Athena Collar 376 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	08/17/2015.....	08/15/2016.....	1,539.....	886,210.....	1,323.1000.....	(59,126).....	(498).....	0.....	(498).....	.....	.....(498).....	8,898.....	0.....	0.....	0.....	1,573.....	.....	003.....
596382 Athena Collar 376 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	08/17/2015.....	08/15/2016.....	1,539.....	886,210.....	1,225.0900.....	129,248.....	0.....	0.....	5,944.....	.....	.....5,944.....	(35,665).....	0.....	0.....	0.....	1,573.....	.....	003.....
596394 Athena Collar 377 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	08/17/2015.....	08/14/2018.....	82.....	85,854.....	2,943.4200.....	(818).....	(480).....	0.....	(480).....	.....	.....(480).....	156.....	0.....	0.....	0.....	626.....	.....	003.....
596395 Athena Collar 377 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	08/17/2015.....	08/14/2018.....	82.....	85,854.....	2,102.4400.....	19,153.....	0.....	0.....	15,144.....	.....	.....15,144.....	(1,069).....	0.....	0.....	0.....	626.....	.....	003.....
596400 Athena Collar 378 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	08/17/2015.....	08/14/2018.....	186.....	195,666.....	2,102.4400.....	44,444.....	0.....	0.....	34,514.....	.....	.....34,514.....	(2,437).....	0.....	0.....	0.....	1,426.....	.....	003.....
596401 Athena Collar 378 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	08/17/2015.....	08/14/2018.....	186.....	195,666.....	3,153.6600.....	(932).....	(510).....	0.....	(510).....	.....	.....(510).....	(15).....	0.....	0.....	0.....	1,426.....	.....	003.....
596402 Athena Collar 379 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	08/17/2015.....	08/14/2018.....	965.....	1,012,772.....	2,102.4400.....	224,725.....	178,643.....	0.....	178,643.....	.....	.....178,643.....	(12,615).....	0.....	0.....	0.....	7,379.....	.....	003.....
596403 Athena Collar 379 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	08/17/2015.....	08/14/2018.....	965.....	1,012,772.....	2,943.4200.....	(9,651).....	(5,662).....	0.....	(5,662).....	.....	.....(5,662).....	1,836.....	0.....	0.....	0.....	7,379.....	.....	003.....
596473 Athena Collar 380 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	08/17/2015.....	08/15/2016.....	1,194.....	960,214.....	2,006.6100.....	0.....	(6).....	0.....	(6).....	.....	.....(6).....	8,307.....	0.....	0.....	0.....	1,704.....	.....	003.....
596474 Athena Collar 380 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	08/17/2015.....	08/15/2016.....	1,194.....	960,214.....	1,840.9300.....	78,865.....	0.....	0.....	297.....	.....	.....297.....	(41,851).....	0.....	0.....	0.....	1,704.....	.....	003.....
606775 Athena Collar 381 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	09/15/2015.....	09/14/2016.....	433.....	454,661.....	1,978.0900.....	60,247.....												

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
606854 Athena Collar 386 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	1,073	1,125,778	2,215.4600	(39,692)	0	0	(5,892)	.....	.....(5,892)	25,636	0	0	0	2,569	.....	003.....
606855 Athena Collar 387 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	800	839,293	2,215.4600	(29,591)	0	0	(4,393)	.....	.....(4,393)	19,112	0	0	0	1,915	.....	003.....
606856 Athena Collar 387 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	800	839,293	1,978.0900	110,273	0	0	110,446	.....	.....110,446	(7,109)	0	0	0	1,915	.....	003.....
606861 Athena Collar 388 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	10,243	10,749,536	1,978.0900	1,415,735	0	0	1,414,579	.....	.....1,414,579	(91,052)	0	0	0	24,526	.....	003.....
606862 Athena Collar 388 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	10,243	10,749,536	2,175.9000	(501,917)	0	0	(133,299)	.....	.....(133,299)	299,295	0	0	0	24,526	.....	003.....
606868 Athena Collar 389 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2016	1,411	1,134,835	1,701.5200	160,867	0	0	19,724	.....	.....19,724	(123,878)	0	0	0	2,589	.....	003.....
606869 Athena Collar 389 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2016	1,411	1,134,835	1,854.6600	(68,428)	0	0	(978)	.....	.....(978)	50,085	0	0	0	2,589	.....	003.....
606962 Athena Collar 390 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/15/2015	09/14/2016	1,943	1,119,326	1,165.9900	174,673	0	0	57,657	.....	.....57,657	(50,143)	0	0	0	2,554	.....	003.....
606963 Athena Collar 390 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/15/2015	09/14/2016	1,943	1,119,326	1,259.2700	(87,337)	0	0	(6,820)	.....	.....(6,820)	32,824	0	0	0	2,554	.....	003.....
606964 Athena Collar 391 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/15/2015	09/14/2016	97	55,818	1,165.9900	9,556	0	0	2,875	.....	.....2,875	(2,500)	0	0	0	127	.....	003.....
606965 Athena Collar 391 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/15/2015	09/14/2016	97	55,818	1,270.9300	(4,778)	0	0	(253)	.....	.....(253)	1,440	0	0	0	127	.....	003.....
606975 Athena Collar 392 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/15/2015	09/14/2016	222	233,432	1,978.0900	51,312	0	0	30,718	.....	.....30,718	(1,978)	0	0	0	533	.....	003.....
606976 Athena Collar 392 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/15/2015	09/14/2016	222	233,432	2,274.8000	(25,656)	0	0	(416)	.....	.....(416)	3,037	0	0	0	533	.....	003.....
615777 Athena Collar 393 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/14/2016	12,539	13,159,228	2,023.8600	1,562,284	0	0	1,403,534	.....	.....1,403,534	(150,803)	0	0	0	35,457	.....	003.....
615778 Athena Collar 393 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/14/2016	12,539	13,159,228	2,226.2500	(440,572)	0	0	(115,785)	.....	.....(115,785)	279,344	0	0	0	35,457	.....	003.....
615832 Athena Collar 394 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2016	1,000	804,276	1,753.8900	110,502	0	0	9,083	.....	.....9,083	(71,671)	0	0	0	2,167	.....	003.....
615833 Athena Collar 394 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2016	1,000	804,276	1,911.7400	(42,973)	0	0	(702)	.....	.....(702)	26,027	0	0	0	2,167	.....	003.....
615834 Athena Collar 395 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2016	144	116,010	1,929.2800	(5,440)	0	0	(77)	.....	.....(77)	3,286	0	0	0	313	.....	003.....
615835 Athena Collar 395 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2016	144	116,010	1,753.8900	15,939	0	0	1,310	.....	.....1,310	(10,338)	0	0	0	313	.....	003.....
615874 Athena Collar 396 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	1,930	1,111,533	1,162.7700	168,300	0	0	74,488	.....	.....74,488	(44,354)	0	0	0	2,995	.....	003.....
615875 Athena Collar 396 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	1,930	1,111,533	1,255.7900	(86,395)	0	0	(13,866)	.....	.....(13,866)	34,572	0	0	0	2,995	.....	003.....
615876 Athena Collar 397 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	366	210,517	1,162.7700	31,875	0	0	14,108	.....	.....14,108	(8,401)	0	0	0	567	.....	003.....
615877 Athena Collar 397 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	366	210,517	1,267.4200	(14,875)	0	0	(2,036)	.....	.....(2,036)	5,969	0	0	0	567	.....	003.....
615918 Athena Collar 398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/15/2018	512	537,714	2,023.8600	117,181	0	0	121,743	.....	.....121,743	(5,023)	0	0	0	4,071	.....	003.....
615919 Athena Collar 398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/15/2018	512	537,714	2,833.4000	(8,296)	0	0	(5,549)	.....	.....(5,549)	2,469	0	0	0	4,071	.....	003.....
615920 Athena Collar 399 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	1,072	1,124,689	2,266.7200	(61,166)	0	0	(4,939)	.....	.....(4,939)	17,977	0	0	0	3,030	.....	003.....
615921 Athena Collar 399 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	1,072	1,124,689	2,023.8600	168,097	0	0	119,957	.....	.....119,957	(12,888)	0	0	0	3,030	.....	003.....
615922 Athena Collar 400 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	739	775,720	2,206.0100	(55,053)	0	0	(9,741)	.....	.....(9,741)	18,052	0	0	0	2,090	.....	003.....
615923 Athena Collar 400 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	739	775,720	2,023.8600	115,940	0	0	82,737	.....	.....82,737	(8,889)	0	0	0	2,090	.....	003.....
615924 Athena Collar 401 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	706	740,459	2,023.8600	110,670	0	0	78,976	.....	.....78,976	(8,485)	0	0	0	1,995	.....	003.....
615925 Athena Collar 401 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	706	740,459	2,226.2500	(47,553)	0	0	(6,515)	.....	.....(6,515)	15,718	0	0	0	1,995	.....	003.....
615926 Athena Collar 402 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	552	579,716	2,266.7200	(31,528)	0	0	(2,546)	.....	.....(2,546)	9,266	0	0	0	1,562	.....	003.....
615927 Athena Collar 402 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	552	579,716	2,023.8600	86,645	0	0	61,831	.....	.....61,831	(6,643)	0	0	0	1,562	.....	003.....
615928 Athena Collar 403 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/15/2018	120	125,483	3,035.7900	(823)	0	0	(610)	.....	.....(610)	74	0	0	0	950	.....	003.....
615929 Athena Collar 403 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015	10/15/2018	120	125,483	2,023.8600	27,346	0	0	28,411	.....	.....28,411	(1,171)	0	0	0	950	.....	003.....
622426 Athena Collar 404 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	11/17/2015	11/14/2016	9,763	10,245,357	2,050.4400	1,258,940	0	0	997,541	.....	.....997,541	(114,599)	0	0	0	31,384	.....	003.....
622427 Athena Collar 404 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	11/17/2015	11/14/2016	9,763	10,245,357	2,255.4800	(368,135)	0	0	(94,432)	.....	.....(94,432)	383,323	0	0	0	31,384	.....	003.....
622412 Athena Collar 405 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	11/17/2015	11/14/2016	463	485,705	2,255.4800	(17,452)	0	0	(4,477)	.....	.....(4,477)	8,691	0	0	0	1,488	.....	003.....
622411 Athena Collar 405 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	11/17/2015	11/14/2016	463	485,705	2,050.4400	59,683	0	0	47,291	.....	.....47,291	(5,433)	0	0	0	1,488	.....	003.....
622459 Athena Collar 406 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	11/17/2015	11/14/2016	1,860	1,071,303	1,153.2100	167,160	0	0	93,119	.....	.....93,119	(38,430)	0	0	0	3,282	.....	003.....
622460 Athena Collar 406 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	11/17/2015	11/14/2016	1,860	1,071,303	1,245.4700	(86,722)	0	0	(24,105)	.....	.....(24,105)	35,445	0	0	0	3,282	.....	003.....
622461 Athena Collar 407 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	11/17/2015	11/14/2016	176	101,387	1,257.0000	(7,464)	0	0	(1,844)	.....	.....(1,844)	3,164	0	0	0	311	.....	003.....
622462 Athena Collar 407 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	11/17/2015	11/14/2016	176	101,387	1,153.2100	15,820	0	0	8,813	.....	.....8,813	(3,637)	0	0	0	311	.....	003.....

QE06.31

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
622496 Athena Collar 408 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2016.....	1,089.....	1,142,866.....	2,050,4400.....	141,237.....	0.....	0.....	111,275.....	.....	.....111,275.....	(12,784).....	0.....	0.....	0.....	3,501.....	.....	003.....
622497 Athena Collar 408 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2016.....	1,089.....	1,142,866.....	2,296,4900.....	(30,056).....	0.....	0.....	(5,633).....	.....	.....(5,633).....	15,512.....	0.....	0.....	0.....	3,501.....	.....	003.....
622498 Athena Collar 409 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2016.....	97.....	101,849.....	2,050,4400.....	12,587.....	0.....	0.....	9,917.....	.....	.....9,917.....	(1,139).....	0.....	0.....	0.....	312.....	.....	003.....
622499 Athena Collar 409 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2016.....	97.....	101,849.....	2,358,0100.....	(1,526).....	0.....	0.....	(233).....	.....	.....(233).....	792.....	0.....	0.....	0.....	312.....	.....	003.....
622500 Athena Collar 410 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2016.....	744.....	780,506.....	2,234,9800.....	(33,215).....	0.....	0.....	(9,892).....	.....	.....(9,892).....	15,339.....	0.....	0.....	0.....	2,391.....	.....	003.....
622501 Athena Collar 410 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2016.....	744.....	780,506.....	2,050,4400.....	96,456.....	0.....	0.....	75,994.....	.....	.....75,994.....	(8,730).....	0.....	0.....	0.....	2,391.....	.....	003.....
622502 Athena Collar 411 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2016.....	485.....	508,736.....	2,050,4400.....	62,870.....	0.....	0.....	49,533.....	.....	.....49,533.....	(5,690).....	0.....	0.....	0.....	1,558.....	.....	003.....
622503 Athena Collar 411 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2016.....	485.....	508,736.....	2,296,4900.....	(13,379).....	0.....	0.....	(2,507).....	.....	.....(2,507).....	6,905.....	0.....	0.....	0.....	1,558.....	.....	003.....
622615 Athena Collar 412 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYCNSX8D621K86.....	.11/17/2015.....	.11/14/2018.....	968.....	1,015,425.....	2,870,6200.....	(21,819).....	0.....	0.....	(9,912).....	.....	.....(9,912).....	3,765.....	0.....	0.....	0.....	7,825.....	.....	003.....
622616 Athena Collar 412 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYCNSX8D621K86.....	.11/17/2015.....	.11/14/2018.....	968.....	1,015,425.....	2,050,4400.....	242,044.....	0.....	0.....	218,970.....	.....	.....218,970.....	(10,883).....	0.....	0.....	0.....	7,825.....	.....	003.....
622628 Athena Collar 413 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	.11/17/2015.....	.11/14/2016.....	960.....	771,933.....	1,733,6100.....	64,896.....	0.....	0.....	17,282.....	.....	.....17,282.....	(75,621).....	0.....	0.....	0.....	2,365.....	.....	003.....
622629 Athena Collar 413 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	.11/17/2015.....	.11/14/2016.....	960.....	771,933.....	1,889,6300.....	0.....	0.....	0.....	(1,930).....	.....	.....(1,930).....	33,292.....	0.....	0.....	0.....	2,365.....	.....	003.....
622630 Athena Collar 414 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	.11/17/2015.....	.11/14/2016.....	98.....	78,863.....	1,906,9700.....	0.....	0.....	0.....	(157).....	.....	.....(157).....	3,018.....	0.....	0.....	0.....	242.....	.....	003.....
622631 Athena Collar 414 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	.11/17/2015.....	.11/14/2016.....	98.....	78,863.....	1,733,6100.....	7,140.....	0.....	0.....	1,766.....	.....	.....1,766.....	(7,726).....	0.....	0.....	0.....	242.....	.....	003.....
631325 Athena Collar 415 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/15/2015.....	.12/14/2016.....	124.....	71,260.....	1,233,3900.....	(5,860).....	0.....	0.....	(2,499).....	.....	.....(2,499).....	2,398.....	0.....	0.....	0.....	241.....	.....	003.....
631326 Athena Collar 415 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/15/2015.....	.12/14/2016.....	124.....	71,260.....	1,131,5500.....	11,719.....	0.....	0.....	8,429.....	.....	.....8,429.....	(2,210).....	0.....	0.....	0.....	241.....	.....	003.....
631327 Athena Collar 416 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/15/2015.....	.12/14/2016.....	1,416.....	815,420.....	1,131,5500.....	122,406.....	0.....	0.....	96,455.....	.....	.....96,455.....	(25,293).....	0.....	0.....	0.....	2,758.....	.....	003.....
631328 Athena Collar 416 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/15/2015.....	.12/14/2016.....	1,416.....	815,420.....	1,222,0800.....	(61,203).....	0.....	0.....	(33,862).....	.....	.....(33,862).....	28,062.....	0.....	0.....	0.....	2,758.....	.....	003.....
631338 Athena Collar 417 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYCNSX8D621K86.....	.12/15/2015.....	.12/14/2016.....	9,903.....	10,392,562.....	2,247,7500.....	(418,899).....	0.....	0.....	(157,904).....	.....	.....(157,904).....	186,550.....	0.....	0.....	0.....	35,148.....	.....	003.....
631339 Athena Collar 417 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYCNSX8D621K86.....	.12/15/2015.....	.12/14/2016.....	9,903.....	10,392,562.....	2,043,4100.....	1,335,625.....	0.....	0.....	1,137,833.....	.....	.....1,137,833.....	(82,513).....	0.....	0.....	0.....	35,148.....	.....	003.....
631419 Athena Collar 418 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.12/15/2015.....	.12/14/2018.....	488.....	512,027.....	2,860,7700.....	(12,642).....	0.....	0.....	(5,642).....	.....	.....(5,642).....	2,116.....	0.....	0.....	0.....	4,013.....	.....	003.....
631420 Athena Collar 418 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.12/15/2015.....	.12/14/2018.....	488.....	512,027.....	2,043,4100.....	125,751.....	0.....	0.....	114,244.....	.....	.....114,244.....	(5,386).....	0.....	0.....	0.....	4,013.....	.....	003.....
631496 Athena Collar 419 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	.12/15/2015.....	.12/14/2016.....	551.....	577,764.....	2,288,6200.....	0.....	0.....	0.....	(4,825).....	.....	.....(4,825).....	8,771.....	0.....	0.....	0.....	1,954.....	.....	003.....
631497 Athena Collar 419 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	.12/15/2015.....	.12/14/2016.....	551.....	577,764.....	2,043,4100.....	57,487.....	0.....	0.....	63,257.....	.....	.....63,257.....	(4,587).....	0.....	0.....	0.....	1,954.....	.....	003.....
631499 Athena Collar 420 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	.12/15/2015.....	.12/14/2016.....	1,038.....	1,089,791.....	2,043,4100.....	108,434.....	0.....	0.....	119,316.....	.....	.....119,316.....	(8,653).....	0.....	0.....	0.....	3,686.....	.....	003.....
631500 Athena Collar 420 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	.12/15/2015.....	.12/14/2016.....	1,038.....	1,089,791.....	2,288,6200.....	0.....	0.....	0.....	(9,102).....	.....	.....(9,102).....	16,544.....	0.....	0.....	0.....	3,686.....	.....	003.....
631501 Athena Collar 421 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	.12/15/2015.....	.12/14/2016.....	194.....	203,886.....	2,349,9200.....	0.....	0.....	0.....	(782).....	.....	.....(782).....	1,948.....	0.....	0.....	0.....	690.....	.....	003.....
631502 Athena Collar 421 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	.12/15/2015.....	.12/14/2016.....	194.....	203,886.....	2,043,4100.....	22,827.....	0.....	0.....	22,323.....	.....	.....22,323.....	(1,618).....	0.....	0.....	0.....	690.....	.....	003.....
631503 Athena Collar 422 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	.12/15/2015.....	.12/14/2016.....	399.....	419,071.....	2,043,4100.....	34,272.....	0.....	0.....	45,882.....	.....	.....45,882.....	(3,327).....	0.....	0.....	0.....	1,417.....	.....	003.....
631504 Athena Collar 422 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	.12/15/2015.....	.12/14/2016.....	399.....	419,071.....	2,227,3200.....	0.....	0.....	0.....	(8,466).....	.....	.....(8,466).....	7,788.....	0.....	0.....	0.....	1,417.....	.....	003.....
631505 Athena Collar 423 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	.12/15/2015.....	.12/14/2016.....	708.....	743,133.....	2,247,7500.....	0.....	0.....	0.....	(11,291).....	.....	.....(11,291).....	13,339.....	0.....	0.....	0.....	2,513.....	.....	003.....
631506 Athena Collar 423 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	.12/15/2015.....	.12/14/2016.....	708.....	743,133.....	2,043,4100.....	65,694.....	0.....	0.....	81,362.....	.....	.....81,362.....	(5,900).....	0.....	0.....	0.....	2,513.....	.....	003.....
631560 Athena Collar 424 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/15/2015.....	.12/14/2016.....	897.....	721,442.....	1,825,0400.....	(36,566).....	0.....	0.....	(6,599).....	.....	.....(6,599).....	48,746.....	0.....	0.....	0.....	2,440.....	.....	003.....
631561 Athena Collar 424 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/15/2015.....	.12/14/2016.....	897.....	721,442.....	1,674,3500.....	95,145.....	0.....	0.....	39,155.....	.....	.....39,155.....	(81,101).....	0.....	0.....	0.....	2,440.....	.....	003.....
639152 Athena Collar 425 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.01/15/2016.....	.01/17/2017.....	2,404.....	1,384,857.....	1,007,7300.....	0.....	186,054.....	0.....	391,234.....	.....	.....391,234.....	205,180.....	0.....	0.....	0.....	5,138.....	.....	003.....
639153 Athena Collar 425 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.01/15/2016.....	.01/17/2017.....	2,404.....	1,384,857.....	1,088,3400.....	0.....	(93,027).....	0.....	(244,761).....	.....	.....(244,761).....	(151,734).....	0.....	0.....	0.....	5,138.....	.....	003.....
639156 Athena Collar 426 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.01/15/2016.....	.01/17/2017.....	198.....	114,309.....	1,007,7300.....	0.....	16,858.....	0.....	32,293.....	.....	.....32,293.....	15,436.....	0.....	0.....	0.....	424.....	.....	003.....
639157 Athena Collar 426 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.01/15/2016.....	.01/17/2017.....	198.....	114,309.....	1,098,4200.....	0.....	(8,429).....	0.....	(18,831).....	.....	.....(18,831).....	(10,402).....	0.....	0.....	0.....	424.....	.....	003.....
639202 Athena Collar 427 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	.01/15/2016.....	.01/17/2017.....	1,439.....	1,509,686.....	2,105,9700.....	0.....	(61,160).....	0.....	(120,123).....	.....	.....(120,123).....	(58,962).....	0.....	0.....	0.....	5,602.....	.....	003.....
639203 Athena Collar 427 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	.01/15/2016.....	.01/17/2017.....	1,439.....	1,509,686.....	1,880,3300.....	0.....	203,281.....	0.....	355,492.....	.....	.....355,492.....	152,211.....	0.....	0.....	0.....	5,602.....	.....	003.....
639204 Athena Collar 428 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	.01/15/2016.....	.01/17/2017.....	271.....	284,636.....	1,880,3300.....	0.....	38,327.....	0.....	67,024.....	.....	.....67,024.....	28,698.....	0.....	0.....	0.....	1,056.....	.....	003.....
639205 Athena Collar 428 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	.01/15/2016.....	.01/1																

SCHEDULE DB - PART A - SECTION 1

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

QE06.33

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
639206 Athena Collar 429 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/15/2016.....	01/17/2017.....	839.....	880,697.....	2,049,5600.....	0.....	(51,411).....	0.....	(99,764).....	.....	(99,764).....	(48,353).....	0.....	0.....	0.....	3,268.....	.....	003.....
639207 Athena Collar 429 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/15/2016.....	01/17/2017.....	839.....	880,697.....	1,880,3300.....	0.....	118,587.....	0.....	207,381.....	.....	207,381.....	88,794.....	0.....	0.....	0.....	3,268.....	.....	003.....
639208 Athena Collar 430 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/15/2016.....	01/17/2017.....	829.....	870,093.....	1,880,3300.....	0.....	117,159.....	0.....	204,884.....	.....	204,884.....	87,725.....	0.....	0.....	0.....	3,228.....	.....	003.....
639209 Athena Collar 430 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/15/2016.....	01/17/2017.....	829.....	870,093.....	2,068,3600.....	0.....	(45,242).....	0.....	(88,341).....	.....	(88,341).....	(43,099).....	0.....	0.....	0.....	3,228.....	.....	003.....
639210 Athena Collar 431 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/15/2016.....	01/17/2017.....	998.....	1,047,571.....	1,880,3300.....	0.....	141,057.....	0.....	246,676.....	.....	246,676.....	105,619.....	0.....	0.....	0.....	3,887.....	.....	003.....
639211 Athena Collar 431 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/15/2016.....	01/17/2017.....	998.....	1,047,571.....	2,105,9700.....	0.....	(42,439).....	0.....	(83,353).....	.....	(83,353).....	(40,914).....	0.....	0.....	0.....	3,887.....	.....	003.....
639252 Athena Collar 432 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016.....	01/17/2017.....	1,437.....	1,156,057.....	1,706,1100.....	0.....	(66,469).....	0.....	(55,034).....	.....	(55,034).....	11,435.....	0.....	0.....	0.....	4,289.....	.....	003.....
639253 Athena Collar 432 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016.....	01/17/2017.....	1,437.....	1,156,057.....	1,565,2400.....	0.....	158,051.....	0.....	158,483.....	.....	158,483.....	433.....	0.....	0.....	0.....	4,289.....	.....	003.....
639254 Athena Collar 433 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016.....	01/17/2017.....	91.....	73,474.....	1,565,2400.....	0.....	10,045.....	0.....	10,073.....	.....	10,073.....	27.....	0.....	0.....	0.....	273.....	.....	003.....
639255 Athena Collar 433 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016.....	01/17/2017.....	91.....	73,474.....	1,721,7600.....	0.....	(3,796).....	0.....	(3,009).....	.....	(3,009).....	787.....	0.....	0.....	0.....	273.....	.....	003.....
639299 Athena Collar 434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWfZYICNSX8D621K86.....	01/15/2016.....	01/17/2017.....	10,109.....	10,608,212.....	1,880,2900.....	0.....	1,425,507.....	0.....	2,498,292.....	.....	2,498,292.....	1,072,785.....	0.....	0.....	0.....	39,361.....	.....	003.....
639300 Athena Collar 434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWfZYICNSX8D621K86.....	01/15/2016.....	01/17/2017.....	10,109.....	10,608,212.....	2,068,3200.....	0.....	(549,298).....	0.....	(1,077,320).....	.....	(1,077,320).....	(528,022).....	0.....	0.....	0.....	39,361.....	.....	003.....
639314 Athena Collar 435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWfZYICNSX8D621K86.....	01/15/2016.....	01/14/2019.....	316.....	332,083.....	1,880,2900.....	0.....	74,376.....	0.....	106,937.....	.....	106,937.....	32,561.....	0.....	0.....	0.....	2,648.....	.....	003.....
639315 Athena Collar 435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWfZYICNSX8D621K86.....	01/15/2016.....	01/14/2019.....	316.....	332,083.....	2,632,4100.....	0.....	(7,734).....	0.....	(10,428).....	.....	(10,428).....	(2,694).....	0.....	0.....	0.....	2,648.....	.....	003.....
639351 Athena Collar 436 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2016.....	01/14/2019.....	62.....	130,597.....	1,880,3300.....	0.....	14,685.....	0.....	21,026.....	.....	21,026.....	6,341.....	0.....	0.....	0.....	1,041.....	.....	003.....
648026 Athena Collar 437 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016.....	02/14/2017.....	1,917.....	1,103,924.....	1,092,0200.....	0.....	(92,617).....	0.....	(197,693).....	.....	(197,693).....	(105,076).....	0.....	0.....	0.....	4,372.....	.....	003.....
648027 Athena Collar 437 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016.....	02/14/2017.....	1,917.....	1,103,924.....	1,011,1300.....	0.....	166,474.....	0.....	312,313.....	.....	312,313.....	145,840.....	0.....	0.....	0.....	4,372.....	.....	003.....
648028 Athena Collar 438 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016.....	02/14/2017.....	172.....	99,114.....	1,011,1300.....	0.....	14,947.....	0.....	28,040.....	.....	28,040.....	13,094.....	0.....	0.....	0.....	393.....	.....	003.....
648029 Athena Collar 438 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016.....	02/14/2017.....	172.....	99,114.....	1,102,1300.....	0.....	(7,738).....	0.....	(16,584).....	.....	(16,584).....	(8,846).....	0.....	0.....	0.....	393.....	.....	003.....
648045 Athena Collar 439 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016.....	02/14/2017.....	8,224.....	8,630,421.....	1,926,8200.....	0.....	1,144,078.....	0.....	1,764,673.....	.....	1,764,673.....	620,596.....	0.....	0.....	0.....	34,180.....	.....	003.....
648046 Athena Collar 439 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016.....	02/14/2017.....	8,224.....	8,630,421.....	2,119,5000.....	0.....	(418,655).....	0.....	(677,826).....	.....	(677,826).....	(259,171).....	0.....	0.....	0.....	34,180.....	.....	003.....
648047 Athena Collar 440 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016.....	02/14/2017.....	1,274.....	1,336,555.....	2,158,0400.....	0.....	(50,356).....	0.....	(79,363).....	.....	(79,363).....	(29,008).....	0.....	0.....	0.....	5,293.....	.....	003.....
648048 Athena Collar 440 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016.....	02/14/2017.....	1,274.....	1,336,555.....	1,926,8200.....	0.....	177,178.....	0.....	273,287.....	.....	273,287.....	96,109.....	0.....	0.....	0.....	5,293.....	.....	003.....
648049 Athena Collar 441 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016.....	02/14/2017.....	110.....	115,465.....	1,926,8200.....	0.....	15,306.....	0.....	23,609.....	.....	23,609.....	8,303.....	0.....	0.....	0.....	457.....	.....	003.....
648050 Athena Collar 441 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016.....	02/14/2017.....	110.....	115,465.....	2,215,8400.....	0.....	(2,743).....	0.....	(4,170).....	.....	(4,170).....	(1,427).....	0.....	0.....	0.....	457.....	.....	003.....
648051 Athena Collar 442 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016.....	02/14/2017.....	569.....	597,474.....	1,926,8200.....	0.....	79,203.....	0.....	122,166.....	.....	122,166.....	42,963.....	0.....	0.....	0.....	2,366.....	.....	003.....
648052 Athena Collar 442 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016.....	02/14/2017.....	569.....	597,474.....	2,100,2300.....	0.....	(33,107).....	0.....	(53,209).....	.....	(53,209).....	(20,101).....	0.....	0.....	0.....	2,366.....	.....	003.....
648053 Athena Collar 443 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016.....	02/14/2017.....	515.....	540,286.....	1,926,8200.....	0.....	71,622.....	0.....	110,473.....	.....	110,473.....	38,851.....	0.....	0.....	0.....	2,140.....	.....	003.....
648054 Athena Collar 443 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016.....	02/14/2017.....	515.....	540,286.....	2,119,5000.....	0.....	(26,209).....	0.....	(42,434).....	.....	(42,434).....	(16,225).....	0.....	0.....	0.....	2,140.....	.....	003.....
648055 Athena Collar 444 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016.....	02/14/2017.....	661.....	693,876.....	1,926,8200.....	0.....	91,983.....	0.....	141,878.....	.....	141,878.....	49,895.....	0.....	0.....	0.....	2,748.....	.....	003.....
648056 Athena Collar 444 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016.....	02/14/2017.....	661.....	693,876.....	2,158,0400.....	0.....	(26,142).....	0.....	(41,202).....	.....	(41,202).....	(15,059).....	0.....	0.....	0.....	2,748.....	.....	003.....
648122 Athena Collar 445 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016.....	02/14/2017.....	1,211.....	973,668.....	1,559,4400.....	0.....	136,844.....	0.....	144,746.....	.....	144,746.....	7,901.....	0.....	0.....	0.....	3,856.....	.....	003.....
648123 Athena Collar 445 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016.....	02/14/2017.....	1,211.....	973,668.....	1,699,7900.....	0.....	(59,808).....	0.....	(55,706).....	.....	(55,706).....	4,102.....	0.....	0.....	0.....	3,856.....	.....	003.....
648145 Athena Collar 446 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016.....	02/14/2019.....	348.....	365,456.....	1,926,8200.....	0.....	84,720.....	0.....	108,664.....	.....	108,664.....	23,944.....	0.....	0.....	0.....	2,962.....	.....	003.....
648146 Athena Collar 446 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016.....	02/14/2019.....	348.....	365,456.....	2,697,5500.....	0.....	(8,493).....	0.....	(9,609).....	.....	(9,609).....	(1,116).....	0.....	0.....	0.....	2,962.....	.....	003.....
648147 Athena Collar 447 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016.....	02/14/2019.....	69.....	71,893.....	1,926,8200.....	0.....	16,666.....	0.....	21,377.....	.....	21,377.....	4,710.....	0.....	0.....	0.....	583.....	.....	003.....
648148 Athena Collar 447 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016.....	02/14/2019.....	69.....	71,893.....	2,697,5500.....	0.....	(1,671).....	0.....	(1,890).....	.....	(1,890).....	(219).....	0.....	0.....	0.....	583.....	.....	003.....
653677 Athena Collar 448 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/15/2016.....	03/14/2017.....	15,373.....	16,132,944.....	2,217,5200.....	0.....	(568,803).....	0.....	(666,893).....	.....	(666,893).....	(98,090).....	0.....	0.....	0.....	67,687.....	.....	003.....
653678 Athena Collar 448 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/15/2016.....	03/14/2017.....	15,373.....	16,132,944.....	2,015,9300.....	0.....	1,966,490.....	0.....	2,363,669.....	.....	2,363,669.....	397,178.....	0.....	0.....	0.....	67,687.....	.....	003.....
653683 Athena Collar 449 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/15/2016.....	03/14/2017.....	1,343.....	1,409,180.....	2,015,9300.....	0.....	171,887.....	0.....	206,462.....	.....	206,462.....	34,575.....	0.....	0.....	0.....	5,912.....	.....	003.....
653684 Athena Collar 449 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/15/2016.....	03/14/2017.....	1,343.....	1,409,180.....	2,257,8400.....	0.....	(34,913).....	0.....	(40,760).....	.....	(40,760).....	(5,847).....	0.....	0.....	0.....	5,912.....	.....	003.....
653685 Athena Collar 450 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/15/2016.....	03/14/2017.....	854.....	895,898.....	2,015,9300.....	0.....	109,501.....	0.....	131,260.....	.....	131,260.....	21,759.....	0.....	0.....	0.....	3,759.....	.....	003.....
653686 Athena Collar 450 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....																			

SCHEDULE DB - PART A - SECTION 1

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

QE06.34

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
653687 Athena Collar 451 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/15/2016	03/14/2017	651	682,986	2,257,8400	0	(16,921)	0	(19,755)	.....	.....(19,755)	(2,834)	0	0	0	2,866	.....	003.....
653688 Athena Collar 451 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/15/2016	03/14/2017	651	682,986	2,015,9300	0	83,308	0	100,066	.....	.....100,066	16,757	0	0	0	2,866	.....	003.....
653689 Athena Collar 452 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/15/2016	03/14/2017	502	526,295	2,015,9300	0	64,152	0	77,109	.....	.....77,109	12,957	0	0	0	2,208	.....	003.....
653690 Athena Collar 452 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/15/2016	03/14/2017	502	526,295	2,217,5200	0	(18,556)	0	(21,756)	.....	.....(21,756)	(3,200)	0	0	0	2,208	.....	003.....
653695 Athena Collar 453 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/15/2016	03/14/2017	73	76,523	2,015,9300	0	9,341	0	11,212	.....	.....11,212	1,871	0	0	0	321	.....	003.....
653696 Athena Collar 453 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/15/2016	03/14/2017	73	76,523	2,318,3200	0	(1,021)	0	(1,227)	.....	.....(1,227)	(206)	0	0	0	321	.....	003.....
653740 Athena Collar 454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/15/2016	03/14/2017	116	66,956	1,066,6700	0	9,649	0	14,442	.....	.....14,442	4,794	0	0	0	281	.....	003.....
653741 Athena Collar 454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/15/2016	03/14/2017	116	66,956	1,152,0000	0	(4,962)	0	(8,107)	.....	.....(8,107)	(3,146)	0	0	0	281	.....	003.....
653746 Athena Collar 455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/15/2016	03/14/2017	1,870	1,077,229	1,066,6700	0	155,236	0	232,360	.....	.....232,360	77,123	0	0	0	4,520	.....	003.....
653747 Athena Collar 455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/15/2016	03/14/2017	1,870	1,077,229	1,152,0000	0	(79,825)	0	(130,439)	.....	.....(130,439)	(50,614)	0	0	0	4,520	.....	003.....
653846 Athena Collar 456 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/14/2019	290	304,533	2,015,9300	0	71,369	0	76,111	.....	.....76,111	4,742	0	0	0	2,504	.....	003.....
653847 Athena Collar 456 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/14/2019	290	304,533	2,822,3020	0	(6,727)	0	(5,387)	.....	.....(5,387)	1,340	0	0	0	2,504	.....	003.....
653848 Athena Collar 457 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/14/2019	55	57,783	2,015,9300	0	13,542	0	14,441	.....	.....14,441	900	0	0	0	475	.....	003.....
653849 Athena Collar 457 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/14/2019	55	57,783	2,822,3000	0	(1,276)	0	(1,022)	.....	.....(1,022)	254	0	0	0	475	.....	003.....
653917 Athena Collar 458 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/14/2017	1,006	808,678	1,637,9300	0	108,699	0	79,865	.....	.....79,865	(28,833)	0	0	0	3,393	.....	003.....
653918 Athena Collar 458 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/14/2017	1,006	808,678	1,785,3400	0	(42,826)	0	(24,569)	.....	.....(24,569)	18,257	0	0	0	3,393	.....	003.....
653939 Athena Collar 459 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/15/2016	03/14/2017	230	132,291	1,066,6700	0	19,064	0	28,535	.....	.....28,535	9,471	0	0	0	555	.....	003.....
653940 Athena Collar 459 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/15/2016	03/14/2017	230	132,291	1,162,6700	0	(8,872)	0	(14,680)	.....	.....(14,680)	(5,808)	0	0	0	555	.....	003.....
660252 Athena Collar 460 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLQULFZBSYGB56.....	04/15/2016	04/18/2017	1,405	809,253	1,130,9200	0	111,866	0	121,701	.....	.....121,701	9,836	0	0	0	3,619	.....	003.....
660253 Athena Collar 460 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLQULFZBSYGB56.....	04/15/2016	04/18/2017	1,405	809,253	1,221,4000	0	(50,434)	0	(57,860)	.....	.....(57,860)	(7,425)	0	0	0	3,619	.....	003.....
660254 Athena Collar 461 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLQULFZBSYGB56.....	04/15/2016	04/18/2017	133	76,393	1,130,9200	0	10,560	0	11,488	.....	.....11,488	928	0	0	0	342	.....	003.....
660255 Athena Collar 461 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLQULFZBSYGB56.....	04/15/2016	04/18/2017	133	76,393	1,232,7100	0	(4,231)	0	(4,883)	.....	.....(4,883)	(652)	0	0	0	342	.....	003.....
660276 Athena Collar 462 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	04/15/2016	04/18/2017	1,112	894,534	1,682,1100	0	117,903	0	70,316	.....	.....70,316	(47,587)	0	0	0	4,000	.....	003.....
660277 Athena Collar 462 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	04/15/2016	04/18/2017	1,112	894,534	1,833,5000	0	(43,068)	0	(20,702)	.....	.....(20,702)	22,366	0	0	0	4,000	.....	003.....
660299 Athena Collar 463 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	15,957	16,746,153	2,288,8000	0	(527,934)	0	(447,805)	.....	.....(447,805)	80,129	0	0	0	74,891	.....	003.....
660300 Athena Collar 463 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	15,957	16,746,153	2,080,7300	0	1,978,907	0	1,899,064	.....	.....1,899,064	(79,842)	0	0	0	74,891	.....	003.....
660309 Athena Collar 464 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	1,218	1,278,040	2,080,7300	0	151,026	0	144,934	.....	.....144,934	(6,092)	0	0	0	5,716	.....	003.....
660310 Athena Collar 464 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	1,218	1,278,040	2,330,4200	0	(27,114)	0	(23,350)	.....	.....(23,350)	3,764	0	0	0	5,716	.....	003.....
660311 Athena Collar 465 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	164	172,490	2,080,7300	0	20,383	0	19,561	.....	.....19,561	(822)	0	0	0	771	.....	003.....
660312 Athena Collar 465 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	164	172,490	2,392,8400	0	(1,813)	0	(1,725)	.....	.....(1,725)	87	0	0	0	771	.....	003.....
660313 Athena Collar 466 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	731	767,631	2,080,7300	0	90,712	0	87,052	.....	.....87,052	(3,660)	0	0	0	3,433	.....	003.....
660314 Athena Collar 466 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	731	767,631	2,268,0000	0	(28,157)	0	(24,580)	.....	.....(24,580)	3,577	0	0	0	3,433	.....	003.....
660315 Athena Collar 467 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	506	530,583	2,080,7300	0	62,699	0	60,170	.....	.....60,170	(2,529)	0	0	0	2,373	.....	003.....
660316 Athena Collar 467 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	506	530,583	2,288,8000	0	(16,411)	0	(14,188)	.....	.....(14,188)	2,223	0	0	0	2,373	.....	003.....
660331 Athena Collar 468 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/15/2019	368	385,832	2,913,0200	0	(4,055)	0	(5,508)	.....	.....(5,508)	(1,453)	0	0	0	3,223	.....	003.....
660332 Athena Collar 468 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/15/2019	368	385,832	2,080,7300	0	84,073	0	84,982	.....	.....84,982	909	0	0	0	3,223	.....	003.....
660351 Athena Collar 469 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	892	936,086	2,330,4200	0	(19,674)	0	(17,102)	.....	.....(17,102)	2,572	0	0	0	4,186	.....	003.....
660352 Athena Collar 469 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	892	936,086	2,080,7300	0	110,617	0	106,155	.....	.....106,155	(4,462)	0	0	0	4,186	.....	003.....
665943 Athena Collar 470 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016	05/15/2017	106	85,604	1,644,0700	0	12,250	0	8,901	.....	.....8,901	(3,349)	0	0	0	400	.....	003.....
665944 Athena Collar 470 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016	05/15/2017	106	85,604	1,808,4800	0	(4,375)	0	(2,805)	.....	.....(2,805)	1,570	0	0	0	400	.....	003.....
665958 Athena Collar 471 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	1,227	987,140	1,644,0700	0	140,594	0	102,639	.....	.....102,639	(37,955)	0	0	0	4,614	.....	003.....
665959 Athena Collar 471 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	1,227	987,140	1,792,0400	0	(59,349)	0	(36,918)	.....	.....(36,918)	22,431	0	0	0	4,614	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.35

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
666036 Athena Collar 472 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	225	235,803	2,047.2100	0	52,026	0	56,928	.....	.....56,928	4,902	0	0	0	1,998	.....	003.....
666037 Athena Collar 472 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	225	235,803	2,866.0900	0	(2,760)	0	(4,363)	.....	.....(4,363)	(1,603)	0	0	0	1,998	.....	003.....
666038 Athena Collar 473 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	54	56,900	2,047.2100	0	12,554	0	13,737	.....	.....13,737	1,183	0	0	0	482	.....	003.....
666039 Athena Collar 473 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/14/2019	54	56,900	3,070.8200	0	(157)	0	(521)	.....	.....(521)	(365)	0	0	0	482	.....	003.....
666072 Athena Collar 474 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/17/2016	05/15/2017	9,255	9,712,511	2,047.2100	0	837,460	0	1,348,586	.....	.....1,348,586	511,126	0	0	0	45,399	.....	003.....
666073 Athena Collar 474 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/17/2016	05/15/2017	9,255	9,712,511	2,251.9300	0	0	0	(401,017)	.....	.....(401,017)	0	0	0	0	45,399	.....	003.....
666074 Athena Collar 475 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/17/2016	05/15/2017	1,182	1,240,528	2,047.2100	0	119,306	0	172,248	.....	.....172,248	52,942	0	0	0	5,799	.....	003.....
666075 Athena Collar 475 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/17/2016	05/15/2017	1,182	1,240,528	2,292.8800	0	0	0	(37,021)	.....	.....(37,021)	(37,021)	0	0	0	5,799	.....	003.....
666076 Athena Collar 476 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/17/2016	05/15/2017	317	332,687	2,047.2100	0	35,500	0	46,194	.....	.....46,194	10,694	0	0	0	1,555	.....	003.....
666077 Athena Collar 476 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/17/2016	05/15/2017	317	332,687	2,354.2900	0	0	0	(5,756)	.....	.....(5,756)	(5,756)	0	0	0	1,555	.....	003.....
666078 Athena Collar 477 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/17/2016	05/15/2017	832	873,495	2,231.4600	0	0	0	(41,979)	.....	.....(41,979)	(41,979)	0	0	0	4,083	.....	003.....
666079 Athena Collar 477 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/17/2016	05/15/2017	832	873,495	2,047.2100	0	70,034	0	121,285	.....	.....121,285	51,251	0	0	0	4,083	.....	003.....
666080 Athena Collar 478 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/17/2016	05/15/2017	963	1,010,364	2,251.9300	0	0	0	(41,717)	.....	.....(41,717)	(41,717)	0	0	0	4,723	.....	003.....
666081 Athena Collar 478 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/17/2016	05/15/2017	963	1,010,364	2,047.2100	0	86,921	0	140,289	.....	.....140,289	53,368	0	0	0	4,723	.....	003.....
666082 Athena Collar 479 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/17/2016	05/15/2017	794	832,999	2,292.8800	0	0	0	(24,859)	.....	.....(24,859)	(24,859)	0	0	0	3,894	.....	003.....
666083 Athena Collar 479 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/17/2016	05/15/2017	794	832,999	2,047.2100	0	80,112	0	115,662	.....	.....115,662	35,550	0	0	0	3,894	.....	003.....
666194 Athena Collar 480 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	1,638	943,428	1,097.6800	0	137,543	0	181,123	.....	.....181,123	43,579	0	0	0	4,410	.....	003.....
666195 Athena Collar 480 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	1,638	943,428	1,185.4900	0	(69,943)	0	(99,193)	.....	.....(99,193)	(29,251)	0	0	0	4,410	.....	003.....
666196 Athena Collar 481 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	291	167,382	1,097.6800	0	24,403	0	32,135	.....	.....32,135	7,732	0	0	0	782	.....	003.....
666197 Athena Collar 481 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	291	167,382	1,196.4700	0	(11,261)	0	(16,090)	.....	.....(16,090)	(4,829)	0	0	0	782	.....	003.....
672971 Athena Collar 482 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	316	331,826	2,071.5000	0	77,120	0	77,380	.....	.....77,380	261	0	0	0	2,853	.....	003.....
672972 Athena Collar 482 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	316	331,826	2,900.1000	0	(5,764)	0	(6,028)	.....	.....(6,028)	(264)	0	0	0	2,853	.....	003.....
673086 Athena Collar 483 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	1,727	994,763	1,149.3000	0	155,226	0	143,675	.....	.....143,675	(11,551)	0	0	0	4,864	.....	003.....
673087 Athena Collar 483 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	1,727	994,763	1,241.2500	0	(77,911)	0	(70,010)	.....	.....(70,010)	7,902	0	0	0	4,864	.....	003.....
673088 Athena Collar 484 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	185	106,743	1,252.7400	0	(7,510)	0	(6,752)	.....	.....(6,752)	758	0	0	0	522	.....	003.....
673089 Athena Collar 484 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	185	106,743	1,149.3000	0	16,657	0	15,417	.....	.....15,417	(1,239)	0	0	0	522	.....	003.....
673090 Athena Collar 485 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	97	55,626	1,241.2500	0	(4,327)	0	(3,915)	.....	.....(3,915)	412	0	0	0	272	.....	003.....
673091 Athena Collar 485 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	97	55,626	1,149.3000	0	8,680	0	8,034	.....	.....8,034	(646)	0	0	0	272	.....	003.....
673103 Athena Collar 486 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/15/2016	06/14/2017	1,429	1,148,900	1,589.6900	0	157,830	0	163,527	.....	.....163,527	5,698	0	0	0	5,617	.....	003.....
673104 Athena Collar 486 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/15/2016	06/14/2017	1,429	1,148,900	1,732.7600	0	(63,586)	0	(71,689)	.....	.....(71,689)	(8,103)	0	0	0	5,617	.....	003.....
673153 Athena Collar 487 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	06/15/2016	06/14/2017	11,328	11,887,460	2,071.5000	0	1,069,999	0	1,547,943	.....	.....1,547,943	477,944	0	0	0	58,120	.....	003.....
673154 Athena Collar 487 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	06/15/2016	06/14/2017	11,328	11,887,460	2,278.6500	0	0	0	(457,114)	.....	.....(457,114)	0	0	0	0	58,120	.....	003.....
673155 Athena Collar 488 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	06/15/2016	06/14/2017	1,432	1,503,093	2,320.0800	0	0	0	(41,725)	.....	.....(41,725)	(41,725)	0	0	0	7,349	.....	003.....
673156 Athena Collar 488 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	06/15/2016	06/14/2017	1,432	1,503,093	2,071.5000	0	151,911	0	195,728	.....	.....195,728	43,817	0	0	0	7,349	.....	003.....
673157 Athena Collar 489 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	06/15/2016	06/14/2017	207	216,827	2,071.5000	0	24,524	0	28,234	.....	.....28,234	3,710	0	0	0	1,060	.....	003.....
673158 Athena Collar 489 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	06/15/2016	06/14/2017	207	216,827	2,382.2300	0	0	0	(3,452)	.....	.....(3,452)	(3,452)	0	0	0	1,060	.....	003.....
673159 Athena Collar 490 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	06/15/2016	06/14/2017	1,212	1,272,082	2,071.5000	0	106,215	0	165,646	.....	.....165,646	59,431	0	0	0	6,219	.....	003.....
673160 Athena Collar 490 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	06/15/2016	06/14/2017	1,212	1,272,082	2,257.9400	0	0	0	(56,854)	.....	.....(56,854)	(56,854)	0	0	0	6,219	.....	003.....
673161 Athena Collar 491 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	06/15/2016	06/14/2017	927	972,680	2,071.5000	0	98,304	0	126,659	.....	.....126,659	28,355	0	0	0	4,756	.....	003.....
673162 Athena Collar 491 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	06/15/2016	06/14/2017	927	972,680	2,320.0800	0	0	0	(27,001)	.....	.....(27,001)	(27,001)	0	0	0	4,756	.....	003.....
673163 Athena Collar 492 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	06/15/2016	06/14/2017	624	654,533	2,071.5000	0	58,915	0	85,231	.....	.....85,231	26,316	0	0	0	3,200	.....	003.....
673164 Athena Collar 492 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	06/15/2016	06/14/2017	624	654,533	2,278.6500	0	0	0	(25,169)	.....	.....(25,169)	(25,169)	0	0	0	3,200	.....	003.....
0129999. Total-Purchased Options-Hedging Other-Collars.....											29,533,362	14,059,730	0	49,595,949	XXX	49,595,949	13,746,771	0	0	0	16,775,786	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(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
0149999. Total-Purchased Options-Hedging Other.....										114,479,281	14,059,730	25,572,337	150,964,705	XXX	163,510,701	(2,325,754)	0	0	0	236,617,834	XXX	XXX
0379999. Total-Purchased Options-Put Options.....										3,945,919	0	0	75,862,270	XXX	75,862,266	3,945,919	0	0	0	138,842,048	XXX	XXX
0399999. Total-Purchased Options-Floors.....										81,000,000	0	25,572,337	25,506,486	XXX	38,052,486	(20,018,444)	0	0	0	81,000,000	XXX	XXX
0409999. Total-Purchased Options-Collars.....										29,533,362	14,059,730	0	49,595,949	XXX	49,595,949	13,746,771	0	0	0	16,775,786	XXX	XXX
0429999. Total-Purchased Options.....										114,479,281	14,059,730	25,572,337	150,964,705	XXX	163,510,701	(2,325,754)	0	0	0	236,617,834	XXX	XXX

Written Options - Hedging Other - Collars

267406 SCS Collar 137 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/15/2011.....	07/14/2016.....	611.....	0.....	1,316,1400.....	(1,495).....	0.....	475,821.....		475,821.....	38,932.....	0.....	0.....	0.....	0.....	003.....
267411 SCS Collar 137 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/15/2011.....	07/14/2016.....	611.....	0.....	1,184,5300.....	0.....	0.....	(10).....		(10).....	1,828.....	0.....	0.....	0.....	0.....	003.....
267413 SCS Collar 137 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/15/2011.....	07/14/2016.....	611.....	1,282,146.....	2,132,1500.....	0.....	0.....	(3,443).....		(3,443).....	25,381.....	0.....	0.....	0.....	1,256.....	003.....
267412 SCS Collar 138 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/15/2011.....	07/14/2016.....	948.....	0.....	828,7800.....	(1,462).....	0.....	305,138.....		305,138.....	16,593.....	0.....	0.....	0.....	0.....	003.....
267414 SCS Collar 138 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/15/2011.....	07/14/2016.....	948.....	0.....	745,9000.....	0.....	0.....	(14).....		(14).....	3,370.....	0.....	0.....	0.....	0.....	003.....
267415 SCS Collar 138 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/15/2011.....	07/14/2016.....	948.....	1,092,463.....	1,582,9700.....	0.....	0.....	0.....		(0).....	101.....	0.....	0.....	0.....	1,070.....	003.....
267417 SCS Collar 143 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/15/2011.....	07/14/2016.....	2,601.....	0.....	1,316,1400.....	(6,367).....	0.....	2,025,788.....		2,025,788.....	165,759.....	0.....	0.....	0.....	0.....	003.....
267419 SCS Collar 143 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/15/2011.....	07/14/2016.....	2,601.....	0.....	1,789,9500.....	0.....	0.....	(794,002).....		(794,002).....	(65,502).....	0.....	0.....	0.....	0.....	003.....
267418 SCS Collar 143 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/15/2011.....	07/14/2016.....	2,601.....	5,458,692.....	1,052,9100.....	0.....	0.....	(4).....		(4).....	4,701.....	0.....	0.....	0.....	5,345.....	003.....
267425 SCS Collar 144 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/15/2011.....	07/14/2016.....	3,328.....	0.....	828,7800.....	(5,130).....	0.....	1,070,701.....		1,070,701.....	58,221.....	0.....	0.....	0.....	0.....	003.....
267426 SCS Collar 144 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/15/2011.....	07/14/2016.....	3,328.....	0.....	580,1500.....	0.....	0.....	(0).....		(0).....	965.....	0.....	0.....	0.....	0.....	003.....
267427 SCS Collar 144 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/15/2011.....	07/14/2016.....	3,328.....	3,833,350.....	1,143,7200.....	0.....	0.....	(64,150).....		(64,150).....	126,830.....	0.....	0.....	0.....	3,754.....	003.....
267420 SCS Collar 145 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/15/2011.....	07/14/2016.....	4,034.....	0.....	1,316,1400.....	(9,875).....	0.....	3,141,954.....		3,141,954.....	257,088.....	0.....	0.....	0.....	0.....	003.....
267423 SCS Collar 145 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/15/2011.....	07/14/2016.....	4,034.....	0.....	921,3000.....	0.....	0.....	(0).....		(0).....	3,836.....	0.....	0.....	0.....	0.....	003.....
267424 SCS Collar 145 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/15/2011.....	07/14/2016.....	4,034.....	8,466,309.....	1,618,8500.....	0.....	0.....	(1,921,134).....		(1,921,134).....	(183,488).....	0.....	0.....	0.....	8,291.....	003.....
267416 SCS Collar 148 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/15/2011.....	07/14/2016.....	6,102.....	0.....	828,7800.....	(9,406).....	0.....	1,963,210.....		1,963,210.....	106,750.....	0.....	0.....	0.....	0.....	003.....
267421 SCS Collar 148 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/15/2011.....	07/14/2016.....	6,102.....	0.....	663,0200.....	0.....	0.....	(5).....		(5).....	6,968.....	0.....	0.....	0.....	0.....	003.....
267422 SCS Collar 148 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	07/15/2011.....	07/14/2016.....	6,102.....	7,028,735.....	1,292,9000.....	0.....	0.....	(121).....		(121).....	45,040.....	0.....	0.....	0.....	6,883.....	003.....
280245 SCS Collar 149 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/15/2011.....	08/15/2016.....	6,113.....	0.....	843,1400.....	(792,480).....	0.....	(169).....		(169).....	4,686.....	0.....	0.....	0.....	0.....	003.....
280246 SCS Collar 149 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/15/2011.....	08/15/2016.....	6,113.....	0.....	1,457,4300.....	570,264.....	0.....	(3,883,662).....		(3,883,662).....	(338,659).....	0.....	0.....	0.....	0.....	003.....
280244 SCS Collar 149 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/15/2011.....	08/15/2016.....	6,113.....	12,830,247.....	1,204,4900.....	0.....	0.....	5,427,084.....		5,427,084.....	400,050.....	0.....	0.....	0.....	22,774.....	003.....
280242 SCS Collar 150 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/15/2011.....	08/15/2016.....	3,810.....	0.....	963,5900.....	(676,694).....	0.....	(345).....		(345).....	5,974.....	0.....	0.....	0.....	0.....	003.....
280243 SCS Collar 150 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/15/2011.....	08/15/2016.....	3,810.....	0.....	1,650,1500.....	538,198.....	0.....	(1,688,430).....		(1,688,430).....	(147,543).....	0.....	0.....	0.....	0.....	003.....
280241 SCS Collar 150 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/15/2011.....	08/15/2016.....	3,810.....	7,996,468.....	1,204,4900.....	0.....	0.....	3,382,511.....		3,382,511.....	249,406.....	0.....	0.....	0.....	14,194.....	003.....
280237 SCS Collar 151 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/15/2011.....	08/15/2016.....	439.....	0.....	1,084,0400.....	(98,997).....	0.....	(95).....		(95).....	1,103.....	0.....	0.....	0.....	0.....	003.....
280240 SCS Collar 151 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/15/2011.....	08/15/2016.....	439.....	0.....	2,119,9000.....	83,032.....	0.....	(10,687).....		(10,687).....	15,413.....	0.....	0.....	0.....	0.....	003.....
280236 SCS Collar 151 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/15/2011.....	08/15/2016.....	439.....	921,798.....	1,204,4900.....	0.....	0.....	389,913.....		389,913.....	28,742.....	0.....	0.....	0.....	1,636.....	003.....
280263 SCS Collar 155 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/15/2011.....	08/15/2016.....	3,525.....	0.....	503,0400.....	(384,965).....	0.....	(75).....		(75).....	297.....	0.....	0.....	0.....	0.....	003.....
280264 SCS Collar 155 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/15/2011.....	08/15/2016.....	3,525.....	0.....	984,5200.....	308,519.....	0.....	(591,299).....		(591,299).....	11,909.....	0.....	0.....	0.....	0.....	003.....
280262 SCS Collar 155 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/15/2011.....	08/15/2016.....	3,525.....	4,060,252.....	718,6300.....	0.....	0.....	1,516,870.....		1,516,870.....	77,048.....	0.....	0.....	0.....	7,207.....	003.....
280260 SCS Collar 156 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/15/2011.....	08/15/2016.....	7,552.....	0.....	574,9000.....	(1,047,411).....	0.....	(528).....		(528).....	2,791.....	0.....	0.....	0.....	0.....	003.....
280261 SCS Collar 156 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/15/2011.....	08/15/2016.....	7,552.....	0.....	1,128,2500.....	883,624.....	0.....	(322,794).....		(322,793).....	214,384.....	0.....	0.....	0.....	0.....	003.....
280259 SCS Collar 156 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/15/2011.....	08/15/2016.....	7,552.....	8,699,173.....	718,6300.....	0.....	0.....	3,249,924.....		3,249,924.....	165,077.....	0.....	0.....	0.....	15,441.....	003.....
280257 SCS Collar 157 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/15/2011.....	08/15/2016.....	920.....	0.....	646,7700.....	(156,393).....	0.....	(143).....		(143).....	1,156.....	0.....	0.....	0.....	0.....	003.....
280258 SCS Collar 157 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/15/2011.....	08/15/2016.....	920.....	0.....	1,401,3300.....	136,444.....	0.....	(69).....		(69).....	1,526.....	0.....	0.....	0.....	0.....	003.....
280256 SCS Collar 157 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/15/2011.....	08/15/2016.....	920.....	1,059,550.....	718,6300.....	0.....	0.....	395,837.....		395,837.....	20,106.....	0.....	0.....	0.....	1,881.....	003.....
293039 SCS Collar 170 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/15/2011.....	09/14/2016.....	1,430.....	0.....	713,5100.....	0.....	0.....	620,180.....		620,180.....	29,511.....	0.....	0.....	0.....	0.....	003.....

QE06.36

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
290310 SCS Collar 170 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	1,430	0	1,441.2900	221,707	0	0	(131)	.....	.....(131)	1,851	0	0	0	0	003.....	
290308 SCS Collar 170 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	1,430	1,646,732	642.1600	(253,827)	0	0	(470)	.....	.....(470)	2,239	0	0	0	3,757	003.....	
290312 SCS Collar 171 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	9,526	0	713.5100	0	0	0	4,132,716	.....	.....4,132,716	196,653	0	0	0	0	003.....	
290313 SCS Collar 171 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	9,526	0	1,155.8900	1,163,103	0	0	(333,796)	.....	.....(333,796)	242,549	0	0	0	0	003.....	
290311 SCS Collar 171 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	9,526	10,973,391	570.8100	(1,377,140)	0	0	(1,983)	.....	.....(1,983)	3,860	0	0	0	25,036	003.....	
290315 SCS Collar 172 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	5,228	0	713.5100	0	0	0	2,267,917	.....	.....2,267,917	107,918	0	0	0	0	003.....	
290316 SCS Collar 172 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	5,228	0	1,006.0500	482,737	0	0	(787,902)	.....	.....(787,902)	35,477	0	0	0	0	003.....	
290314 SCS Collar 172 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	5,228	6,021,885	499.4600	(600,194)	0	0	(473)	.....	.....(473)	326	0	0	0	13,739	003.....	
290290 SCS Collar 176 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	964	0	1,209.1100	183,307	0	0	849,077	.....	.....849,077	61,982	0	0	0	0	003.....	
290291 SCS Collar 176 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	964	0	1,958.7600	0	0	0	(149,043)	.....	.....(149,043)	5,341	0	0	0	0	003.....	
290289 SCS Collar 176 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	964	2,024,036	1,088.2000	(220,024)	0	0	(414)	.....	.....(414)	2,962	0	0	0	4,618	003.....	
290294 SCS Collar 177 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	3,643	0	1,209.1100	0	0	0	3,207,695	.....	.....3,207,695	234,161	0	0	0	0	003.....	
290295 SCS Collar 177 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	3,643	0	1,644.3900	521,772	0	0	(1,632,229)	.....	.....(1,632,229)	(131,943)	0	0	0	0	003.....	
290293 SCS Collar 177 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	3,643	7,646,525	967.2900	(660,486)	0	0	(998)	.....	.....(998)	6,978	0	0	0	17,446	003.....	
290297 SCS Collar 178 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	5,376	0	1,209.1100	0	0	0	4,733,251	.....	.....4,733,251	345,526	0	0	0	0	003.....	
290298 SCS Collar 178 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	5,376	0	1,475.1100	535,795	0	0	(3,307,364)	.....	.....(3,307,364)	(273,737)	0	0	0	0	003.....	
290296 SCS Collar 178 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/15/2011	09/14/2016	5,376	11,283,157	846.3800	(740,480)	0	0	(614)	.....	.....(614)	5,275	0	0	0	25,743	003.....	
303236 SCS Collar 182 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	528	0	1,080.7740	(12,090)	0	0	(351)	.....	.....(351)	1,836	0	0	0	0	003.....	
303237 SCS Collar 182 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	528	0	1,200.8600	0	0	0	468,368	.....	.....468,368	33,421	0	0	0	0	003.....	
303238 SCS Collar 182 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	528	1,108,104	2,137.5308	0	0	0	(20,349)	.....	.....(20,349)	13,210	0	0	0	2,986	003.....	
303239 SCS Collar 183 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	2,775	0	960.6880	(63,540)	0	0	(982)	.....	.....(982)	6,348	0	0	0	0	003.....	
303240 SCS Collar 183 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	2,775	0	1,200.8600	0	0	0	2,461,515	.....	.....2,461,515	175,663	0	0	0	0	003.....	
303241 SCS Collar 183 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	2,775	5,823,661	1,693.2126	0	0	0	(1,119,197)	.....	.....(1,119,196)	(84,303)	0	0	0	15,692	003.....	
303242 SCS Collar 184 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	5,039	0	840.6020	(115,391)	0	0	(718)	.....	.....(718)	6,105	0	0	0	0	003.....	
303243 SCS Collar 184 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	5,039	0	1,200.8600	0	0	0	4,470,177	.....	.....4,470,177	319,011	0	0	0	0	003.....	
303244 SCS Collar 184 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	5,039	10,575,923	1,513.0836	0	0	0	(2,908,564)	.....	.....(2,908,564)	(229,968)	0	0	0	28,497	003.....	
303255 SCS Collar 188 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	1,381	0	619.7400	(18,133)	0	0	(583)	.....	.....(583)	1,949	0	0	0	0	003.....	
303256 SCS Collar 188 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	1,381	0	688.6000	0	0	0	631,349	.....	.....631,349	28,144	0	0	0	0	003.....	
303257 SCS Collar 188 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	1,381	1,590,878	1,631.9820	0	0	0	(27)	.....	.....(27)	315	0	0	0	4,287	003.....	
303258 SCS Collar 189 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	4,808	0	550.8800	(63,133)	0	0	(1,076)	.....	.....(1,076)	1,827	0	0	0	0	003.....	
303259 SCS Collar 189 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	4,808	0	688.6000	0	0	0	2,198,105	.....	.....2,198,105	97,981	0	0	0	0	003.....	
303260 SCS Collar 189 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	4,808	5,538,799	1,170.9200	0	0	0	(165,517)	.....	.....(165,517)	111,528	0	0	0	14,924	003.....	
303261 SCS Collar 190 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	5,107	0	482.0200	(67,061)	0	0	(455)	.....	.....(455)	337	0	0	0	0	003.....	
303262 SCS Collar 190 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	5,107	0	688.6000	0	0	0	2,334,864	.....	.....2,334,864	104,080	0	0	0	0	003.....	
303263 SCS Collar 190 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/17/2011	10/14/2016	5,107	5,883,405	1,005.3560	0	0	0	(789,630)	.....	.....(789,630)	34,817	0	0	0	15,853	003.....	
316708 SCS Collar 197 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	11/15/2011	11/14/2016	471	0	1,132.0290	(623)	0	0	(623)	.....	.....(623)	2,141	0	0	0	0	003.....	
316709 SCS Collar 197 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	11/15/2011	11/14/2016	471	0	1,257.8100	0	0	0	389,756	.....	.....389,756	28,276	0	0	0	0	003.....	
316710 SCS Collar 197 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	11/15/2011	11/14/2016	471	987,847	2,276.6361	(14,948)	0	0	(3,280)	.....	.....(3,280)	7,765	0	0	0	3,026	003.....	
316711 SCS Collar 198 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	11/15/2011	11/14/2016	2,934	0	1,006													

QE06.37

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
316715 SCS Collar 199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/15/2011.....	.11/14/2016.....	7,672.....	0.....	1,257,8100.....	0.....	0.....	0.....	6,353,289.....	.....	.....6,353,289.....	460,934.....	0.....	0.....	0.....	0.....	003.....	.....
316716 SCS Collar 199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/15/2011.....	.11/14/2016.....	7,672.....	16,102,590.....	1,609,9968.....	(243,662).....	0.....	0.....	(3,710,759).....	.....	.....(3,710,759).....	(279,006).....	0.....	0.....	0.....	49,326.....	003.....	.....
316727 SCS Collar 203 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/15/2011.....	.11/14/2016.....	715.....	0.....	668,7720.....	0.....	0.....	0.....	(659).....	.....	.....(659).....	2,478.....	0.....	0.....	0.....	0.....	003.....	.....
316728 SCS Collar 203 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/15/2011.....	.11/14/2016.....	715.....	0.....	743,0800.....	0.....	0.....	0.....	287,382.....	.....	.....287,382.....	11,553.....	0.....	0.....	0.....	0.....	003.....	.....
316729 SCS Collar 203 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/15/2011.....	.11/14/2016.....	715.....	823,156.....	1,671,9300.....	(13,408).....	0.....	0.....	(19).....	.....	.....(19).....	153.....	0.....	0.....	0.....	2,522.....	003.....	.....
316730 SCS Collar 204 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/15/2011.....	.11/14/2016.....	5,964.....	0.....	594,4640.....	0.....	0.....	0.....	(2,740).....	.....	.....(2,740).....	7,146.....	0.....	0.....	0.....	0.....	003.....	.....
316731 SCS Collar 204 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/15/2011.....	.11/14/2016.....	5,964.....	0.....	743,0800.....	0.....	0.....	0.....	2,398,639.....	.....	.....2,398,639.....	96,420.....	0.....	0.....	0.....	0.....	003.....	.....
316732 SCS Collar 204 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/15/2011.....	.11/14/2016.....	5,964.....	6,870,489.....	1,248,3744.....	(111,908).....	0.....	0.....	(73,316).....	.....	.....(73,316).....	112,118.....	0.....	0.....	0.....	21,046.....	003.....	.....
316733 SCS Collar 205 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/15/2011.....	.11/14/2016.....	6,069.....	0.....	520,1560.....	0.....	0.....	0.....	(1,143).....	.....	.....(1,143).....	1,745.....	0.....	0.....	0.....	0.....	003.....	.....
316734 SCS Collar 205 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/15/2011.....	.11/14/2016.....	6,069.....	0.....	743,0800.....	0.....	0.....	0.....	2,440,853.....	.....	.....2,440,853.....	98,117.....	0.....	0.....	0.....	0.....	003.....	.....
316735 SCS Collar 205 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	.11/15/2011.....	.11/14/2016.....	6,069.....	6,991,404.....	1,062,6044.....	(113,878).....	0.....	0.....	(676,405).....	.....	.....(676,405).....	78,770.....	0.....	0.....	0.....	21,416.....	003.....	.....
326835 SCS Collar 213 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	.12/15/2011.....	.12/14/2016.....	954.....	0.....	1,094,1800.....	0.....	0.....	0.....	(1,583).....	.....	.....(1,583).....	4,232.....	0.....	0.....	0.....	0.....	003.....	.....
326836 SCS Collar 213 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	.12/15/2011.....	.12/14/2016.....	954.....	0.....	1,215,7500.....	0.....	0.....	0.....	826,870.....	.....	.....826,870.....	56,472.....	0.....	0.....	0.....	0.....	003.....	.....
326837 SCS Collar 213 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	.12/15/2011.....	.12/14/2016.....	954.....	2,002,614.....	2,224,8200.....	(33,710).....	0.....	0.....	(20,918).....	.....	.....(20,918).....	18,647.....	0.....	0.....	0.....	6,773.....	003.....	.....
326838 SCS Collar 214 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	JPCH.....	7H6GLXDRUGQFU57RNE97.....	.12/15/2011.....	.12/14/2016.....	5,474.....	0.....	972,6100.....	0.....	0.....	0.....	(5,550).....	.....	.....(5,550).....	16,801.....	0.....	0.....	0.....	0.....	003.....	.....
326839 SCS Collar 214 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	JPCH.....	7H6GLXDRUGQFU57RNE97.....	.12/15/2011.....	.12/14/2016.....	5,474.....	0.....	1,215,7600.....	0.....	0.....	0.....	4,743,559.....	.....	.....4,743,559.....	323,809.....	0.....	0.....	0.....	0.....	003.....	.....
326840 SCS Collar 214 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	JPCH.....	7H6GLXDRUGQFU57RNE97.....	.12/15/2011.....	.12/14/2016.....	5,474.....	11,489,038.....	1,781,0900.....	(193,394).....	0.....	0.....	(1,793,957).....	.....	.....(1,793,957).....	(109,002).....	0.....	0.....	0.....	38,857.....	003.....	.....
326841 SCS Collar 215 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	JPCH.....	7H6GLXDRUGQFU57RNE97.....	.12/15/2011.....	.12/14/2016.....	8,869.....	0.....	851,0300.....	0.....	0.....	0.....	(4,274).....	.....	.....(4,274).....	15,696.....	0.....	0.....	0.....	0.....	003.....	.....
326842 SCS Collar 215 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	JPCH.....	7H6GLXDRUGQFU57RNE97.....	.12/15/2011.....	.12/14/2016.....	8,869.....	0.....	1,215,7600.....	0.....	0.....	0.....	7,685,919.....	.....	.....7,685,919.....	524,660.....	0.....	0.....	0.....	0.....	003.....	.....
326843 SCS Collar 215 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	JPCH.....	7H6GLXDRUGQFU57RNE97.....	.12/15/2011.....	.12/14/2016.....	8,869.....	18,615,522.....	1,578,0600.....	(313,354).....	0.....	0.....	(4,560,970).....	.....	.....(4,560,970).....	(328,530).....	0.....	0.....	0.....	62,959.....	003.....	.....
326860 SCS Collar 221 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	.12/15/2011.....	.12/14/2016.....	947.....	0.....	644,4100.....	0.....	0.....	0.....	(869).....	.....	.....(869).....	2,979.....	0.....	0.....	0.....	0.....	003.....	.....
326861 SCS Collar 221 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	.12/15/2011.....	.12/14/2016.....	947.....	0.....	716,0100.....	0.....	0.....	0.....	404,836.....	.....	.....404,836.....	15,846.....	0.....	0.....	0.....	0.....	003.....	.....
326862 SCS Collar 221 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	.12/15/2011.....	.12/14/2016.....	947.....	1,090,772.....	1,589,5400.....	(19,703).....	0.....	0.....	(103).....	.....	.....(103).....	568.....	0.....	0.....	0.....	3,689.....	003.....	.....
326863 SCS Collar 222 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	.12/15/2011.....	.12/14/2016.....	8,138.....	0.....	572,8100.....	0.....	0.....	0.....	(3,219).....	.....	.....(3,219).....	9,200.....	0.....	0.....	0.....	0.....	003.....	.....
326864 SCS Collar 222 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	.12/15/2011.....	.12/14/2016.....	8,138.....	0.....	716,0100.....	0.....	0.....	0.....	3,479,317.....	.....	.....3,479,317.....	136,172.....	0.....	0.....	0.....	0.....	003.....	.....
326865 SCS Collar 222 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	.12/15/2011.....	.12/14/2016.....	8,138.....	9,374,527.....	1,231,5400.....	(169,333).....	0.....	0.....	(169,109).....	.....	.....(169,109).....	158,438.....	0.....	0.....	0.....	31,705.....	003.....	.....
326866 SCS Collar 223 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	.12/15/2011.....	.12/14/2016.....	8,897.....	0.....	501,2100.....	0.....	0.....	0.....	(1,252).....	.....	.....(1,252).....	2,727.....	0.....	0.....	0.....	0.....	003.....	.....
326867 SCS Collar 223 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	.12/15/2011.....	.12/14/2016.....	8,897.....	0.....	716,0100.....	0.....	0.....	0.....	3,803,544.....	.....	.....3,803,544.....	148,861.....	0.....	0.....	0.....	0.....	003.....	.....
326868 SCS Collar 223 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	.12/15/2011.....	.12/14/2016.....	8,897.....	10,248,110.....	1,074,0200.....	(185,112).....	0.....	0.....	(952,658).....	.....	.....(952,658).....	117,769.....	0.....	0.....	0.....	34,660.....	003.....	.....
331542 SCS Collar 232 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	.01/18/2012.....	.01/17/2017.....	2,938.....	0.....	1,308,0400.....	689,250.....	0.....	0.....	2,272,243.....	.....	.....2,272,243.....	154,929.....	0.....	0.....	0.....	0.....	003.....	.....
331543 SCS Collar 232 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	.01/18/2012.....	.01/17/2017.....	2,938.....	0.....	1,046,4300.....	(603,696).....	0.....	0.....	(5,866).....	.....	.....(5,866).....	11,712.....	0.....	0.....	0.....	0.....	003.....	.....
331545 SCS Collar 232 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	.01/18/2012.....	.01/17/2017.....	2,938.....	6,166,409.....	1,805,1000.....	(223,522).....	0.....	0.....	(913,509).....	.....	.....(913,509).....	(48,878).....	0.....	0.....	0.....	22,880.....	003.....	.....
331547 SCS Collar 233 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	.01/18/2012.....	.01/17/2017.....	7,197.....	0.....	915,6300.....	(1,156,131).....	0.....	0.....	(7,654).....	.....	.....(7,654).....	17,853.....	0.....	0.....	0.....	0.....	003.....	.....
331548 SCS Collar 233 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	.01/18/2012.....	.01/17/2017.....	7,197.....	0.....	1,621,9700.....	(870,265).....	0.....	0.....	(3,419,806).....	.....	.....(3,419,806).....	(236,262).....	0.....	0.....	0.....	0.....	003.....	.....
331549 SCS Collar 233 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	.01/18/2012.....	.01/17/2017.....	7,197.....	15,105,558.....	1,308,0400.....	1,688,423.....	0.....	0.....	5,566,205.....	.....	.....5,566,205.....	379,522.....	0.....	0.....	0.....	56,048.....	003.....	.....
331555 SCS Collar 236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	.01/18/2012.....	.01/17/2017.....	131.....	0.....	1,308,0400.....	30,848.....	0.....	0.....	101,695.....	.....	.....101,695.....	6,934.....	0.....	0.....	0.....	0.....	003.....	.....
331556 SCS Collar 236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	.01/18/2012.....	.01/17/2017.....	131.....	0.....	915,6300.....	(20,804).....	0.....	0.....	(140).....	.....	.....(140).....	326.....	0.....	0.....	0.....	0.....	003.....	.....
331557 SCS Collar 236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	.01/18/2012.....	.01/17/2017.....	131.....	275,979.....	1,752,7700.....	(11,490).....	0.....	0.....	(46,924).....	.....	.....(46,924).....	(2,850).....	0.....	0.....	0.....	1,024.....	003.....	.....
331558 SCS Collar 237 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	.01/18/2012.....	.01/17/2017.....	884.....	0.....	779,2600.....	165,950.....	0.....	0.....	323,939.....	.....	.....323,939.....	10,446.....	0.....	0.....	0.....	0.....	003.....	.....
331559 SCS Collar 237 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	.01/18/2012.....	.01/17/2017.....	884.....	0.....	701,3300.....	(174,173).....	0.....	0.....	(2,356).....	.....	.....(2,356).....	5,347.....	0.....	0.....	0.....	0.....	003.....	.....
331560 SCS Collar 237 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	.01/18/2012.....	.01/17/2017.....	884.....	1,018,496.....	1,667,6200.....	(16,516).....	0.....	0.....	(73).....	.....	.....(73).....	376.....	0.....	0.....	0.....	3,779.....	003.....	.....
331561 SCS Collar 238 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	.01/18/2012.....	.01/17/2017.....	5,406.....	0.....	779,2600.....	1,014,729.....	0.....	0.....	1,980,780.....	.....	.....1,980,780.....	63,876.....	0.....	0.....	0.....			

SCHEDULE DB - PART A - SECTION 1

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

QE06.39

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
331563 SCS Collar 238 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/18/2012	01/17/2017	5,406	6,227,768	1,270.1900	(302,597)	0	0	(78,552)	.....	.....(78,552)	93,493	0	0	0	23,108	.....	003.....
331570 SCS Collar 240 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	01/18/2012	01/17/2017	729	0	1,308.0400	0	0	0	563,473	.....	.....563,473	38,415	0	0	0	0	.....	003.....
331571 SCS Collar 240 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	01/18/2012	01/17/2017	729	0	1,177.2360	0	0	0	(2,145)	.....	.....(2,145)	4,673	0	0	0	0	.....	003.....
331572 SCS Collar 240 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	01/18/2012	01/17/2017	729	1,529,169	2,236.7484	(34,213)	0	0	(18,359)	.....	.....(18,359)	13,625	0	0	0	5,674	.....	003.....
331579 SCS Collar 243 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	01/18/2012	01/17/2017	7,233	0	779.2600	0	0	0	2,649,789	.....	.....2,649,789	85,424	0	0	0	0	.....	003.....
331580 SCS Collar 243 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	01/18/2012	01/17/2017	7,233	0	545.4820	0	0	0	(3,953)	.....	.....(3,953)	5,868	0	0	0	0	.....	003.....
331581 SCS Collar 243 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	01/18/2012	01/17/2017	7,233	8,331,287	1,098.7566	(202,332)	0	0	(684,585)	.....	.....(684,585)	106,748	0	0	0	30,912	.....	003.....
331593 SCS Collar 245 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJP5I7OUK5573.....	01/18/2012	01/17/2017	154	0	779.2600	0	0	0	56,419	.....	.....56,419	1,820	0	0	0	0	.....	003.....
331594 SCS Collar 245 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJP5I7OUK5573.....	01/18/2012	01/17/2017	154	0	545.4800	(1,009)	0	0	(84)	.....	.....(84)	125	0	0	0	0	.....	003.....
331595 SCS Collar 245 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJP5I7OUK5573.....	01/18/2012	01/17/2017	154	177,387	1,387.0800	0	0	0	(349)	.....	.....(349)	1,015	0	0	0	658	.....	003.....
333603 SCS Collar 256 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	83	0	1,074.5840	0	0	0	(219)	.....	.....(219)	380	0	0	0	0	.....	003.....
333604 SCS Collar 256 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	83	0	1,343.2300	0	0	0	60,989	.....	.....60,989	4,063	0	0	0	0	.....	003.....
333605 SCS Collar 256 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	83	173,443	2,068.5742	(999)	0	0	(8,327)	.....	.....(8,327)	794	0	0	0	687	.....	003.....
333609 SCS Collar 258 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	109	0	940.2610	0	0	0	(160)	.....	.....(160)	312	0	0	0	0	.....	003.....
333610 SCS Collar 258 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	109	0	1,343.2300	0	0	0	80,769	.....	.....80,769	5,382	0	0	0	0	.....	003.....
333611 SCS Collar 258 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	109	229,695	1,773.0636	(1,323)	0	0	(37,442)	.....	.....(37,442)	(2,078)	0	0	0	910	.....	003.....
333618 SCS Collar 260 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	3,127	0	1,074.5840	0	0	0	(8,277)	.....	.....(8,277)	14,393	0	0	0	0	.....	003.....
333688 SCS Collar 260 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	3,127	0	1,343.2300	0	0	0	2,307,683	.....	.....2,307,683	153,816	0	0	0	0	.....	003.....
333689 SCS Collar 260 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	3,127	6,562,697	1,826.7928	(153,213)	0	0	(925,954)	.....	.....(925,954)	(43,762)	0	0	0	25,991	.....	003.....
333693 SCS Collar 262 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	5,351	0	940.2610	0	0	0	(7,828)	.....	.....(7,828)	15,247	0	0	0	0	.....	003.....
333696 SCS Collar 262 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	5,351	0	1,343.2300	0	0	0	3,948,887	.....	.....3,948,887	263,205	0	0	0	0	.....	003.....
333697 SCS Collar 262 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	5,351	11,230,026	1,638.7406	(262,176)	0	0	(2,469,891)	.....	.....(2,469,891)	(164,463)	0	0	0	44,476	.....	003.....
333698 SCS Collar 263 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	1,088	0	1,208.9070	0	0	0	(4,338)	.....	.....(4,338)	8,638	0	0	0	0	.....	003.....
333699 SCS Collar 263 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	1,088	0	1,343.2300	0	0	0	803,294	.....	.....803,294	53,543	0	0	0	0	.....	003.....
333700 SCS Collar 263 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	1,088	2,284,443	2,296.9233	(53,333)	0	0	(17,732)	.....	.....(17,732)	16,850	0	0	0	9,047	.....	003.....
333704 SCS Collar 265 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	8,621	0	813.9800	0	0	0	2,882,107	.....	.....2,882,107	76,828	0	0	0	0	.....	003.....
333702 SCS Collar 265 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	8,621	0	569.7860	0	0	0	(9,607)	.....	.....(9,607)	11,075	0	0	0	0	.....	003.....
333706 SCS Collar 265 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	8,621	9,930,273	1,115.1526	(255,946)	0	0	(757,840)	.....	.....(757,840)	133,357	0	0	0	39,328	.....	003.....
333708 SCS Collar 266 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	806	0	732.5820	0	0	0	(3,797)	.....	.....(3,797)	6,347	0	0	0	0	.....	003.....
333709 SCS Collar 266 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	806	0	813.9800	0	0	0	269,440	.....	.....269,440	7,181	0	0	0	0	.....	003.....
333711 SCS Collar 266 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	806	928,354	1,619.8202	(23,928)	0	0	(162)	.....	.....(162)	674	0	0	0	3,677	.....	003.....
333719 SCS Collar 270 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	5,504	0	651.1840	0	0	0	(12,582)	.....	.....(12,582)	21,838	0	0	0	0	.....	003.....
333720 SCS Collar 270 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	5,504	0	813.9800	0	0	0	1,840,080	.....	.....1,840,080	49,050	0	0	0	0	.....	003.....
333721 SCS Collar 270 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	02/15/2012	02/14/2017	5,504	6,339,978	1,286.0884	(163,408)	0	0	(76,795)	.....	.....(76,795)	90,167	0	0	0	25,109	.....	003.....
338354 SCS Collar 277 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	03/15/2012	03/14/2017	2,043	0	748.3140	0	0	0	(13,606)	.....	.....(13,606)	18,274	0	0	0	0	.....	003.....
338353 SCS Collar 277 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	03/15/2012	03/14/2017	2,043	0	831.4600	0	0	0	651,445	.....	.....651,445	14,913	0	0	0	0	.....	003.....
338356 SCS Collar 277 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	03/15/2012	03/14/2017	2,043	2,353,833	1,721.1222	(42,012)	0	0	(195)	.....	.....(195)	903	0	0	0	9,876	.....	003.....
338360 SCS Collar 279 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	03/15/2012	03/14/2017	9,379	0	1,346.9652	(192,826)	0	0	(62,632)	.....	.....(62,632)	114,549	0	0	0	0	.....	003.....
338359 SCS Collar 279 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	03/15/2012	03/14/2017	9,379	0	665.1680	0	0	0	(31,035)	.....	.....(31,035)	(2,427,685)	0	0	0	0	.....	003.....
338357 SCS Collar 279 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	03/15/2012	03/14/2017	9,379	10,803,521	831.4600	0	0	0	2,989,976	.....	.....2,989,976	68,442	0	0	0	45,327	.....	003.....
338363 SCS Collar 280 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	03/15/2012	03/14/2017	7,694	0	582.0220	0	0	0	(13,438)	.....	.....(13,438)	12,586	0	0	0	0	.....	003.....
338361 SCS Collar 280 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	03/15/2012	03/14/2017	7,694	0	831.4600	0	0	0	2,452,793	.....	.....2,452,793	2,529,449	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, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
338364 SCS Collar 280 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	03/15/2012	03/14/2017	7.694	8,862,544	1,172.3586	(158,182)	0	0	(452,807)	.....	.....(452,807)	136,424	0	0	0	37,183	.....	003.....
338367 SCS Collar 281 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	03/15/2012	03/14/2017	1.591	0	1,262.3400	0	0	0	(9,105)	.....	.....(9,105)	17,468	0	0	0	0	.....	003.....
338370 SCS Collar 281 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	03/15/2012	03/14/2017	1.591	0	1,402.6000	0	0	0	1,082,362	.....	.....1,082,362	70,359	0	0	0	0	.....	003.....
338371 SCS Collar 281 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	03/15/2012	03/14/2017	1.591	3,338,482	2,398.4460	(55,179)	0	0	(11,938)	.....	.....(11,938)	14,414	0	0	0	14,007	.....	003.....
338372 SCS Collar 282 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	03/15/2012	03/14/2017	6.567	0	1,122.0800	0	0	0	(22,960)	.....	.....(22,960)	39,053	0	0	0	0	.....	003.....
338374 SCS Collar 282 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	03/15/2012	03/14/2017	6.567	0	1,402.6000	0	0	0	4,468,688	.....	.....4,468,688	290,496	0	0	0	0	.....	003.....
338376 SCS Collar 282 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	03/15/2012	03/14/2017	6.567	13,783,403	1,935.5880	(227,812)	0	0	(1,395,814)	.....	.....(1,395,814)	(20,176)	0	0	0	57,829	.....	003.....
338381 SCS Collar 283 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	03/15/2012	03/14/2017	6.244	0	981.8200	0	0	0	(12,520)	.....	.....(12,520)	22,426	0	0	0	0	.....	003.....
338382 SCS Collar 283 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	03/15/2012	03/14/2017	6.244	0	1,402.6000	0	0	0	4,248,916	.....	.....4,248,916	276,208	0	0	0	0	.....	003.....
338383 SCS Collar 283 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	03/15/2012	03/14/2017	6.244	13,105,530	1,739.2240	(216,609)	0	0	(2,335,727)	.....	.....(2,335,727)	(130,292)	0	0	0	54,985	.....	003.....
342852 SCS Collar 303 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYY	04/17/2012	04/18/2017	6.010	0	973.5500	(919,631)	0	0	(16,291)	.....	.....(16,291)	19,560	0	0	0	0	.....	003.....
342853 SCS Collar 303 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYY	04/17/2012	04/18/2017	6.010	0	1,390.7800	634,874	0	0	4,154,147	.....	.....4,154,147	251,434	0	0	0	0	.....	003.....
342854 SCS Collar 303 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYY	04/17/2012	04/18/2017	6.010	12,613,262	1,668.9400	0	0	0	(2,636,384)	.....	.....(2,636,384)	(148,419)	0	0	0	56,408	.....	003.....
342928 SCS Collar 307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	1.644	0	1,251.7020	0	0	0	(11,962)	.....	.....(11,962)	17,945	0	0	0	0	.....	003.....
342929 SCS Collar 307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	1.644	0	1,390.7800	0	0	0	1,136,687	.....	.....1,136,687	68,788	0	0	0	0	.....	003.....
342930 SCS Collar 307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	1.644	3,451,367	2,266.9714	(77,912)	0	0	(55,741)	.....	.....(55,741)	25,940	0	0	0	15,435	.....	003.....
342931 SCS Collar 308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	9.085	0	1,112.6240	0	0	0	(41,871)	.....	.....(41,871)	52,675	0	0	0	0	.....	003.....
342932 SCS Collar 308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	9.085	0	1,390.7800	0	0	0	6,279,859	.....	.....6,279,859	380,032	0	0	0	0	.....	003.....
342933 SCS Collar 308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	9.085	19,067,786	1,849.7374	(430,439)	0	0	(2,597,210)	.....	.....(2,597,210)	(89,990)	0	0	0	85,274	.....	003.....
342957 SCS Collar 310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	65	0	1,251.7020	(1,548)	0	0	(476)	.....	.....(476)	714	0	0	0	0	.....	003.....
342958 SCS Collar 310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	65	137,331	1,390.7800	0	0	0	45,229	.....	.....45,229	2,738	0	0	0	614	.....	003.....
342959 SCS Collar 311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	127	0	1,112.6240	0	0	0	(583)	.....	.....(583)	734	0	0	0	0	.....	003.....
342960 SCS Collar 311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	127	0	1,390.7800	0	0	0	87,476	.....	.....87,476	5,292	0	0	0	0	.....	003.....
342961 SCS Collar 311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	127	265,607	2,086.1700	(1,153)	0	0	(14,644)	.....	.....(14,644)	1,289	0	0	0	1,188	.....	003.....
342962 SCS Collar 312 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	186	0	973.5460	0	0	0	(505)	.....	.....(505)	606	0	0	0	0	.....	003.....
342963 SCS Collar 312 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	186	0	1,390.7800	0	0	0	128,728	.....	.....128,728	7,788	0	0	0	0	.....	003.....
342964 SCS Collar 312 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	186	390,862	1,808.0140	(1,697)	0	0	(59,569)	.....	.....(59,569)	(2,469)	0	0	0	1,748	.....	003.....
342972 SCS Collar 315 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	2.681	0	729.5670	0	0	0	(19,506)	.....	.....(19,506)	21,696	0	0	0	0	.....	003.....
342973 SCS Collar 315 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	2.681	0	810.6300	0	0	0	906,932	.....	.....906,932	19,738	0	0	0	0	.....	003.....
342974 SCS Collar 315 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	2.681	3,087,881	1,588.8348	(74,039)	0	0	(1,452)	.....	.....(1,452)	4,591	0	0	0	13,809	.....	003.....
342975 SCS Collar 316 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	15.564	0	648.5040	0	0	0	(61,314)	.....	.....(61,314)	65,684	0	0	0	0	.....	003.....
342976 SCS Collar 316 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	15.564	0	810.6300	0	0	0	5,265,883	.....	.....5,265,883	114,604	0	0	0	0	.....	003.....
342977 SCS Collar 316 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	15.564	17,929,034	1,264.5828	(429,890)	0	0	(406,985)	.....	.....(406,985)	268,314	0	0	0	80,181	.....	003.....
342980 SCS Collar 317 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	10.727	0	810.6300	0	0	0	3,629,398	.....	.....3,629,398	78,988	0	0	0	0	.....	003.....
342981 SCS Collar 317 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	10.727	0	1,102.4558	(296,292)	0	0	(1,118,563)	.....	.....(1,118,563)	147,939	0	0	0	0	.....	003.....
342979 SCS Collar 317 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	10.727	12,357,207	567.4410	0	0	0	(23,779)	.....	.....(23,779)	13,642	0	0	0	55,263	.....	003.....
342986 SCS Collar 319 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	112	0	810.6300	0	0	0	37,980	.....	.....37,980	826	0	0	0	0	.....	003.....
342985 SCS Collar 319 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	112	0	648.5040	0	0	0	(442)	.....	.....(442)	474	0	0	0	0	.....	003.....
342987 SCS Collar 319 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	112	129,313	1,418.6025	(596)	0	0	(372)	.....	.....(372)	870	0	0	0	578	.....	003.....
342989 SCS Collar 320 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	320	0	810.6300	0	0	0	108,097	.....	.....108,097	2,354	0	0	0	0	.....	003.....
342990 SCS Collar 320 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	320	0	1,199.7324	(1,697)	0	0	(16,104)	.....	.....(16,104)	5,723	0	0	0	0	.....	003.....
342988 SCS Collar 320 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	04/17/2012	04/18/2017	320	368,045	567.4410	0	0	0	(708)	.....	.....(708)	406	0	0	0	1,646	.....	003.....
346305 SCS Collar 334 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC	05/15/2012	05/15/2017	1.660	0	1,197.5900	0	0	0	(12,150)		(12,150)	14,574	0	0	0	0		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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 s at Inception and at Year-end (b)
346306 SCS Collar 334 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	1,660	0	1,330.6600	0	0	0	1,240,355		1,240,355	72,336	0	0	0	0	003.....	
346307 SCS Collar 334 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	1,660	3,484,271	2,408.4900	(80,647)	0	0	(18,128)		(18,128)	18,318	0	0	0	16,287	003.....	
346308 SCS Collar 335 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	7,503	0	1,064.5300	0	0	0	(36,596)		(36,596)	34,723	0	0	0	0	003.....	
346309 SCS Collar 335 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	7,503	0	1,330.6600	0	0	0	5,606,026		5,606,026	326,945	0	0	0	0	003.....	
346310 SCS Collar 335 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	7,503	15,747,839	1,796.3900	(364,498)	0	0	(2,497,125)		(2,497,125)	(103,416)	0	0	0	73,611	003.....	
346311 SCS Collar 336 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	6,047	0	931.4600	0	0	0	(17,026)		(17,026)	14,833	0	0	0	0	003.....	
346312 SCS Collar 336 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	6,047	0	1,330.6600	0	0	0	4,518,398		4,518,398	263,509	0	0	0	0	003.....	
346313 SCS Collar 336 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	6,047	12,692,593	1,610.1000	(293,781)	0	0	(2,976,783)		(2,976,783)	(170,324)	0	0	0	59,329	003.....	
346325 SCS Collar 340 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	28	0	1,064.5300	0	0	0	(136)		(136)	129	0	0	0	0	003.....	
346326 SCS Collar 340 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	28	0	1,330.6600	0	0	0	20,776		20,776	1,209	0	0	0	0	003.....	
346327 SCS Collar 340 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	28	58,361	2,075.8300	(333)	0	0	(3,551)		(3,551)	237	0	0	0	273	003.....	
346328 SCS Collar 341 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	292	0	931.4600	0	0	0	(821)		(821)	715	0	0	0	0	003.....	
346329 SCS Collar 341 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	292	0	1,330.6600	0	0	0	217,863		217,863	12,709	0	0	0	0	003.....	
346330 SCS Collar 341 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	292	611,996	1,743.1600	(3,496)	0	0	(109,954)		(109,954)	(5,196)	0	0	0	2,861	003.....	
346323 SCS Collar 342 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	33	0	1,197.5900	(1,203)	0	0	(242)		(242)	290	0	0	0	0	003.....	
346324 SCS Collar 342 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	33	69,401	1,330.6600	0	0	0	24,706		24,706	1,438	0	0	0	324	003.....	
346355 SCS Collar 346 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	2,286	0	699.6200	0	0	0	(15,568)		(15,568)	15,529	0	0	0	0	003.....	
346356 SCS Collar 346 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	2,286	0	777.3600	0	0	0	842,466		842,466	18,739	0	0	0	0	003.....	
346357 SCS Collar 346 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	2,286	2,633,229	1,585.8100	(64,875)	0	0	(1,660)		(1,660)	4,659	0	0	0	12,309	003.....	
346358 SCS Collar 347 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	15,608	0	621.8900	0	0	0	(63,025)		(63,025)	48,433	0	0	0	0	003.....	
346359 SCS Collar 347 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	15,608	0	777.3600	0	0	0	5,752,189		5,752,189	127,938	0	0	0	0	003.....	
346360 SCS Collar 347 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	15,608	17,979,162	1,220.4560	(442,954)	0	0	(701,272)		(701,272)	275,814	0	0	0	84,040	003.....	
346361 SCS Collar 348 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	10,687	0	544.1500	0	0	0	(24,940)		(24,940)	8,118	0	0	0	0	003.....	
346362 SCS Collar 348 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	10,687	0	777.3600	0	0	0	3,938,777		3,938,777	87,605	0	0	0	0	003.....	
346363 SCS Collar 348 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	10,687	12,311,125	1,057.2100	(303,310)	0	0	(1,473,762)		(1,473,762)	113,677	0	0	0	57,546	003.....	
346373 SCS Collar 352 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	5	0	699.6200	(68)	0	0	(35)		(35)	35	0	0	0	0	003.....	
346374 SCS Collar 352 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	5	5,928	777.3600	0	0	0	1,897		1,897	41	0	0	0	28	003.....	
346375 SCS Collar 353 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	48	0	621.8900	0	0	0	(192)		(192)	148	0	0	0	0	003.....	
346376 SCS Collar 353 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	48	0	777.3600	0	0	0	17,542		17,541	389	0	0	0	0	003.....	
346377 SCS Collar 353 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	48	54,828	1,383.7000	(333)	0	0	(312)		(312)	518	0	0	0	256	003.....	
346378 SCS Collar 354 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	364	0	544.1500	0	0	0	(850)		(850)	277	0	0	0	0	003.....	
346379 SCS Collar 354 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	364	0	777.3600	0	0	0	134,169		134,169	2,985	0	0	0	0	003.....	
346380 SCS Collar 354 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSWSY7OE568.....	05/15/2012	05/15/2017	364	419,361	1,158.2700	(2,548)	0	0	(27,129)		(27,129)	5,955	0	0	0	1,960	003.....	
355611 SCS Collar 358 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	23,595	0	617.0560	(748,525)	0	0	(112,443)		(112,443)	70,076	0	0	0	0	003.....	
355612 SCS Collar 358 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	23,595	0	771.3200	0	0	0	8,825,126		8,825,126	181,695	0	0	0	0	003.....	
355613 SCS Collar 358 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	23,595	27,179,182	1,280.3912	0	0	0	(656,129)		(656,129)	377,761	0	0	0	132,884	003.....	
355620 SCS Collar 360 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	12,698	0	1,095.2744	0	0	0	(1,467,467)		(1,467,467)	161,518	0	0	0	0	003.....	
355618 SCS Collar 360 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	12,698	0	539.9240	(402,827)	0	0	(36,164)		(36,164)	8,049	0	0	0	0	003.....	
355619 SCS Collar 360 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	12,698	14,626,788	771.3200	0	0	0	4,749,342		4,749,342	97,783	0	0	0	71,513	003.....	
355626 SCS Collar 363 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	9,070	0	1,074.2720	(500,922)	0	0	(55,828)		(55,828)	42,924	0	0	0	0	003.....	
355622 SCS Collar 363 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	9,070	0	1,342.8400	0	0	0	6,667,742		6,667,742	374,530	0	0	0	0	003.....	
355628 SCS Collar 363 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	9,070	19,035,787	1,866.5476	0	0	0	(2,547,599)		(2,547,599)	(75,756)	0	0	0	93,069	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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
355635 SCS Collar 366 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	214	0	771.3200	0	0	0	80,012	.....	.....80,012	1,647	0	0	0	0	003.....	
355637 SCS Collar 366 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	214	0	1,195.5460	0	0	0	(12,747)	.....	.....(12,747)	3,589	0	0	0	0	003.....	
355633 SCS Collar 366 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	214	246,418	539.9240	(2,251)	0	0	(609)	.....	.....(609)	136	0	0	1,205	0	003.....	
355644 SCS Collar 368 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	175	0	1,342.8400	0	0	0	128,657	.....	.....128,657	7,228	0	0	0	0	003.....	
355645 SCS Collar 368 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	175	367,305	1,208.5560	(5,875)	0	0	(1,594)	.....	.....(1,594)	1,675	0	0	1,796	0	003.....	
355646 SCS Collar 369 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	319	0	1,342.8400	0	0	0	234,868	.....	.....234,868	13,194	0	0	0	0	003.....	
355647 SCS Collar 369 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	319	0	939.9880	(5,852)	0	0	(1,175)	.....	.....(1,175)	720	0	0	0	0	003.....	
355648 SCS Collar 369 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	319	670,527	1,799.4056	0	0	0	(106,715)	.....	.....(106,715)	(4,170)	0	0	0	3,278	003.....	
355661 SCS Collar 374 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	06/15/2012	06/14/2017	2,301	0	1,208.5600	(127,089)	0	0	(20,953)	.....	.....(20,953)	22,022	0	0	0	0	003.....	
355662 SCS Collar 374 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	06/15/2012	06/14/2017	2,301	0	2,524.5400	0	0	0	(11,693)	.....	.....(11,693)	15,812	0	0	0	0	003.....	
355660 SCS Collar 374 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	06/15/2012	06/14/2017	2,301	4,829,672	1,342.8400	0	0	0	1,691.650	.....	.....1,691.650	94,967	0	0	0	23,613	003.....	
355789 SCS Collar 381 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	6,446	0	1,665.1216	0	0	0	(2,875,173)	.....	.....(2,875,173)	(147,154)	0	0	0	0	003.....	
355631 SCS Collar 381 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	6,446	0	1,342.8400	0	0	0	4,738.975	.....	.....4,738.975	266,188	0	0	0	0	003.....	
355632 SCS Collar 381 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	6,446	13,529,335	939.9880	(356,021)	0	0	(23,705)	.....	.....(23,705)	14,535	0	0	0	66,147	003.....	
355790 SCS Collar 382 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	3,223	0	694.1880	0	0	0	(24,938)	.....	.....(24,938)	21,521	0	0	0	0	003.....	
355791 SCS Collar 382 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	3,223	0	771.3200	0	0	0	1,205.520	.....	.....1,205.520	24,819	0	0	0	0	003.....	
355792 SCS Collar 382 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/15/2012	06/14/2017	3,223	3,712,701	1,936.0132	(102,249)	0	0	(120)	.....	.....(120)	415	0	0	0	18,152	003.....	
360848 SCS Collar 387 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/17/2012	07/14/2017	2,633	0	799.4500	0	0	0	920,562	.....	.....920,562	15,073	0	0	0	0	003.....	
360847 SCS Collar 387 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/17/2012	07/14/2017	2,633	0	719.5100	0	0	0	(28,283)	.....	.....(28,283)	20,404	0	0	0	0	003.....	
360849 SCS Collar 387 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/17/2012	07/14/2017	2,633	3,033,082	1,598.9000	(102,324)	0	0	(2,965)	.....	.....(2,965)	6,408	0	0	0	15,454	003.....	
360801 SCS Collar 388 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	20,138	0	799.4500	0	0	0	7,040,362	.....	.....7,040,362	115,199	0	0	0	0	003.....	
360800 SCS Collar 388 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	20,138	0	639.5600	0	0	0	(129,037)	.....	.....(129,037)	80,839	0	0	0	0	003.....	
360802 SCS Collar 388 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	20,138	23,196,959	1,231.1500	(782,547)	0	0	(962,587)	.....	.....(962,587)	341,170	0	0	0	118,188	003.....	
360804 SCS Collar 389 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	11,530	0	799.4500	0	0	0	4,031,185	.....	.....4,031,185	65,961	0	0	0	0	003.....	
360803 SCS Collar 389 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	11,530	0	559.6200	0	0	0	(45,127)	.....	.....(45,127)	11,692	0	0	0	0	003.....	
360805 SCS Collar 389 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	11,530	13,282,164	1,071.2600	(448,072)	0	0	(1,551,456)	.....	.....(1,551,456)	129,880	0	0	0	67,672	003.....	
360813 SCS Collar 392 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	96	0	799.4500	(2,045)	0	0	33,673	.....	.....33,673	550	0	0	0	0	003.....	
360812 SCS Collar 392 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	96	110,949	719.5100	0	0	0	(1,035)	.....	.....(1,035)	746	0	0	0	565	003.....	
360815 SCS Collar 393 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	108	0	799.4500	0	0	0	37,609	.....	.....37,609	617	0	0	0	0	003.....	
360814 SCS Collar 393 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	108	0	639.5600	0	0	0	(689)	.....	.....(689)	432	0	0	0	0	003.....	
360816 SCS Collar 393 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	108	123,917	1,391.0400	(1,820)	0	0	(982)	.....	.....(982)	1,225	0	0	0	631	003.....	
360818 SCS Collar 394 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	161	0	799.4500	0	0	0	56,414	.....	.....56,414	923	0	0	0	0	003.....	
360817 SCS Collar 394 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	161	0	559.6200	0	0	0	(632)	.....	.....(632)	164	0	0	0	0	003.....	
360819 SCS Collar 394 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	161	185,875	1,167.2000	(2,730)	0	0	(12,450)	.....	.....(12,450)	2,563	0	0	0	947	003.....	
360766 SCS Collar 398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	9,889	0	1,363.6700	0	0	0	7,074,748	.....	.....7,074,748	381,405	0	0	0	0	003.....	
360773 SCS Collar 398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	9,889	0	1,813.6800	(655,574)	0	0	(3,225,454)	.....	.....(3,225,454)	(111,158)	0	0	0	0	003.....	
360765 SCS Collar 398 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	9,889	20,756,653	1,090.9400	0	0	0	(74,638)	.....	.....(74,638)	53,447	0	0	0	105,755	003.....	
360769 SCS Collar 399 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	8,307	0	1,363.6700	0	0	0	5,942,663	.....	.....5,942,663	320,371	0	0	0	0	003.....	
360764 SCS Collar 399 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	07/17/2012	07/14/2017	8,307	0	1,609.1300													

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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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
360785 SCS Collar 402 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	07/17/2012	07/14/2017	212	0	1,363.6700	0	0	0	151,609	.....	.....151,609	8,172	0	0	0	0	003.....	
360786 SCS Collar 402 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	07/17/2012	07/14/2017	212	0	1,745.5000	(6,116)	0	0	(80,767)	.....	.....(80,767)	(3,338)	0	0	0	0	003.....	
360784 SCS Collar 402 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	07/17/2012	07/14/2017	212	444,807	954.5700	0	0	0	(976)	.....	.....(976)	563	0	0	0	2,266	003.....	
360839 SCS Collar 405 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/17/2012	07/14/2017	2,662	0	1,363.6700	0	0	0	1,904,318	.....	.....1,904,318	102,687	0	0	0	0	003.....	
360838 SCS Collar 405 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/17/2012	07/14/2017	2,662	0	1,227.3000	0	0	0	(30,014)	.....	.....(30,014)	28,277	0	0	0	0	003.....	
360840 SCS Collar 405 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/17/2012	07/14/2017	2,662	5,587,027	2,359.1500	(176,490)	0	0	(64,774)	.....	.....(64,774)	36,601	0	0	0	28,466	003.....	
360845 SCS Collar 407 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/17/2012	07/14/2017	155	0	1,363.6700	0	0	0	111,216	.....	.....111,216	5,999	0	0	0	0	003.....	
360844 SCS Collar 407 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	07/17/2012	07/14/2017	155	326,295	1,227.3000	(7,632)	0	0	(1,753)	.....	.....(1,753)	1,651	0	0	0	1,662	003.....	
364814 SCS Collar 422 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	2,878	0	804.2600	0	0	0	996,491	.....	.....996,491	14,042	0	0	0	0	003.....	
364815 SCS Collar 422 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	2,878	0	1,592.4300	(101,234)	0	0	(4,539)	.....	.....(4,539)	8,293	0	0	0	0	003.....	
364813 SCS Collar 422 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	2,878	3,315,721	723.8300	0	0	0	(36,209)	.....	.....(36,209)	22,729	0	0	0	17,571	003.....	
364817 SCS Collar 423 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	21,039	0	804.2600	0	0	0	7,283,637	.....	.....7,283,637	102,633	0	0	0	0	003.....	
364818 SCS Collar 423 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	21,039	0	1,238.5600	(739,949)	0	0	(1,019,060)	.....	.....(1,019,060)	352,517	0	0	0	0	003.....	
364816 SCS Collar 423 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	21,039	24,235,557	643.4100	0	0	0	(159,202)	.....	.....(159,202)	89,029	0	0	0	128,431	003.....	
364820 SCS Collar 424 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	15,342	0	804.2600	0	0	0	5,311,317	.....	.....5,311,317	74,843	0	0	0	0	003.....	
364821 SCS Collar 424 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	15,342	0	1,077.7100	(539,580)	0	0	(2,048,965)	.....	.....(2,048,965)	177,377	0	0	0	0	003.....	
364819 SCS Collar 424 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	15,342	17,672,865	562.9800	0	0	0	(71,356)	.....	.....(71,356)	16,974	0	0	0	93,653	003.....	
364829 SCS Collar 427 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	154	0	804.2600	0	0	0	53,376	.....	.....53,376	752	0	0	0	0	003.....	
364830 SCS Collar 427 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	154	0	1,399.4100	(2,014)	0	0	(1,564)	.....	.....(1,564)	1,730	0	0	0	0	003.....	
364828 SCS Collar 427 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	154	177,602	643.4100	0	0	0	(1,167)	.....	.....(1,167)	652	0	0	0	941	003.....	
364832 SCS Collar 428 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	193	0	804.2600	0	0	0	66,720	.....	.....66,720	942	0	0	0	0	003.....	
364833 SCS Collar 428 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	193	0	1,174.2200	(2,517)	0	0	(14,883)	.....	.....(14,883)	3,057	0	0	0	0	003.....	
364831 SCS Collar 428 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	193	222,003	562.9800	0	0	0	(896)	.....	.....(896)	213	0	0	0	1,176	003.....	
364749 SCS Collar 431 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	1,732	0	1,405.5300	0	0	0	1,173,191	.....	.....1,173,191	62,279	0	0	0	0	003.....	
364748 SCS Collar 431 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	1,732	0	1,264.9800	0	0	0	(25,422)	.....	.....(25,422)	22,001	0	0	0	0	003.....	
364753 SCS Collar 431 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	1,732	3,636,155	2,291.0100	(106,476)	0	0	(79,963)	.....	.....(79,963)	24,347	0	0	0	19,269	003.....	
364762 SCS Collar 433 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	8,269	0	1,405.5300	0	0	0	5,599,996	.....	.....5,599,996	297,268	0	0	0	0	003.....	
364761 SCS Collar 433 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	8,269	0	1,124.4200	0	0	0	(78,660)	.....	.....(78,660)	56,026	0	0	0	0	003.....	
364772 SCS Collar 433 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	8,269	17,356,477	1,855.3000	(508,242)	0	0	(2,461,062)	.....	.....(2,461,062)	(68,961)	0	0	0	91,977	003.....	
364769 SCS Collar 434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	08/15/2012	08/14/2017	126	0	1,405.5300	0	0	0	85,279	.....	.....85,279	4,528	0	0	0	0	003.....	
364770 SCS Collar 434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	08/15/2012	08/14/2017	126	0	2,088.6200	(2,874)	0	0	(17,348)	.....	.....(17,348)	992	0	0	0	0	003.....	
364768 SCS Collar 434 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	08/15/2012	08/14/2017	126	264,309	1,124.4200	0	0	0	(1,198)	.....	.....(1,198)	853	0	0	0	1,401	003.....	
364767 SCS Collar 435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	7,333	0	1,405.5300	0	0	0	4,965,944	.....	.....4,965,944	263,610	0	0	0	0	003.....	
364765 SCS Collar 435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	7,333	0	983.8700	0	0	0	(43,537)	.....	.....(43,537)	25,469	0	0	0	0	003.....	
364763 SCS Collar 435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	7,333	15,391,312	1,658.5300	(450,697)	0	0	(3,343,005)	.....	.....(3,343,005)	(157,619)	0	0	0	81,563	003.....	
364786 SCS Collar 438 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	201	0	1,405.5300	0	0	0	136,351	.....	.....136,351	7,237	0	0	0	0	003.....	
364785 SCS Collar 438 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	201	0	983.8700	0	0	0	(1,195)	.....	.....(1,195)	699	0	0	0	0	003.....	
364787 SCS Collar 438 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2012	08/14/2017	201	422,601	1,799.0800	(4,597)	0	0	(68,725)	.....	.....(68,725)	(2,431)	0	0	0	2,239	003.....	
373178 SCS Collar 449 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPUBMPRO8K5P83.....	09/17/2012	09/14/2017	3,147	0	858.9000	0	0	0	946,246	.....	.....946,246	5,035	0	0	0	0	003.....	

QE06.43

SCHEDULE DB - PART A - SECTION 1

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

QE06.44

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Year-end (b)
373180 SCS Collar 450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...22,129	...25,491,445	687.1200	0	0	0	(245,723)	.....	.....(245,723)	...141,893	0	0	0	140,100	.....	003.....
373184 SCS Collar 451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...12,467	858.9000	0	0	0	0	3,748,575	.....	.....3,748,575	...19,946	0	0	0	0	.....	003.....
373185 SCS Collar 451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...12,467	0	...1,107.9810	(511,307)	0	0	(1,467,887)	.....	.....(1,467,887)	...159,682	0	0	0	0	.....	003.....
373183 SCS Collar 451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...12,467	...14,361,151	601.2300	0	0	0	(83,712)	.....	.....(83,712)	...30,276	0	0	0	78,928	.....	003.....
373192 SCS Collar 454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...193	0	773.0100	0	0	0	(3,744)	.....	.....(3,744)	...1,889	0	0	0	0	.....	003.....
373194 SCS Collar 454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...193	0	...2,220.8577	(3,368)	0	0	(1)	.....	.....(1)	...4	0	0	0	0	.....	003.....
373193 SCS Collar 454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...193	...222,632	858.9000	0	0	0	58,112	.....	.....58,112	...309	0	0	0	1,224	.....	003.....
373196 SCS Collar 455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...402	0	858.9000	0	0	0	120,776	.....	.....120,776	...643	0	0	0	0	.....	003.....
373195 SCS Collar 455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...402	0	687.1200	0	0	0	(4,460)	.....	.....(4,460)	...2,576	0	0	0	0	.....	003.....
373197 SCS Collar 455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...402	...462,704	...1,407.2218	(7,000)	0	0	(4,526)	.....	.....(4,526)	...4,375	0	0	0	...2,543	.....	003.....
373199 SCS Collar 456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...189	0	858.9000	0	0	0	56,711	.....	.....56,711	...302	0	0	0	0	.....	003.....
373200 SCS Collar 456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...189	0	...1,204.3496	(3,287)	0	0	(12,517)	.....	.....(12,517)	...3,031	0	0	0	0	.....	003.....
373198 SCS Collar 456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...189	...217,264	601.2300	0	0	0	(1,266)	.....	.....(1,266)	...458	0	0	0	...1,194	.....	003.....
373132 SCS Collar 460 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...2,499	0	...1,461.1900	0	0	0	1,569,127	.....	.....1,569,127	...81,358	0	0	0	0	.....	003.....
373133 SCS Collar 460 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...2,499	0	...2,308.6802	(174,383)	0	0	(114,165)	.....	.....(114,165)	...33,736	0	0	0	0	.....	003.....
373131 SCS Collar 460 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...2,499	...5,245,744	...1,315.0710	0	0	0	(49,508)	.....	.....(49,508)	...38,100	0	0	0	...28,830	.....	003.....
373136 SCS Collar 461 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...8,533	0	...1,461.1900	0	0	0	5,357,469	.....	.....5,357,469	...277,781	0	0	0	0	.....	003.....
373137 SCS Collar 461 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...8,533	0	...1,870.3232	(595,395)	0	0	(2,476,376)	.....	.....(2,476,376)	...60,577	0	0	0	0	.....	003.....
373135 SCS Collar 461 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...8,533	...17,910,538	...1,168.9520	0	0	0	(103,759)	.....	.....(103,759)	...74,659	0	0	0	...98,435	.....	003.....
373139 SCS Collar 462 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...6,825	0	...1,461.1900	0	0	0	4,284,595	.....	.....4,284,595	...222,153	0	0	0	0	.....	003.....
373138 SCS Collar 462 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...6,825	0	...1,022.8330	0	0	0	(52,380)	.....	.....(52,380)	...31,758	0	0	0	0	.....	003.....
373145 SCS Collar 462 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...6,825	...14,323,817	...1,680.3685	(476,163)	0	0	(3,001,479)	.....	.....(3,001,479)	...131,413	0	0	0	...78,723	.....	003.....
373155 SCS Collar 466 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...127	0	...1,315.0710	(6,045)	0	0	(2,521)	.....	.....(2,521)	...1,940	0	0	0	0	.....	003.....
373156 SCS Collar 466 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...127	...267,164	...1,461.1900	0	0	0	79,915	.....	.....79,915	...4,144	0	0	0	...1,468	.....	003.....
373159 SCS Collar 467 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...283	0	...2,104.1136	(8,400)	0	0	(38,107)	.....	.....(38,107)	...2,357	0	0	0	0	.....	003.....
373157 SCS Collar 467 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...283	0	...1,168.9520	0	0	0	(3,445)	.....	.....(3,445)	...2,479	0	0	0	0	.....	003.....
373158 SCS Collar 467 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...283	...594,670	...1,461.1900	0	0	0	177,880	.....	.....177,880	...9,223	0	0	0	...3,268	.....	003.....
373161 SCS Collar 468 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...253	0	...1,461.1900	(7,487)	0	0	158,543	.....	.....158,543	...8,220	0	0	0	0	.....	003.....
373162 SCS Collar 468 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...253	0	...1,823.4190	0	0	0	(82,280)	.....	.....(82,280)	...2,576	0	0	0	0	.....	003.....
373160 SCS Collar 468 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	09/17/2012	09/14/2017	...253	...530,025	...1,022.8330	0	0	0	(1,938)	.....	.....(1,938)	...1,175	0	0	0	...2,913	.....	003.....
379293 SCS Collar 480 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	10/16/2012	10/16/2017	...100	0	...1,309.4280	(5,110)	0	0	(2,189)	.....	.....(2,189)	...1,494	0	0	0	0	.....	003.....
379294 SCS Collar 480 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	10/16/2012	10/16/2017	...100	...210,621	...1,454.9200	0	0	0	63,612	.....	.....63,612	...3,129	0	0	0	...1,199	.....	003.....
379299 SCS Collar 484 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.....	10/16/2012	10/16/2017	...2,132	0	...1,309.4300	0	0	0	(46,507)	.....	.....(46,507)	...31,744	0	0	0	0	.....	003.....
379307 SCS Collar 484 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.....	10/16/2012	10/16/2017	...2,132	0	...1,454.9200	0	0	0	1,351,518	.....	.....1,351,518	...66,469	0	0	0	0	.....	003.....
379309 SCS Collar 484 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.....	10/16/2012	10/16/2017	...2,132	...4,474,937	...2,284.2200	(156,310)	0	0	(122,971)	.....	.....(122,971)	...29,808	0	0	0	...25,471	.....	003.....
379311 SCS Collar 485 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.....	10/16/2012	10/16/2017	...8,196	0	...1,454.9200	0	0	0	5,195,189	.....	.....5,195,189	...255,506	0	0	0	0	.....	003.....
379313 SCS Collar 485 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.....	10/16/2012	10/16/2017	...8,196	0	...1,818.6500	(600,850)	0	0	(2,730,089)	.....	.....(2,730,089)	...78,129	0	0	0	0	.....	003.....
379316 SCS Collar 485 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.....	10/16/2012	10/16/2017	...8,196	...17,201,501	...1,163.9400	0	0	0	(111,222)	.....	.....(111,222)	...71,292	0	0	0	...97,909	.....	003.....
379318 SCS Collar 486 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.....	10/16/2012	10/16/2017	...4,754	0	...1,454.9200	0	0	0	3,013,247	.....	.....3,013,247	...148,195	0	0	0	0	.....	003.....
379319 SCS Collar 486 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.....	10/16/2012	10/16/2017	...4,754	0	...1,629.5100	(348,497)	0	0	(2,301,099)	.....	.....(2,301,099)	...100,817	0	0	0	0	.....	003.....
379321 SCS Collar 486 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.....	10/16/2012	10/16/2017	...4,754	...9,976.994	...1,018.4400	0	0	0	(40,713)	.....	.....(40,713)	...23,132	0	0	0	...56,788	.....	003.....
379330 SCS Collar 489 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFGNF3BB653.....	10/16/2012	10/16/2017	...54	0	...1,454.9200	0	0	0	33,983	.....	.....33,983	...1,671	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
379331 SCS Collar 489 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	10/16/2012	10/16/2017	54	0	2,065.9900	(1,785)	0	0	(8,675)	.....	.....(8,675)	358	0	0	0	0	003.....	
379332 SCS Collar 489 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	10/16/2012	10/16/2017	54	112,520	1,163.9400	0	0	0	(728)	.....	.....(728)	466	0	0	0	640	003.....	
379333 SCS Collar 490 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	10/16/2012	10/16/2017	87	0	1,454.9200	0	0	0	54,895	.....	.....54,895	2,700	0	0	0	0	003.....	
379334 SCS Collar 490 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	10/16/2012	10/16/2017	87	0	1,775.0000	(2,884)	0	0	(31,773)	.....	.....(31,773)	(1,054)	0	0	0	0	003.....	
379335 SCS Collar 490 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	10/16/2012	10/16/2017	87	181,761	1,018.4400	0	0	0	(742)	.....	.....(742)	421	0	0	0	1,035	003.....	
379356 SCS Collar 497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/16/2017	3,611	0	751.9000	0	0	0	(67,813)	.....	.....(67,813)	31,560	0	0	0	0	003.....	
379357 SCS Collar 497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/16/2017	3,611	0	835.4400	0	0	0	1,160,713	.....	1,160,713	7,858	0	0	0	0	003.....	
379358 SCS Collar 497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/16/2017	3,611	4,159,906	1,553.9200	(151,709)	0	0	(12,373)	.....	.....(12,373)	16,789	0	0	0	23,678	003.....	
379359 SCS Collar 498 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/16/2017	21,237	0	668.3500	0	0	0	(238,474)	.....	.....(238,474)	115,358	0	0	0	0	003.....	
379360 SCS Collar 498 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/16/2017	21,237	0	835.4400	0	0	0	6,825,778	.....	6,825,778	46,208	0	0	0	0	003.....	
379361 SCS Collar 498 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/16/2017	21,237	24,463,059	1,211.3900	(892,154)	0	0	(1,412,174)	.....	.....(1,412,174)	346,119	0	0	0	139,240	003.....	
379362 SCS Collar 499 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/16/2017	11,670	0	584.8100	0	0	0	(81,136)	.....	.....(81,136)	20,682	0	0	0	0	003.....	
379363 SCS Collar 499 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/16/2017	11,670	0	835.4400	0	0	0	3,751,061	.....	3,751,061	25,392	0	0	0	0	003.....	
379364 SCS Collar 499 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/16/2017	11,670	13,443,514	1,052.6500	(490,278)	0	0	(1,822,026)	.....	.....(1,822,026)	118,428	0	0	0	76,519	003.....	
379366 SCS Collar 500 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/16/2017	69	0	668.3500	0	0	0	(780)	.....	.....(780)	377	0	0	0	0	003.....	
379367 SCS Collar 500 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/16/2017	69	0	835.4400	0	0	0	22,314	.....	22,314	152	0	0	0	0	003.....	
379370 SCS Collar 500 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/16/2017	69	79,971	1,370.1200	(1,322)	0	0	(1,287)	.....	.....(1,287)	901	0	0	0	455	003.....	
379372 SCS Collar 503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/16/2017	69	0	584.8100	0	0	0	(483)	.....	.....(483)	123	0	0	0	0	003.....	
379374 SCS Collar 503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/16/2017	69	0	835.4400	0	0	0	22,314	.....	22,314	152	0	0	0	0	003.....	
379376 SCS Collar 503 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/16/2017	69	79,971	1,152.9100	(1,322)	0	0	(6,609)	.....	.....(6,609)	1,033	0	0	0	455	003.....	
379385 SCS Collar 506 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/16/2017	84	0	584.8100	0	0	0	(583)	.....	.....(583)	149	0	0	0	0	003.....	
379387 SCS Collar 506 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/16/2017	84	0	835.4400	0	0	0	26,931	.....	26,931	182	0	0	0	0	003.....	
379390 SCS Collar 506 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/16/2012	10/16/2017	84	96,517	994.1700	(4,920)	0	0	(16,514)	.....	.....(16,514)	576	0	0	0	549	003.....	
385166 SCS Collar 508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	11/15/2012	11/14/2017	2,404	0	1,217.9970	0	0	0	(42,503)	.....	.....(42,503)	26,342	0	0	0	0	003.....	
385167 SCS Collar 508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	11/15/2012	11/14/2017	2,404	0	1,353.3300	0	0	0	1,740,583	.....	1,740,583	83,409	0	0	0	0	003.....	
385168 SCS Collar 508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	11/15/2012	11/14/2017	2,404	5,046,583	2,219.4612	(171,974)	0	0	(208,702)	.....	.....(208,702)	32,039	0	0	0	29,592	003.....	
385173 SCS Collar 510 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	11/15/2012	11/14/2017	219	0	1,082.6640	0	0	0	(2,574)	.....	.....(2,574)	1,439	0	0	0	0	003.....	
385176 SCS Collar 510 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	11/15/2012	11/14/2017	219	0	1,353.3300	0	0	0	158,868	.....	158,868	7,613	0	0	0	0	003.....	
385177 SCS Collar 510 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	11/15/2012	11/14/2017	219	460,616	1,948.7952	(7,535)	0	0	(53,060)	.....	.....(53,060)	(130)	0	0	0	2,701	003.....	
385178 SCS Collar 511 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	11/15/2012	11/14/2017	50	0	947.3310	0	0	0	(362)	.....	.....(362)	201	0	0	0	0	003.....	
385179 SCS Collar 511 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	11/15/2012	11/14/2017	50	0	1,353.3300	0	0	0	36,376	.....	36,376	1,743	0	0	0	0	003.....	
385180 SCS Collar 511 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	11/15/2012	11/14/2017	50	105,468	1,664.5959	(1,725)	0	0	(22,971)	.....	.....(22,971)	(920)	0	0	0	618	003.....	
385211 SCS Collar 516 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	11/15/2012	11/14/2017	4,456	0	692.5320	0	0	0	(63,645)	.....	.....(63,645)	28,781	0	0	0	0	003.....	
385212 SCS Collar 516 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	11/15/2012	11/14/2017	4,456	0	769.4800	0	0	0	1,684,884	.....	1,684,884	21,761	0	0	0	0	003.....	
385213 SCS Collar 516 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	11/15/2012	11/14/2017	4,456	5,133,268	1,485.0964	(181,223)	0	0	(32,502)	.....	.....(32,502)	34,965	0	0	0	30,100	003.....	
385204 SCS Collar 517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	11/15/2012	11/14/2017	9,143	0	1,705.2000	(653,881)	0	0	(3,880,814)	.....	.....(3,880,814)	(144,143)	0	0	0	0	003.....	
385205 SCS Collar 517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	11/15/2012	11/14/2017	9,143	0	1,353.3300	0	0	0	6,618,386	.....	6,618,386	317,155	0	0	0	0	003.....	
385215 SCS Collar 517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	11/15/2012	11/14/2017	9,143	19,189,107	1,082.6600	0	0	0	(107,249)	.....	.....(107,249)	59,963	0	0	0	112,520	003.....	
385217 SCS Collar 519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	11/15/2012	11/14/2017	4,856	0	947.3300	0	0	0	(34,973)	.....	.....(34,973)	19,457	0	0	0	0	003.....	
385219 SCS Collar 519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	11/15/2012	11/14/2017	4,856	0	1,353.3300	0	0	0	3,515,400	.....	3,515,400	168,458	0	0	0	0	003.....	

QE06.45

SCHEDULE DB - PART A - SECTION 1

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

QE06.46

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
385224 SCS Collar 520 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..11/15/2012	..11/14/2017	418	482,034	1,285.0316	(8,169)	0	0	(17,281)	.....	.....(17,281)	6,769	0	0	0	2,827	.....	003.....
385237 SCS Collar 526 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..11/15/2012	..11/14/2017	357	615,5840	0	0	0	0	(3,308)	.....	.....(3,308)	1,053	0	0	0	0	.....	003.....
385239 SCS Collar 526 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..11/15/2012	..11/14/2017	357	769,4800	0	0	0	0	135,123	.....	.....135,123	1,745	0	0	0	0	.....	003.....
385240 SCS Collar 526 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..11/15/2012	..11/14/2017	357	411,674	1,054.1876	(20,031)	0	0	(56,332)	.....	.....(56,332)	3,675	0	0	0	2,414	.....	003.....
385243 SCS Collar 528 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..11/15/2012	..11/14/2017	315	538,6360	0	0	0	0	(1,808)	.....	.....(1,808)	170	0	0	0	0	.....	003.....
385245 SCS Collar 528 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..11/15/2012	..11/14/2017	315	769,4800	0	0	0	0	118,911	.....	.....118,911	1,536	0	0	0	0	.....	003.....
385246 SCS Collar 528 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..11/15/2012	..11/14/2017	315	362,280	923.3760	(17,627)	0	0	(79,253)	.....	.....(79,253)	1,001	0	0	0	2,124	.....	003.....
385248 SCS Collar 529 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	..11/15/2012	..11/14/2017	..25,946	769,4800	0	0	0	0	9,810,057	.....	.....9,810,057	126,700	0	0	0	0	.....	003.....
385249 SCS Collar 529 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	..11/15/2012	..11/14/2017	..25,946	615,5800	(1,055,228)	0	0	0	(240,131)	.....	.....(240,131)	76,472	0	0	0	0	.....	003.....
385251 SCS Collar 529 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	..11/15/2012	..11/14/2017	..25,946	..29,887,901	1,123.4400	0	0	0	(2,972,623)	.....	.....(2,972,623)	354,862	0	0	0	175,255	.....	003.....
385252 SCS Collar 530 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	..11/15/2012	..11/14/2017	...9,881	977,2400	0	0	0	0	(2,090,457)	.....	.....(2,090,457)	60,059	0	0	0	0	.....	003.....
385253 SCS Collar 530 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	..11/15/2012	..11/14/2017	...9,881	538,6400	(401,848)	0	0	0	(56,815)	.....	.....(56,815)	5,331	0	0	0	0	.....	003.....
385254 SCS Collar 530 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	..11/15/2012	..11/14/2017	...9,881	..11,381,804	769,4800	0	0	0	3,735,831	.....	.....3,735,831	48,249	0	0	0	66,740	.....	003.....
394405 SCS Collar 563 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	4,904	835,0000	0	0	0	0	1,587,320	.....	.....1,587,320	7,447	0	0	0	0	.....	003.....
394406 SCS Collar 563 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	4,904	1,469,6000	(203,317)	0	0	0	(47,389)	.....	.....(47,389)	43,528	0	0	0	0	.....	003.....
394404 SCS Collar 563 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	4,904	...5,649,251	751.5000	0	0	0	(108,415)	.....	.....(108,415)	41,653	0	0	0	34,101	.....	003.....
394408 SCS Collar 564 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	..20,006	835,0000	0	0	0	0	6,475,257	.....	.....6,475,257	30,376	0	0	0	0	.....	003.....
394409 SCS Collar 564 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	..20,006	1,169,0000	(829,403)	0	0	0	(1,852,947)	.....	.....(1,852,947)	303,184	0	0	0	0	.....	003.....
394407 SCS Collar 564 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	..20,006	..23,045,358	668,0000	0	0	0	(272,719)	.....	.....(272,719)	106,634	0	0	0	139,111	.....	003.....
394411 SCS Collar 565 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	...9,911	835,0000	0	0	0	0	3,207,975	.....	.....3,207,975	15,048	0	0	0	0	.....	003.....
394412 SCS Collar 565 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	...9,911	1,027,0500	(410,903)	0	0	0	(1,767,654)	.....	.....(1,767,654)	86,871	0	0	0	0	.....	003.....
394410 SCS Collar 565 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	...9,911	..11,417,143	584,5000	0	0	0	(84,692)	.....	.....(84,692)	17,404	0	0	0	68,919	.....	003.....
394414 SCS Collar 566 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	109	835,0000	0	0	0	0	35,274	.....	.....35,274	166	0	0	0	0	.....	003.....
394415 SCS Collar 566 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	109	1,310,9500	(2,020)	0	0	0	(3,942)	.....	.....(3,942)	1,697	0	0	0	0	.....	003.....
394413 SCS Collar 566 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	109	..125,539	668,0000	0	0	0	(1,486)	.....	.....(1,486)	581	0	0	0	758	.....	003.....
394423 SCS Collar 569 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	287	835,0000	0	0	0	0	93,030	.....	.....93,030	435	0	0	0	0	.....	003.....
394424 SCS Collar 569 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	287	968,6000	(16,709)	0	0	0	(63,205)	.....	.....(63,205)	1,620	0	0	0	0	.....	003.....
394422 SCS Collar 569 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	287	..331,092	584,5000	0	0	0	(2,456)	.....	.....(2,456)	505	0	0	0	1,999	.....	003.....
394377 SCS Collar 571 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	206	1,430,3600	0	0	0	0	134,872	.....	.....134,872	6,303	0	0	0	0	.....	003.....
394376 SCS Collar 571 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	206	431,405	1,287.3240	(9,878)	0	0	(4,998)	.....	.....(4,998)	2,875	0	0	0	2,604	.....	003.....
394379 SCS Collar 572 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	164	1,430,3600	0	0	0	0	107,806	.....	.....107,806	5,039	0	0	0	0	.....	003.....
394380 SCS Collar 572 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	164	1,988,2004	(5,217)	0	0	0	(36,052)	.....	.....(36,052)	344	0	0	0	0	.....	003.....
394378 SCS Collar 572 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	164	..344,831	1,144.2880	0	0	0	(2,550)	.....	.....(2,550)	1,401	0	0	0	2,082	.....	003.....
394345 SCS Collar 577 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	..2,246	1,430,3600	0	0	0	0	1,473,958	.....	.....1,473,958	68,863	0	0	0	0	.....	003.....
394346 SCS Collar 577 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	..2,246	0	2,217.0580	(159,525)	0	0	(207,557)	.....	.....(207,557)	29,545	0	0	0	0	.....	003.....
394344 SCS Collar 577 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	..2,246	...4,714,643	1,287.3240	0	0	0	(54,619)	.....	.....(54,619)	31,421	0	0	0	28,460	.....	003.....
394348 SCS Collar 578 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	..7,711	1,430,3600	0	0	0	0	5,059,534	.....	.....5,059,534	236,384	0	0	0	0	.....	003.....
394349 SCS Collar 578 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	..7,711	0	1,773.6464	(547,590)	0	0	(2,881,759)	.....	.....(2,881,759)	(88,497)	0	0	0	0	.....	003.....
394347 SCS Collar 578 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	..7,711	..16,183,567	1,144,2880	0	0	0	(119,656)	.....	.....(119,656)	65,775	0	0	0	97,691	.....	003.....
394351 SCS Collar 579 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	4,215	0	1,430,3600	0	0	0	2,765,793	.....	.....2,765,793	129,222	0	0	0	0	.....	003.....
394352 SCS Collar 579 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	4,215	0	1,587.6996	(299,340)	0	0	(2,200,131)	.....	.....(2,200,131)	(93,864)	0	0	0	0	.....	003.....
394350 SCS Collar 579 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..12/17/2012	..12/14/2017	4,215	...8,846,743	1,001.2520	0	0	0	(41,041)	.....	.....(41,041)	22,465	0	0	0	53,403	.....	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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
400945 SCS Collar 594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	252	0	884.6000	0	0	0	71,910	.....	.....71,910	(518)	0	0	0	0	0	003.....
400946 SCS Collar 594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	252	0	1,724.9700	(4,182)	0	0	(419)	.....	.....(419)	424	0	0	0	0	0	003.....
400947 SCS Collar 594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	252	290,389	796.1400	0	0	0	(7,732)	.....	.....(7,732)	2,508	0	0	0	1,806	0	003.....
400910 SCS Collar 598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	4,697	0	884.6000	0	0	0	1,339,875	.....	.....1,339,875	(9,649)	0	0	0	0	0	003.....
400911 SCS Collar 598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	4,697	0	1,477.2820	(192,210)	0	0	(49,429)	.....	.....(49,429)	43,331	0	0	0	0	0	003.....
400909 SCS Collar 598 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	4,697	5,410,626	796.1400	0	0	0	(144,065)	.....	.....(144,065)	46,722	0	0	0	33,659	0	003.....
400915 SCS Collar 599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	19,704	0	884.6000	0	0	0	5,620,703	.....	.....5,620,703	(40,475)	0	0	0	0	0	003.....
400917 SCS Collar 599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	19,704	0	1,220.7480	(806,312)	0	0	(1,407,998)	.....	.....(1,407,998)	329,578	0	0	0	0	0	003.....
400912 SCS Collar 599 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	19,704	22,697,285	707.6800	0	0	0	(369,115)	.....	.....(369,115)	140,736	0	0	0	141,196	0	003.....
400922 SCS Collar 600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	10,045	0	884.6000	0	0	0	2,865,495	.....	.....2,865,495	(20,635)	0	0	0	0	0	003.....
400923 SCS Collar 600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	10,045	0	1,079.2120	(411,066)	0	0	(1,475,904)	.....	.....(1,475,904)	121,329	0	0	0	0	0	003.....
400920 SCS Collar 600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	10,045	11,571,318	619.2200	0	0	0	(114,307)	.....	.....(114,307)	35,122	0	0	0	71,983	0	003.....
400931 SCS Collar 603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	293	0	884.6000	0	0	0	83,520	.....	.....83,520	(602)	0	0	0	0	0	003.....
400932 SCS Collar 603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	293	0	1,353.4380	(4,856)	0	0	(8,350)	.....	.....(8,350)	4,265	0	0	0	0	0	003.....
400930 SCS Collar 603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	293	337,269	707.6800	0	0	0	(5,485)	.....	.....(5,485)	2,091	0	0	0	2,098	0	003.....
400934 SCS Collar 604 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	140	0	884.6000	0	0	0	39,987	.....	.....39,987	(289)	0	0	0	0	0	003.....
400935 SCS Collar 604 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	140	0	1,335.7460	(8,217)	0	0	(4,558)	.....	.....(4,558)	2,150	0	0	0	0	0	003.....
400933 SCS Collar 604 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	140	161,472	796.1400	0	0	0	(4,299)	.....	.....(4,299)	1,395	0	0	0	1,004	0	003.....
400937 SCS Collar 605 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	367	0	884.6000	0	0	0	104,804	.....	.....104,804	(755)	0	0	0	0	0	003.....
400938 SCS Collar 605 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	367	0	1,141.1340	(21,538)	0	0	(40,617)	.....	.....(40,617)	5,428	0	0	0	0	0	003.....
400936 SCS Collar 605 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	367	423,214	707.6800	0	0	0	(6,883)	.....	.....(6,883)	2,624	0	0	0	2,633	0	003.....
400957 SCS Collar 611 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	2,606	0	1,472.3400	0	0	0	1,617,923	.....	.....1,617,923	69,772	0	0	0	0	0	003.....
400958 SCS Collar 611 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	2,606	0	2,355.7400	(177,498)	0	0	(126,596)	.....	.....(126,596)	37,644	0	0	0	0	0	003.....
400959 SCS Collar 611 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	2,606	5,469,747	1,325.1100	0	0	0	(79,437)	.....	.....(79,437)	40,146	0	0	0	34,026	0	003.....
400960 SCS Collar 612 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	7,940	0	1,472.3400	0	0	0	4,929,247	.....	.....4,929,247	212,580	0	0	0	0	0	003.....
400961 SCS Collar 612 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	7,940	0	1,855.1500	(540,776)	0	0	(2,508,566)	.....	.....(2,508,566)	(39,902)	0	0	0	0	0	003.....
400962 SCS Collar 612 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	7,940	16,664,407	1,177.8700	0	0	0	(151,249)	.....	.....(151,249)	78,333	0	0	0	103,666	0	003.....
400964 SCS Collar 613 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	3,704	0	1,472.3400	0	0	0	2,299,753	.....	.....2,299,753	99,178	0	0	0	0	0	003.....
400965 SCS Collar 613 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	3,704	0	1,649.0200	(252,300)	0	0	(1,755,371)	.....	.....(1,755,371)	(62,653)	0	0	0	0	0	003.....
400966 SCS Collar 613 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	3,704	7,774,822	1,030.6400	0	0	0	(44,236)	.....	.....(44,236)	22,921	0	0	0	48,366	0	003.....
400992 SCS Collar 617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	183	0	1,472.3400	0	0	0	113,849	.....	.....113,849	4,911	0	0	0	0	0	003.....
400994 SCS Collar 617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	183	0	2,105.4500	(5,063)	0	0	(28,095)	.....	.....(28,095)	1,863	0	0	0	0	0	003.....
400996 SCS Collar 617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	183	384,893	1,177.8700	0	0	0	(3,493)	.....	.....(3,493)	1,809	0	0	0	2,394	0	003.....
401001 SCS Collar 618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	18	0	1,472.3400	0	0	0	10,963	.....	.....10,963	472	0	0	0	0	0	003.....
401002 SCS Collar 618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	18	0	1,796.2500	(488)	0	0	(6,354)	.....	.....(6,354)	(153)	0	0	0	0	0	003.....
401003 SCS Collar 618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	18	37,064	1,030.6400	0	0	0	(211)	.....	.....(211)	109	0	0	0	231	0	003.....
401004 SCS Collar 619 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	166	0	1,472.3400	0	0	0	102,886	.....	.....102,886	4,439	0	0	0	0	0	003.....
401006 SCS Collar 619 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2013	01/16/2018	166	0	2,031.8300	(16,170)	0	0	(									

QE06.47

SCHEDULE DB - PART A - SECTION 1

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

QE06.48

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
400885 SCS Collar 622 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	01/15/2013	01/16/2018	317	665,721	1,325.1060	(14,711)	0	0	(9,668)	.....	.....(9,668)	4,886	0	0	0	4,141	.....	003.....
405612 SCS Collar 633 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	3,002	1,367,8100	(185,035)	0	0	0	(113,433)	.....	.....(113,433)	50,456	0	0	0	0	.....	003.....
405613 SCS Collar 633 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	3,002	1,519,7900	0	0	0	0	1,745,749	.....	.....1,745,749	71,657	0	0	0	0	.....	003.....
405614 SCS Collar 633 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	3,002	6,300,212	2,416.4700	0	0	0	(113,413)	.....	.....(113,413)	42,342	0	0	0	40,186	.....	003.....
405643 SCS Collar 638 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	5,010	830,8400	(187,590)	0	0	0	(193,500)	.....	.....(193,500)	56,039	0	0	0	0	.....	003.....
405644 SCS Collar 638 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	5,010	923,1500	0	0	0	0	1,289,125	.....	.....1,289,125	(23,299)	0	0	0	0	.....	003.....
405645 SCS Collar 638 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	5,010	5,771,157	1,541.6600	0	0	0	(36,303)	.....	.....(36,303)	34,826	0	0	0	36,811	.....	003.....
405646 SCS Collar 639 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	15,385	738,5200	(576,074)	0	0	0	(368,672)	.....	.....(368,672)	127,157	0	0	0	0	.....	003.....
405647 SCS Collar 639 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	15,385	923,1500	0	0	0	0	3,958,798	.....	.....3,958,798	(71,551)	0	0	0	0	.....	003.....
405648 SCS Collar 639 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	15,385	17,722,756	1,264.7200	0	0	0	(871,894)	.....	.....(871,894)	266,601	0	0	0	113,044	.....	003.....
405649 SCS Collar 640 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	6,755	646,2100	(252,932)	0	0	0	(96,260)	.....	.....(96,260)	33,550	0	0	0	0	.....	003.....
405650 SCS Collar 640 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	6,755	923,1500	0	0	0	0	1,738,158	.....	.....1,738,158	(31,414)	0	0	0	0	.....	003.....
405651 SCS Collar 640 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	6,755	7,781,392	1,126.2400	0	0	0	(820,889)	.....	.....(820,889)	98,622	0	0	0	49,633	.....	003.....
405655 SCS Collar 642 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	325	738,5200	(3,921)	0	0	0	(7,787)	.....	.....(7,787)	2,686	0	0	0	0	.....	003.....
405656 SCS Collar 642 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	325	923,1500	0	0	0	0	83,619	.....	.....83,619	(1,510)	0	0	0	0	.....	003.....
405657 SCS Collar 642 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	325	374,345	1,412.4200	0	0	0	(6,445)	.....	.....(6,445)	4,118	0	0	0	2,388	.....	003.....
405658 SCS Collar 643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	387	646,2100	(4,666)	0	0	0	(5,511)	.....	.....(5,511)	1,921	0	0	0	0	.....	003.....
405659 SCS Collar 643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	387	923,1500	0	0	0	0	99,507	.....	.....99,507	(1,799)	0	0	0	0	.....	003.....
405660 SCS Collar 643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	387	445,471	1,218.5600	0	0	0	(29,074)	.....	.....(29,074)	6,607	0	0	0	2,841	.....	003.....
405664 SCS Collar 645 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	165	830,8400	(9,204)	0	0	0	(6,359)	.....	.....(6,359)	1,842	0	0	0	0	.....	003.....
405665 SCS Collar 645 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	165	923,1500	0	0	0	0	42,367	.....	.....42,367	(765)	0	0	0	0	.....	003.....
405666 SCS Collar 645 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	02/15/2013	02/14/2018	165	189,668	1,384.7300	0	0	0	(4,028)	.....	.....(4,028)	2,275	0	0	0	1,210	.....	003.....
405705 SCS Collar 654 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	02/15/2013	02/14/2018	6,161	1,215,8300	(379,787)	0	0	0	(143,252)	.....	.....(143,252)	70,893	0	0	0	0	.....	003.....
405706 SCS Collar 654 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	02/15/2013	02/14/2018	6,161	1,519,7900	0	0	0	0	3,583,205	.....	.....3,583,205	146,947	0	0	0	0	.....	003.....
405707 SCS Collar 654 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	02/15/2013	02/14/2018	6,161	12,931,870	1,884.5400	0	0	0	(1,836,398)	.....	.....(1,836,398)	(16,919)	0	0	0	82,486	.....	003.....
405708 SCS Collar 655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	02/15/2013	02/14/2018	2,363	1,063,8500	(145,645)	0	0	0	(34,174)	.....	.....(34,174)	17,113	0	0	0	0	.....	003.....
405709 SCS Collar 655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	02/15/2013	02/14/2018	2,363	1,519,7900	0	0	0	0	1,374,123	.....	.....1,374,123	56,351	0	0	0	0	.....	003.....
405710 SCS Collar 655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	02/15/2013	02/14/2018	2,363	4,959,241	1,686.9700	0	0	0	(1,053,560)	.....	.....(1,053,560)	(34,019)	0	0	0	31,632	.....	003.....
405714 SCS Collar 657 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	02/15/2013	02/14/2018	325	1,063,8500	(6,455)	0	0	0	(4,701)	.....	.....(4,701)	2,354	0	0	0	0	.....	003.....
405715 SCS Collar 657 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	02/15/2013	02/14/2018	325	1,519,7900	0	0	0	0	189,033	.....	.....189,033	7,755	0	0	0	0	.....	003.....
405716 SCS Collar 657 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	02/15/2013	02/14/2018	325	682,224	1,838.9500	0	0	0	(107,568)	.....	.....(107,568)	(1,865)	0	0	0	4,352	.....	003.....
405677 SCS Collar 668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	02/15/2013	02/14/2018	253	1,367,8100	(7,508)	0	0	0	(9,573)	.....	.....(9,573)	4,258	0	0	0	0	.....	003.....
405678 SCS Collar 668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	02/15/2013	02/14/2018	253	531,693	1,519.7900	0	0	0	147,329	.....	.....147,329	6,050	0	0	0	3,391	.....	003.....
414594 SCS Collar 669 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	03/15/2013	03/14/2018	6,567	857,2300	(248,636)	0	0	0	(301,036)	.....	.....(301,036)	80,347	0	0	0	0	.....	003.....
414595 SCS Collar 669 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	03/15/2013	03/14/2018	6,567	952,4800	0	0	0	0	1,557,712	.....	.....1,557,712	(42,475)	0	0	0	0	.....	003.....
414596 SCS Collar 669 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	03/15/2013	03/14/2018	6,567	7,564,759	1,495.3900	0	0	0	(76,222)	.....	.....(76,222)	61,465	0	0	0	49,376	.....	003.....
414597 SCS Collar 670 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	03/15/2013	03/14/2018	14,252	761,9800	(539,606)	0	0	0	(412,063)	.....	.....(412,063)	129,867	0	0	0	0	.....	003.....
414598 SCS Collar 670 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	03/15/2013	03/14/2018	14,252	952,4800	0	0	0	0	3,380,645	.....	.....3,380,645	(92,181)	0	0	0	0	.....	003.....
414599 SCS Collar 670 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	03/15/2013	03/14/2018	14,252	16,417,518	1,257.2700	0	0	0	(883,504)	.....	.....(883,504)	249,879	0	0	0	107,158	.....	003.....
414600 SCS Collar 671 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	03/15/2013	03/14/2018	3,141	666,7400	(118,932)	0	0	0	(53,745)	.....	.....(53,745)	19,178	0	0	0	0	.....	003.....
414601 SCS Collar 671 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	03/15/2013	03/14/2018	3,141	952,4800	0	0	0	0	745,111	.....	.....745,111	(20,317)	0	0	0	0	.....	003.....
414602 SCS Collar 671 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	03/15/2013	03/14/2018	3,141	3,618,501	1,133.4500	0	0	0	(376,724)	.....	.....(376,724)	47,350	0	0	0	23,618	.....	003.....
414615 SCS Collar 672 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	03/15/2013	03/14/2018	106	666,7400	(1,239)	0	0	0	(1,814)	.....	.....(1,814)	647	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

QE06.49

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
414616 SCS Collar 672 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	03/15/2013	03/14/2018	106	0	952.4800	0	0	0	25,153	.....	.....25,153	(686)	0	0	0	0	.....	003.....
414617 SCS Collar 672 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	03/15/2013	03/14/2018	106	122,150	1,219.1700	0	0	0	(8,218)	.....	.....(8,218)	1,832	0	0	0	797	.....	003.....
414618 SCS Collar 673 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	03/15/2013	03/14/2018	206	0	666.7400	(11,709)	0	0	(3,521)	.....	.....(3,521)	1,256	0	0	0	0	.....	003.....
414619 SCS Collar 673 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	03/15/2013	03/14/2018	206	0	952.4800	0	0	0	48,811	.....	.....48,811	(1,331)	0	0	0	0	.....	003.....
414620 SCS Collar 673 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	03/15/2013	03/14/2018	206	237,043	1,066.7800	0	0	0	(32,784)	.....	.....(32,784)	2,513	0	0	0	1,547	.....	003.....
414624 SCS Collar 675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUH3JPGF3BB653.....	03/15/2013	03/14/2018	72	0	1,404.6300	(1,977)	0	0	(3,269)	.....	.....(3,269)	1,293	0	0	0	0	.....	003.....
414625 SCS Collar 675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUH3JPGF3BB653.....	03/15/2013	03/14/2018	72	151,957	1,560.7000	0	0	0	39,709	.....	.....39,709	1,513	0	0	0	992	.....	003.....
414664 SCS Collar 688 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	03/15/2013	03/14/2018	3,691	0	1,404.6300	(229,008)	0	0	(166,664)	.....	.....(166,664)	65,937	0	0	0	0	.....	003.....
414665 SCS Collar 688 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	03/15/2013	03/14/2018	3,691	0	1,560.7000	0	0	0	2,024.452	.....	.....2,024.452	77,045	0	0	0	0	.....	003.....
414666 SCS Collar 688 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	03/15/2013	03/14/2018	3,691	7,747.505	2,325.4400	0	0	0	(239,315)	.....	.....(239,315)	60,780	0	0	0	50,569	.....	003.....
414667 SCS Collar 689 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	03/15/2013	03/14/2018	6,052	0	1,248.5600	(375,452)	0	0	(167,774)	.....	.....(167,774)	78,477	0	0	0	0	.....	003.....
414668 SCS Collar 689 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	03/15/2013	03/14/2018	6,052	0	1,560.7000	0	0	0	3,319,033	.....	.....3,319,033	126,313	0	0	0	0	.....	003.....
414669 SCS Collar 689 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	03/15/2013	03/14/2018	6,052	12,701.822	1,904.0500	0	0	0	(1,739,263)	.....	.....(1,739,263)	(5,698)	0	0	0	82,906	.....	003.....
414670 SCS Collar 690 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	03/15/2013	03/14/2018	2,375	0	1,092.4900	(147,358)	0	0	(40,497)	.....	.....(40,497)	19,706	0	0	0	0	.....	003.....
414671 SCS Collar 690 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	03/15/2013	03/14/2018	2,375	0	1,560.7000	0	0	0	1,302,663	.....	.....1,302,663	49,573	0	0	0	0	.....	003.....
414672 SCS Collar 690 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	03/15/2013	03/14/2018	2,375	4,985.246	1,716.7700	0	0	0	(1,008,886)	.....	.....(1,008,886)	(28,954)	0	0	0	32,539	.....	003.....
414682 SCS Collar 694 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	03/15/2013	03/14/2018	153	0	1,248.5600	(14,278)	0	0	(4,245)	.....	.....(4,245)	1,986	0	0	0	0	.....	003.....
414683 SCS Collar 694 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	03/15/2013	03/14/2018	153	0	1,560.7000	0	0	0	83,986	.....	.....83,986	3,194	0	0	0	0	.....	003.....
414684 SCS Collar 694 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	03/15/2013	03/14/2018	153	321,411	1,779.2000	0	0	0	(57,831)	.....	.....(57,831)	(1,342)	0	0	0	2,098	.....	003.....
419375 SCS Collar 707 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUH3JPGF3BB653.....	04/16/2013	04/16/2018	256	0	830.9700	(16,057)	0	0	(10,977)	.....	.....(10,977)	2,896	0	0	0	0	.....	003.....
419376 SCS Collar 707 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUH3JPGF3BB653.....	04/16/2013	04/16/2018	256	0	923.3000	0	0	0	66,551	.....	.....66,551	(1,476)	0	0	0	0	.....	003.....
419377 SCS Collar 707 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUH3JPGF3BB653.....	04/16/2013	04/16/2018	256	294,432	1,329.5500	0	0	0	(10,618)	.....	.....(10,618)	4,287	0	0	0	1,972	.....	003.....
419402 SCS Collar 716 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	04/16/2013	04/16/2018	5,779	0	1,417.1100	(436,226)	0	0	(289,137)	.....	.....(289,137)	104,383	0	0	0	0	.....	003.....
419404 SCS Collar 716 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	04/16/2013	04/16/2018	5,779	0	1,574.5700	0	0	0	3,113,002	.....	.....3,113,002	105,584	0	0	0	0	.....	003.....
419405 SCS Collar 716 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	04/16/2013	04/16/2018	5,779	12,130.059	2,298.8700	0	0	0	(452,968)	.....	.....(452,968)	101,938	0	0	0	81,247	.....	003.....
419406 SCS Collar 717 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	04/16/2013	04/16/2018	7,885	0	1,259.6600	(595,184)	0	0	(244,946)	.....	.....(244,946)	106,508	0	0	0	0	.....	003.....
419407 SCS Collar 717 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	04/16/2013	04/16/2018	7,885	0	1,574.5700	0	0	0	4,247,365	.....	.....4,247,365	144,060	0	0	0	0	.....	003.....
419408 SCS Collar 717 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	04/16/2013	04/16/2018	7,885	16,550.197	1,905.2300	0	0	0	(2,289,895)	.....	.....(2,289,895)	3,972	0	0	0	110,853	.....	003.....
419418 SCS Collar 721 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	04/16/2013	04/16/2018	116	0	1,259.6600	(3,720)	0	0	(3,591)	.....	.....(3,591)	1,561	0	0	0	0	.....	003.....
419419 SCS Collar 721 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	04/16/2013	04/16/2018	116	0	1,574.5700	0	0	0	62,260	.....	.....62,260	2,110	0	0	0	0	.....	003.....
419420 SCS Collar 721 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSW5Y7OE568.....	04/16/2013	04/16/2018	116	242,601	2,109.9200	0	0	0	(18,959)	.....	.....(18,959)	1,420	0	0	0	1,625	.....	003.....
419435 SCS Collar 726 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	138	0	1,417.1100	(4,275)	0	0	(6,895)	.....	.....(6,895)	2,489	0	0	0	0	.....	003.....
419436 SCS Collar 726 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	138	289,265	1,574.5700	0	0	0	74,237	.....	.....74,237	2,519	0	0	0	1,937	.....	003.....
419449 SCS Collar 729 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	9,753	0	830.9700	(431,700)	0	0	(418,846)	.....	.....(418,846)	110,495	0	0	0	0	.....	003.....
419450 SCS Collar 729 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	9,753	0	923.3000	0	0	0	2,539,434	.....	.....2,539,434	(56,338)	0	0	0	0	.....	003.....
419451 SCS Collar 729 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	9,753	11,234.774	1,495.7500	0	0	0	(128,567)	.....	.....(128,567)	95,979	0	0	0	75,250	.....	003.....
419452 SCS Collar 730 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	18,199	0	738.6400	(805,536)	0	0	(497,083)	.....	.....(497,083)	156,129	0	0	0	0	.....	003.....
419453 SCS Collar 730 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	18,199	0	923.3000	0	0	0	4,738,490	.....	.....4,738,490	(105,125)	0	0	0	0	.....	003.....
419454 SCS Collar 730 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	18,199	20,963.674	1,246.4600	0	0	0	(1,260,644)	.....	.....(1,260,644)	324,882	0	0	0	140,414	.....	003.....
419455 SCS Collar 731 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	4,207	0	646.3100	(186,199)	0	0	(68,512)	.....	.....(68,512)	24,355	0	0	0	0	.....	003.....
419456 SCS Collar 731 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	4,207	0	923.3000	0	0	0	1,095,298	.....	.....1,095,298	(24,299)	0	0	0	0	.....	003.....
419457 SCS Collar 731 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	4,207	4,845.737	1,107.9600	0	0	0	(577,239)	.....	.....(577,239)	61,228	0	0	0	32,457	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.50

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
419461 SCS Collar 733 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	155.....	830.9700.....	(6,923).....	0.....	0.....	0.....	(6,651).....		(6,651).....	1,755.....	0.....	0.....	0.....	0.....	003.....	
419462 SCS Collar 733 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	155.....	923.3000.....	0.....	0.....	0.....	0.....	40,327.....		40,327.....	(895).....	0.....	0.....	0.....	0.....	003.....	
419463 SCS Collar 733 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	155.....	178,410.....	1,883.5300.....	0.....	0.....	0.....	(138).....		(138).....	151.....	0.....	0.....	1,195.....	003.....		
419464 SCS Collar 734 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	118.....	738.6400.....	(2,228).....	0.....	0.....	0.....	(3,224).....		(3,224).....	1,013.....	0.....	0.....	0.....	003.....		
419465 SCS Collar 734 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	118.....	923.3000.....	0.....	0.....	0.....	0.....	30,737.....		30,737.....	(682).....	0.....	0.....	0.....	003.....		
419466 SCS Collar 734 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	118.....	135,985.....	1,366.4800.....	0.....	0.....	0.....	(3,850).....		(3,850).....	1,818.....	0.....	0.....	911.....	003.....		
419470 SCS Collar 736 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	62.....	646.3100.....	(3,873).....	0.....	0.....	0.....	(1,006).....		(1,006).....	357.....	0.....	0.....	0.....	003.....		
419471 SCS Collar 736 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	62.....	923.3000.....	0.....	0.....	0.....	0.....	16,075.....		16,075.....	(357).....	0.....	0.....	0.....	003.....		
419472 SCS Collar 736 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/16/2013	04/16/2018	62.....	71,120.....	1,043.3300.....	0.....	0.....	0.....	(10,917).....		(10,917).....	720.....	0.....	0.....	476.....	003.....		
423117 SCS Collar 748 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	05/15/2013	05/14/2018	241.....	0.....	1,492.9000.....	(5,087).....	0.....	0.....	(15,518).....		(15,518).....	4,884.....	0.....	0.....	0.....	003.....		
423118 SCS Collar 748 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	05/15/2013	05/14/2018	241.....	0.....	1,658.7800.....	0.....	0.....	0.....	113,907.....		113,907.....	3,178.....	0.....	0.....	0.....	003.....		
423119 SCS Collar 748 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	05/15/2013	05/14/2018	241.....	504,856.....	3,251.2100.....	0.....	0.....	0.....	(320).....		(320).....	3.....	0.....	0.....	3,453.....	003.....		
423151 SCS Collar 757 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	9,812.....	0.....	889.6900.....	(390,328).....	0.....	0.....	(567,257).....		(567,257).....	129,611.....	0.....	0.....	0.....	003.....		
423152 SCS Collar 757 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	9,812.....	0.....	988.5400.....	0.....	0.....	0.....	2,114,190.....		2,114,190.....	(92,686).....	0.....	0.....	0.....	003.....		
423153 SCS Collar 757 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	9,812.....	11,303,188.....	1,729.9500.....	0.....	0.....	0.....	(29,176).....		(29,176).....	27,569.....	0.....	0.....	77,310.....	003.....		
423154 SCS Collar 758 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	13,908.....	0.....	790.8300.....	(553,260).....	0.....	0.....	(518,354).....		(518,354).....	141,570.....	0.....	0.....	0.....	003.....		
423155 SCS Collar 758 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	13,908.....	0.....	988.5400.....	0.....	0.....	0.....	2,996,701.....		2,996,701.....	(131,375).....	0.....	0.....	0.....	003.....		
423156 SCS Collar 758 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	13,908.....	16,021,395.....	1,314.7600.....	0.....	0.....	0.....	(670,063).....		(670,063).....	241,881.....	0.....	0.....	109,581.....	003.....		
423157 SCS Collar 759 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	210.....	0.....	889.6900.....	(2,652).....	0.....	0.....	(12,164).....		(12,164).....	2,779.....	0.....	0.....	0.....	003.....		
423158 SCS Collar 759 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	210.....	0.....	988.5400.....	0.....	0.....	0.....	45,335.....		45,335.....	(1,987).....	0.....	0.....	0.....	003.....		
423159 SCS Collar 759 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	210.....	242,378.....	1,977.0800.....	0.....	0.....	0.....	(112).....		(112).....	145.....	0.....	0.....	1,658.....	003.....		
423160 SCS Collar 760 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	139.....	0.....	889.6900.....	(8,252).....	0.....	0.....	(8,012).....		(8,012).....	1,831.....	0.....	0.....	0.....	003.....		
423161 SCS Collar 760 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	139.....	0.....	988.5400.....	0.....	0.....	0.....	29,860.....		29,860.....	(1,309).....	0.....	0.....	0.....	003.....		
423162 SCS Collar 760 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/15/2013	05/14/2018	139.....	159,643.....	1,433.3800.....	0.....	0.....	0.....	(3,106).....		(3,106).....	1,793.....	0.....	0.....	1,092.....	003.....		
423183 SCS Collar 767 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	05/15/2013	05/14/2018	4,314.....	0.....	1,492.9000.....	(287,957).....	0.....	0.....	(278,309).....		(278,309).....	87,592.....	0.....	0.....	0.....	003.....		
423184 SCS Collar 767 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	05/15/2013	05/14/2018	4,314.....	0.....	1,658.7800.....	0.....	0.....	0.....	2,042,935.....		2,042,935.....	57,037.....	0.....	0.....	0.....	003.....		
423185 SCS Collar 767 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	05/15/2013	05/14/2018	4,314.....	9,054,503.....	2,372.0600.....	0.....	0.....	0.....	(255,586).....		(255,586).....	75,626.....	0.....	0.....	61,930.....	003.....		
423186 SCS Collar 768 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	05/15/2013	05/14/2018	5,227.....	0.....	1,327.0200.....	(348,921).....	0.....	0.....	(211,961).....		(211,961).....	82,490.....	0.....	0.....	0.....	003.....		
423187 SCS Collar 768 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	05/15/2013	05/14/2018	5,227.....	0.....	1,658.7800.....	0.....	0.....	0.....	2,475,450.....		2,475,450.....	69,113.....	0.....	0.....	0.....	003.....		
423188 SCS Collar 768 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	05/15/2013	05/14/2018	5,227.....	10,971,455.....	2,007.1200.....	0.....	0.....	0.....	(1,189,606).....		(1,189,606).....	37,046.....	0.....	0.....	75,041.....	003.....		
423189 SCS Collar 769 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	05/15/2013	05/14/2018	4,360.....	0.....	1,161.1500.....	(291,056).....	0.....	0.....	(106,181).....		(106,181).....	47,480.....	0.....	0.....	0.....	003.....		
423190 SCS Collar 769 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	05/15/2013	05/14/2018	4,360.....	0.....	1,658.7800.....	0.....	0.....	0.....	2,064,917.....		2,064,917.....	57,651.....	0.....	0.....	0.....	003.....		
423191 SCS Collar 769 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	05/15/2013	05/14/2018	4,360.....	9,151,932.....	1,824.6600.....	0.....	0.....	0.....	(1,525,755).....		(1,525,755).....	(17,822).....	0.....	0.....	62,596.....	003.....		
423192 SCS Collar 770 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	05/15/2013	05/14/2018	12.....	0.....	1,161.1500.....	(255).....	0.....	0.....	(294).....		(294).....	131.....	0.....	0.....	0.....	003.....		
423193 SCS Collar 770 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	05/15/2013	05/14/2018	12.....	0.....	1,658.7800.....	0.....	0.....	0.....	5,711.....		5,711.....	159.....	0.....	0.....	0.....	003.....		
423194 SCS Collar 770 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	05/15/2013	05/14/2018	12.....	25,312.....	1,973.9500.....	0.....	0.....	0.....	(2,995).....		(2,995).....	62.....	0.....	0.....	173.....	003.....		
423205 SCS Collar 773 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	05/15/2013	05/14/2018	2,817.....	0.....	691.9800.....	(112,068).....	0.....	0.....	(63,170).....		(63,170).....	21,086.....	0.....	0.....	0.....	003.....		
423206 SCS Collar 773 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	05/15/2013	05/14/2018	2,817.....	0.....	988.5400.....	0.....	0.....	0.....	607,013.....		607,013.....	(26,611).....	0.....	0.....	0.....	003.....		
423207 SCS Collar 773 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	05/15/2013	05/14/2018	2,817.....	3,245,301.....	1,166.4800.....	0.....	0.....	0.....	(304,105).....		(304,105).....	47,496.....	0.....	0.....	22,197.....	003.....		
423223 SCS Collar 779 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	05/15/2013	05/14/2018	192.....	0.....	790.8300.....	(11,444).....	0.....	0.....	(7,163).....		(7,163).....	1,956.....	0.....	0.....	0.....	003.....		
423224 SCS Collar 779 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	05/15/2013	05/14/2018	192.....	0.....	988.5400.....	0.....	0.....	0.....	41,411.....		41,411.....	(1,815).....	0.....	0.....	0.....	003.....		
423225 SCS Collar 779 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	05/15/2013	05/14/2018	192.....	221,400.....	1,225.7900.....	0.....	0.....	0.....	(15,444).....		(15,444).....	3,448.....	0.....	0.....	1,514.....	003.....		
428877 SCS Collar 788 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGGFNF3BB653.....	06/17/2013	06/14/2018	5.....	0.....	691.4900.....	(251).....	0.....	0.....	(120).....		(120).....	39.....	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, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
428878 SCS Collar 788 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	06/17/2013	06/14/2018	5	0	987.8400	0	0	0	1,103	.....	.....1,103	(49)	0	0	0	0	.....	003.....
428879 SCS Collar 788 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	06/17/2013	06/14/2018	5	5,829	1,136.0200	0	0	0	(641)	.....	.....(641)	81	0	0	0	41	.....	003.....
428897 SCS Collar 794 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	06/17/2013	06/14/2018	400	0	1,475.1400	(1,770)	0	0	(25,858)	.....	.....(25,858)	7.946	0	0	0	0	.....	003.....
428898 SCS Collar 794 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	06/17/2013	06/14/2018	400	0	1,639.0400	0	0	0	196,080	.....	.....196,080	5.525	0	0	0	0	.....	003.....
428899 SCS Collar 794 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	06/17/2013	06/14/2018	400	838,755	3,769.7900	0	0	0	(67)	.....	.....(67)	(17)	0	0	0	5,866	.....	003.....
428941 SCS Collar 806 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	11,577	0	889.0600	(344,795)	0	0	(694,994)	.....	.....(694,994)	152,979	0	0	0	0	.....	003.....
428942 SCS Collar 806 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	11,577	0	987.8400	0	0	0	2,522,603	.....	.....2,522,603	(112,783)	0	0	0	0	.....	003.....
428943 SCS Collar 806 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	11,577	13,335,552	1,975.6800	0	0	0	(7,373)	.....	.....(7,373)	9.662	0	0	0	93,257	.....	003.....
428944 SCS Collar 807 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	19,055	0	790.2700	(567,513)	0	0	(743,019)	.....	.....(743,019)	197,559	0	0	0	0	.....	003.....
428945 SCS Collar 807 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	19,055	0	987.8400	0	0	0	4,152,060	.....	.....4,152,060	(185,637)	0	0	0	0	.....	003.....
428946 SCS Collar 807 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	19,055	21,949,553	1,491.6400	0	0	0	(318,580)	.....	.....(318,580)	202,340	0	0	0	153,496	.....	003.....
428950 SCS Collar 809 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	4,652	0	691.4900	(138,539)	0	0	(110,136)	.....	.....(110,136)	36,262	0	0	0	0	.....	003.....
428951 SCS Collar 809 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	4,652	0	987.8400	0	0	0	1,013,585	.....	.....1,013,585	(45,316)	0	0	0	0	.....	003.....
428952 SCS Collar 809 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	4,652	5,358,242	1,244.6800	0	0	0	(351,094)	.....	.....(351,094)	84,048	0	0	0	37,471	.....	003.....
428953 SCS Collar 810 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	777	0	790.2700	(2,074)	0	0	(30,316)	.....	.....(30,316)	8,060	0	0	0	0	.....	003.....
428954 SCS Collar 810 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	777	0	987.8400	0	0	0	169,409	.....	.....169,409	(7,573)	0	0	0	0	.....	003.....
428955 SCS Collar 810 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	777	895,567	1,718.8400	0	0	0	(2,853)	.....	.....(2,853)	2,600	0	0	0	6,263	.....	003.....
428956 SCS Collar 811 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	345	0	691.4900	(921)	0	0	(8,173)	.....	.....(8,173)	2,691	0	0	0	0	.....	003.....
428957 SCS Collar 811 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	345	0	987.8400	0	0	0	75,219	.....	.....75,219	(3,364)	0	0	0	0	.....	003.....
428958 SCS Collar 811 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	345	397,641	1,382.9800	0	0	0	(11,599)	.....	.....(11,599)	5,280	0	0	0	2,781	.....	003.....
428962 SCS Collar 813 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	194	0	889.0600	(9,623)	0	0	(11,668)	.....	.....(11,668)	2,568	0	0	0	0	.....	003.....
428963 SCS Collar 813 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	194	0	987.8400	0	0	0	42,352	.....	.....42,352	(1,893)	0	0	0	0	.....	003.....
428964 SCS Collar 813 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	194	223,892	1,629.9400	0	0	0	(1,294)	.....	.....(1,294)	1,077	0	0	0	1,566	.....	003.....
428965 SCS Collar 814 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	109	0	790.2700	(5,413)	0	0	(4,263)	.....	.....(4,263)	1,134	0	0	0	0	.....	003.....
428966 SCS Collar 814 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	109	0	987.8400	0	0	0	23,823	.....	.....23,823	(1,065)	0	0	0	0	.....	003.....
428967 SCS Collar 814 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	06/17/2013	06/14/2018	109	125,939	1,284.1900	0	0	0	(6,645)	.....	.....(6,645)	1,962	0	0	0	881	.....	003.....
429006 SCS Collar 817 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	5,802	0	1,475.1360	(1,516,845)	0	0	(375,434)	.....	.....(375,434)	115,377	0	0	0	0	.....	003.....
429007 SCS Collar 817 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	5,802	0	1,639.0400	1,532,061	0	0	2,846,907	.....	.....2,846,907	80,194	0	0	0	0	.....	003.....
429008 SCS Collar 817 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	5,802	12,177,957	2,524.1216	(305,271)	0	0	(178,989)	.....	.....(178,989)	79,090	0	0	0	85,162	.....	003.....
429358 SCS Collar 818 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	6,547	0	1,311.2320	(1,274,843)	0	0	(269,056)	.....	.....(269,056)	101,789	0	0	0	0	.....	003.....
429359 SCS Collar 818 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	6,547	0	1,639.0400	1,728,764	0	0	3,212,425	.....	.....3,212,425	90,490	0	0	0	0	.....	003.....
429360 SCS Collar 818 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	6,547	13,741,499	2,065.1904	(796,777)	0	0	(1,292,348)	.....	.....(1,292,348)	67,738	0	0	0	96,096	.....	003.....
429361 SCS Collar 819 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	1,724	0	1,147.3280	(240,125)	0	0	(42,693)	.....	.....(42,693)	19,170	0	0	0	0	.....	003.....
429362 SCS Collar 819 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	1,724	0	1,639.0400	455,108	0	0	845,690	.....	.....845,690	23,823	0	0	0	0	.....	003.....
429363 SCS Collar 819 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	1,724	3,617,532	1,868.5056	(302,840)	0	0	(554,975)	.....	.....(554,975)	(1,779)	0	0	0	25,298	.....	003.....
429382 SCS Collar 821 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	259	0	1,311.2320	(50,371)	0	0	(10,631)	.....	.....(10,631)	4,022	0	0	0	0	.....	003.....
429383 SCS Collar 821 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	259	0	1,639.0400	68,306	0	0	126,928	.....	.....126,928	3,575	0	0	0	0	.....	003.....
429384 SCS Collar 821 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	259	542,950	2,327.4368	(19,419)	0	0	(19,938)	.....	.....(19,938)	4,697	0	0	0	3,797	.....	003.....
429385 SCS Collar 822 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	6	0	1,147.3280	(850)	0	0	(151)	.....	.....(151)	68	0	0	0	0	.....	003.....
429386 SCS Collar 822 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	6	0	1,639.0400	1,611	0	0	2,994	.....	.....2,994	85	0	0	0	0	.....	003.....
429387 SCS Collar 822 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	6	12,805	2,032.4096	(795)	0	0	(1,320)	.....	.....(1,320)	52	0	0	0	90	.....	003.....
429391 SCS Collar 824 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	06/17/2013	06/14/2018	138	0	1,311.2320	(26,968)	0	0	(5,692)	.....	.....(5,692)	2,153	0	0	0	0	.....	003.....

QE06.51

SCHEDULE DB - PART A - SECTION 1

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

QE06.52

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
429392 SCS Collar 824 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	06/17/2013.....	06/14/2018.....	138.....	0.....	1,639.0400.....	36,570.....	0.....	0.....	67,955.....	.....	67,955.....	1,912.....	0.....	0.....	0.....	0.....	003.....	.....
429393 SCS Collar 824 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	06/17/2013.....	06/14/2018.....	138.....	290,683.....	1,950.4576.....	(20,979).....	0.....	0.....	(37,005).....	.....	(37,005).....	548.....	0.....	0.....	0.....	2,033.....	003.....	.....
429394 SCS Collar 825 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	06/17/2013.....	06/14/2018.....	214.....	0.....	1,147.3280.....	(29,835).....	0.....	0.....	(5,305).....	.....	(5,305).....	2,382.....	0.....	0.....	0.....	0.....	003.....	.....
429395 SCS Collar 825 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	06/17/2013.....	06/14/2018.....	214.....	0.....	1,639.0400.....	56,546.....	0.....	0.....	105,075.....	.....	105,075.....	2,960.....	0.....	0.....	0.....	0.....	003.....	.....
429396 SCS Collar 825 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	06/17/2013.....	06/14/2018.....	214.....	449,470.....	1,770.1632.....	(44,928).....	0.....	0.....	(83,975).....	.....	(83,975).....	(1,459).....	0.....	0.....	0.....	3,143.....	003.....	.....
429400 SCS Collar 827 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	06/17/2013.....	06/14/2018.....	115.....	0.....	889.0560.....	(21,886).....	0.....	0.....	(6,928).....	.....	(6,928).....	1,525.....	0.....	0.....	0.....	0.....	003.....	.....
429401 SCS Collar 827 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	06/17/2013.....	06/14/2018.....	115.....	0.....	987.8400.....	22,892.....	0.....	0.....	25,146.....	.....	25,146.....	(1,124).....	0.....	0.....	0.....	0.....	003.....	.....
429402 SCS Collar 827 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	06/17/2013.....	06/14/2018.....	115.....	132,936.....	2,025.0720.....	(1,314).....	0.....	0.....	(52).....	.....	(52).....	75.....	0.....	0.....	0.....	930.....	003.....	.....
433204 SCS Collar 830 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	1,574.....	0.....	1,341.0100.....	(78,401).....	0.....	0.....	(82).....	.....	(82).....	8,986.....	0.....	0.....	0.....	0.....	003.....	.....
433206 SCS Collar 830 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	1,574.....	0.....	1,676.2600.....	0.....	0.....	0.....	659,203.....	.....	659,203.....	62,687.....	0.....	0.....	0.....	0.....	003.....	.....
433207 SCS Collar 830 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	1,574.....	3,303,063.....	1,823.7700.....	0.....	0.....	0.....	(427,347).....	.....	(427,347).....	(30,863).....	0.....	0.....	0.....	3,234.....	003.....	.....
433208 SCS Collar 831 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	2,355.....	0.....	1,173.3800.....	(54,548).....	0.....	0.....	(68,026).....	.....	(68,026).....	28,093.....	0.....	0.....	0.....	0.....	003.....	.....
433210 SCS Collar 831 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	2,355.....	0.....	1,676.2600.....	0.....	0.....	0.....	1,094,153.....	.....	1,094,153.....	25,872.....	0.....	0.....	0.....	0.....	003.....	.....
433211 SCS Collar 831 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	2,355.....	4,942,074.....	1,951.1700.....	0.....	0.....	0.....	(637,283).....	.....	(637,283).....	11,369.....	0.....	0.....	0.....	35,327.....	003.....	.....
433212 SCS Collar 832 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	252.....	0.....	1,508.6300.....	(5,605).....	0.....	0.....	(12).....	.....	(12).....	3,522.....	0.....	0.....	0.....	0.....	003.....	.....
433213 SCS Collar 832 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	252.....	0.....	1,676.2600.....	0.....	0.....	0.....	105,702.....	.....	105,702.....	10,051.....	0.....	0.....	0.....	0.....	003.....	.....
433214 SCS Collar 832 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	252.....	529,642.....	2,162.3800.....	0.....	0.....	0.....	(378).....	.....	(378).....	8,503.....	0.....	0.....	0.....	519.....	003.....	.....
433215 SCS Collar 833 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	70.....	0.....	1,341.0100.....	(1,550).....	0.....	0.....	(4).....	.....	(4).....	399.....	0.....	0.....	0.....	0.....	003.....	.....
433216 SCS Collar 833 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	70.....	0.....	1,676.2600.....	0.....	0.....	0.....	29,237.....	.....	29,237.....	2,780.....	0.....	0.....	0.....	0.....	003.....	.....
433217 SCS Collar 833 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	70.....	146,497.....	1,907.5800.....	0.....	0.....	0.....	(13,143).....	.....	(13,143).....	(194).....	0.....	0.....	0.....	143.....	003.....	.....
433218 SCS Collar 834 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	216.....	0.....	1,173.3800.....	(12,243).....	0.....	0.....	(6,239).....	.....	(6,239).....	2,577.....	0.....	0.....	0.....	0.....	003.....	.....
433220 SCS Collar 834 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	216.....	0.....	1,676.2600.....	0.....	0.....	0.....	100,350.....	.....	100,350.....	2,372.....	0.....	0.....	0.....	0.....	003.....	.....
433221 SCS Collar 834 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	216.....	453,264.....	1,848.9100.....	0.....	0.....	0.....	(73,229).....	.....	(73,229).....	(299).....	0.....	0.....	0.....	3,240.....	003.....	.....
433223 SCS Collar 835 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	1,251.....	0.....	934.8800.....	(38,606).....	0.....	0.....	(169).....	.....	(169).....	23,588.....	0.....	0.....	0.....	0.....	003.....	.....
433224 SCS Collar 835 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	1,251.....	0.....	1,038.7500.....	0.....	0.....	0.....	140,636.....	.....	140,636.....	(15,978).....	0.....	0.....	0.....	0.....	003.....	.....
433225 SCS Collar 835 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	1,251.....	1,440,528.....	1,334.7900.....	0.....	0.....	0.....	(6).....	.....	(6).....	4,290.....	0.....	0.....	0.....	1,411.....	003.....	.....
433226 SCS Collar 836 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	2,323.....	0.....	831.0000.....	(71,714).....	0.....	0.....	(205).....	.....	(205).....	19,523.....	0.....	0.....	0.....	0.....	003.....	.....
433227 SCS Collar 836 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	2,323.....	0.....	1,038.7500.....	0.....	0.....	0.....	261,243.....	.....	261,243.....	(29,680).....	0.....	0.....	0.....	0.....	003.....	.....
433228 SCS Collar 836 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	2,323.....	2,675,899.....	1,184.1800.....	0.....	0.....	0.....	(7,360).....	.....	(7,360).....	80,532.....	0.....	0.....	0.....	2,620.....	003.....	.....
433229 SCS Collar 837 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	8,210.....	0.....	934.8800.....	(117,857).....	0.....	0.....	(617,492).....	.....	(617,492).....	112,826.....	0.....	0.....	0.....	0.....	003.....	.....
433230 SCS Collar 837 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	8,210.....	0.....	1,038.7500.....	0.....	0.....	0.....	1,531,904.....	.....	1,531,904.....	(102,561).....	0.....	0.....	0.....	0.....	003.....	.....
433231 SCS Collar 837 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	8,210.....	9,457,135.....	1,721.2100.....	0.....	0.....	0.....	(34,288).....	.....	(34,288).....	29,624.....	0.....	0.....	0.....	67,601.....	003.....	.....
433243 SCS Collar 838 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	15,521.....	0.....	831.0000.....	(222,806).....	0.....	0.....	(768,348).....	.....	(768,348).....	171,558.....	0.....	0.....	0.....	0.....	003.....	.....
433244 SCS Collar 838 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	15,521.....	0.....	1,038.7500.....	0.....	0.....	0.....	2,896,031.....	.....	2,896,031.....	(193,889).....	0.....	0.....	0.....	0.....	003.....	.....
433245 SCS Collar 838 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	15,521.....	17,878,510.....	1,436.5900.....	0.....	0.....	0.....	(404,061).....	.....	(404,061).....	207,501.....	0.....	0.....	0.....	127,798.....	003.....	.....
433246 SCS Collar 839 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	3,784.....	0.....	727.1300.....	(54,326).....	0.....	0.....	(116,027).....	.....	(116,027).....	31,925.....	0.....	0.....	0.....	0.....	003.....	.....
433247 SCS Collar 839 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	3,784.....	0.....	1,038.7500.....	0.....	0.....	0.....	706,134.....	.....	706,134.....	(47,276).....	0.....	0.....	0.....	0.....	003.....	.....
433248 SCS Collar 839 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	3,784.....	4,359,287.....	1,284.9300.....	0.....	0.....	0.....	(240,069).....	.....	(240,069).....	68,571.....	0.....	0.....	0.....	31,161.....	003.....	.....
433249 SCS Collar 840 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	273.....	0.....	934.8800.....	(3,763).....	0.....	0.....	(37).....	.....	(37).....	5,157.....	0.....	0.....	0.....	0.....	003.....	.....
433250 SCS Collar 840 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	273.....	0.....	1,038.7500.....	0.....	0.....	0.....	30,747.....	.....	30,747.....	(3,494).....	0.....	0.....	0.....	0.....	003.....	.....
433251 SCS Collar 840 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	273.....	314,942.....	1,443.8600.....	0.....	0.....	0.....	(0).....	.....	(0).....	180.....	0.....	0.....	0.....	308.....	003.....	.....
433252 SCS Collar 841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	133.....	0.....	831.0000.....	(1,829).....	0.....	0.....	(12).....	.....	(12).....	1,117.....	0.....	0.....	0.....	0.....	003.....	.....
433253 SCS Collar 841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	133.....	0.....	1,038.7500.....	0.....	0.....	0.....	14,941.....		14,941.....	(1,697).....	0.....	0.....	0.....	0.....	003.....	

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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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
433254 SCS Collar 841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	133.....	153,035.....	1,243.3800.....	0.....	0.....	0.....	(17).....	.....	.....(17).....	2,281.....	0.....	0.....	0.....	150.....	.....	003.....
433261 SCS Collar 844 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	110.....	0.....	934.8800.....	(4,754).....	0.....	0.....	(15).....	.....	.....(15).....	2,070.....	0.....	0.....	0.....	0.....	.....	003.....
433262 SCS Collar 844 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	110.....	0.....	1,038.7500.....	0.....	0.....	0.....	12,342.....	.....	.....12,342.....	(1,403).....	0.....	0.....	0.....	0.....	.....	003.....
433263 SCS Collar 844 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	110.....	126,420.....	1,280.7800.....	0.....	0.....	0.....	(3).....	.....	.....(3).....	1,010.....	0.....	0.....	0.....	124.....	.....	003.....
433264 SCS Collar 845 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	104.....	0.....	831.0000.....	(4,504).....	0.....	0.....	(9).....	.....	.....(9).....	874.....	0.....	0.....	0.....	0.....	.....	003.....
433265 SCS Collar 845 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	104.....	0.....	1,038.7500.....	0.....	0.....	0.....	11,693.....	.....	.....11,693.....	(1,328).....	0.....	0.....	0.....	0.....	.....	003.....
433266 SCS Collar 845 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/14/2016.....	104.....	119,767.....	1,150.9400.....	0.....	0.....	0.....	(1,557).....	.....	.....(1,557).....	4,015.....	0.....	0.....	0.....	117.....	.....	003.....
433267 SCS Collar 846 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	204.....	0.....	831.0000.....	(7,170).....	0.....	0.....	(10,104).....	.....	.....(10,104).....	2,256.....	0.....	0.....	0.....	0.....	.....	003.....
433268 SCS Collar 846 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	204.....	0.....	1,038.7500.....	0.....	0.....	0.....	38,082.....	.....	.....38,082.....	(2,549).....	0.....	0.....	0.....	0.....	.....	003.....
433269 SCS Collar 846 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	204.....	235,098.....	1,349.3400.....	0.....	0.....	0.....	(8,973).....	.....	.....(8,973).....	3,428.....	0.....	0.....	0.....	1,681.....	.....	003.....
433270 SCS Collar 847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	11.....	0.....	727.1300.....	(372).....	0.....	0.....	(325).....	.....	.....(325).....	89.....	0.....	0.....	0.....	0.....	.....	003.....
433271 SCS Collar 847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	11.....	0.....	1,038.7500.....	0.....	0.....	0.....	1,976.....	.....	.....1,976.....	(132).....	0.....	0.....	0.....	0.....	.....	003.....
433272 SCS Collar 847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/16/2013.....	07/16/2018.....	11.....	12,199.....	1,218.4500.....	0.....	0.....	0.....	(947).....	.....	.....(947).....	191.....	0.....	0.....	0.....	87.....	.....	003.....
433276 SCS Collar 849 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/16/2013.....	07/14/2016.....	1,469.....	0.....	1,508.6300.....	(73,171).....	0.....	0.....	(68).....	.....	.....(68).....	20,498.....	0.....	0.....	0.....	0.....	.....	003.....
433277 SCS Collar 849 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/16/2013.....	07/14/2016.....	1,469.....	0.....	1,676.2600.....	0.....	0.....	0.....	615,224.....	.....	.....615,224.....	58,505.....	0.....	0.....	0.....	0.....	.....	003.....
433278 SCS Collar 849 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/16/2013.....	07/14/2016.....	1,469.....	3,082,701.....	2,011.5100.....	0.....	0.....	0.....	(129,255).....	.....	.....(129,255).....	35,790.....	0.....	0.....	0.....	3,019.....	.....	003.....
433279 SCS Collar 850 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/16/2013.....	07/16/2018.....	5,312.....	0.....	1,508.6300.....	(123,067).....	0.....	0.....	(393,319).....	.....	.....(393,319).....	108,725.....	0.....	0.....	0.....	0.....	.....	003.....
433280 SCS Collar 850 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/16/2013.....	07/16/2018.....	5,312.....	0.....	1,676.2600.....	0.....	0.....	0.....	2,468,565.....	.....	.....2,468,565.....	58,375.....	0.....	0.....	0.....	0.....	.....	003.....
433281 SCS Collar 850 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/16/2013.....	07/16/2018.....	5,312.....	11,150,026.....	2,524.4500.....	0.....	0.....	0.....	(178,146).....	.....	.....(178,146).....	77,539.....	0.....	0.....	0.....	79,702.....	.....	003.....
433282 SCS Collar 851 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/16/2013.....	07/16/2018.....	5,159.....	0.....	1,341.0100.....	(119,515).....	0.....	0.....	(245,570).....	.....	.....(245,570).....	83,822.....	0.....	0.....	0.....	0.....	.....	003.....
433283 SCS Collar 851 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/16/2013.....	07/16/2018.....	5,159.....	0.....	1,676.2600.....	0.....	0.....	0.....	2,397,320.....	.....	.....2,397,320.....	56,690.....	0.....	0.....	0.....	0.....	.....	003.....
433284 SCS Collar 851 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/16/2013.....	07/16/2018.....	5,159.....	10,828,229.....	2,135.5600.....	0.....	0.....	0.....	(844,068).....	.....	.....(844,068).....	74,914.....	0.....	0.....	0.....	77,402.....	.....	003.....
433294 SCS Collar 855 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/16/2013.....	07/16/2018.....	118.....	0.....	1,341.0100.....	(6,662).....	0.....	0.....	(5,594).....	.....	.....(5,594).....	1,909.....	0.....	0.....	0.....	0.....	.....	003.....
433295 SCS Collar 855 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/16/2013.....	07/16/2018.....	118.....	0.....	1,676.2600.....	0.....	0.....	0.....	54,609.....	.....	.....54,609.....	1,291.....	0.....	0.....	0.....	0.....	.....	003.....
433296 SCS Collar 855 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF GFNF3BB653.....	07/16/2013.....	07/16/2018.....	118.....	246,658.....	2,004.8100.....	0.....	0.....	0.....	(27,873).....	.....	.....(27,873).....	930.....	0.....	0.....	0.....	1,763.....	.....	003.....
439707 SCS Collar 898 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW X446.....	08/15/2013.....	08/15/2016.....	1,615.....	0.....	924.8490.....	(48,372).....	0.....	0.....	(2,656).....	.....	.....(2,656).....	31,643.....	0.....	0.....	0.....	0.....	.....	003.....
439708 SCS Collar 898 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW X446.....	08/15/2013.....	08/15/2016.....	1,615.....	0.....	1,027.6100.....	0.....	0.....	0.....	205,364.....	.....	.....205,364.....	(17,400).....	0.....	0.....	0.....	0.....	.....	003.....
439709 SCS Collar 898 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW X446.....	08/15/2013.....	08/15/2016.....	1,615.....	1,860,815.....	1,315.3410.....	0.....	0.....	0.....	(615).....	.....	.....(615).....	10,663.....	0.....	0.....	0.....	3,303.....	.....	003.....
439710 SCS Collar 899 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW X446.....	08/15/2013.....	08/15/2016.....	2,427.....	0.....	822.0880.....	(72,675).....	0.....	0.....	(1,388).....	.....	.....(1,388).....	23,037.....	0.....	0.....	0.....	0.....	.....	003.....
439711 SCS Collar 899 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW X446.....	08/15/2013.....	08/15/2016.....	2,427.....	0.....	1,027.6100.....	0.....	0.....	0.....	308,540.....	.....	.....308,540.....	(26,142).....	0.....	0.....	0.....	0.....	.....	003.....
439712 SCS Collar 899 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW X446.....	08/15/2013.....	08/15/2016.....	2,427.....	2,795,707.....	1,173.0170.....	0.....	0.....	0.....	(41,686).....	.....	.....(41,686).....	74,532.....	0.....	0.....	0.....	4,962.....	.....	003.....
439713 SCS Collar 900 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW X446.....	08/15/2013.....	08/14/2018.....	6,886.....	0.....	924.8490.....	(70,972).....	0.....	0.....	(518,637).....	.....	.....(518,637).....	88,110.....	0.....	0.....	0.....	0.....	.....	003.....
439714 SCS Collar 900 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW X446.....	08/15/2013.....	08/14/2018.....	6,886.....	0.....	1,027.6100.....	0.....	0.....	0.....	1,349,503.....	.....	.....1,349,503.....	(84,034).....	0.....	0.....	0.....	0.....	.....	003.....
439715 SCS Collar 900 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW X446.....	08/15/2013.....	08/14/2018.....	6,886.....	7,932,004.....	1,638.4210.....	0.....	0.....	0.....	(55,160).....	.....	.....(55,160).....	41,156.....	0.....	0.....	0.....	57,791.....	.....	003.....
439716 SCS Collar 901 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW X446.....	08/15/2013.....	08/14/2018.....	20,400.....	0.....	822.0880.....	(210,259).....	0.....	0.....	(1,019,193).....	.....	.....(1,019,193).....	212,231.....	0.....	0.....	0.....	0.....	.....	003.....
439717 SCS Collar 901 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW X446.....	08/15/2013.....	08/14/2018.....	20,400.....	0.....	1,027.6100.....	0.....	0.....	0.....	3,997,969.....	.....	.....3,997,969.....	(248,956).....	0.....	0.....	0.....	0.....	.....	003.....
439718 SCS Collar 901 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW X446.....	08/15/2013.....	08/14/2018.....	20,400.....	23,498,956.....	1,405.7700.....	0.....	0.....	0.....	(682,632).....	.....	.....(682,632).....	305,172.....	0.....	0.....	0.....	171,208.....	.....	003.....
439719 SCS Collar 902 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW X446.....	08/15/2013.....	08/14/2018.....	2,919.....	0.....	719.3270.....	(30,090).....	0.....	0.....	(91,194).....	.....	.....(91,194).....	23,595.....	0.....	0.....	0.....	0.....	.....	003.....
439720 SCS Collar 902 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW X446.....	08/15/2013.....	08/14/2018.....	2,919.....	0.....	1,027.6100.....	0.....	0.....	0.....	572,146.....	.....	.....572,146.....	(35,629).....	0.....	0.....	0.....	0.....	.....	003.....
439721 SCS Collar 902 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW X446.....	08/15/2013.....	08/14/2018.....	2,919.....	3,362,919.....	1,273.2090.....	0.....	0.....	0.....	(205,114).....	.....	.....(205,114).....	53,335.....	0.....	0.....	0.....	24,501.....	.....	003.....
439725 SCS Collar 904 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW X446.....	08/15/2013.....	08/15/2016.....	280.....	0.....	924.8490.....	(3,640).....	0.....	0.....	(461).....	.....	.....(461).....	5,490.....	0.....	0.....	0.....	0.....	.....	003.....
439726 SCS Collar 904 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW X446.....	08/15/2013.....	08/15/2016.....	280.....	0.....	1,027.6100.....	0.....	0.....	0.....	35,629.....	.....	.....35,629.....	(3,019).....	0.....	0.....	0.....	0.....	.....	003.....
439727 SCS Collar 904 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW X446.....	08/15/2013.....	08/15/2016.....	280.....	322,840.....	1,407.8260.....	0.....	0.....	0.....	(19).....		(19).....	425.....	0.....	0.....	0.....	573.....		003.....

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 s at Inception and at Year-end (b)
439737 SCS Collar 908 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013.....	08/15/2016.....	167.....	0	924.8490.....	(7,076).....	0.....	0.....	(275).....	.....	.....(275).....	3,279.....	0.....	0.....	0.....	0.....	003.....	
439738 SCS Collar 908 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013.....	08/15/2016.....	167.....	0	1,027.6100.....	0.....	0.....	0.....	21,279.....	.....	.....21,279.....	(1,803).....	0.....	0.....	0.....	0.....	003.....	
439739 SCS Collar 908 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013.....	08/15/2016.....	167.....	192,807.....	1,262.9330.....	0.....	0.....	0.....	(221).....	.....	.....(221).....	2,498.....	0.....	0.....	0.....	342.....	003.....	
439740 SCS Collar 909 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013.....	08/15/2016.....	179.....	0	822.0880.....	(7,570).....	0.....	0.....	(102).....	.....	.....(102).....	1,700.....	0.....	0.....	0.....	0.....	003.....	
439741 SCS Collar 909 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013.....	08/15/2016.....	179.....	0	1,027.6100.....	0.....	0.....	0.....	22,763.....	.....	.....22,763.....	(1,929).....	0.....	0.....	0.....	0.....	003.....	
439742 SCS Collar 909 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013.....	08/15/2016.....	179.....	206,259.....	1,140.6470.....	0.....	0.....	0.....	(6,175).....	.....	.....(6,175).....	5,328.....	0.....	0.....	0.....	366.....	003.....	
439743 SCS Collar 910 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013.....	08/14/2018.....	3.....	0	719.3270.....	(90).....	0.....	0.....	(91).....	.....	.....(91).....	24.....	0.....	0.....	0.....	0.....	003.....	
439744 SCS Collar 910 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013.....	08/14/2018.....	3.....	0	1,027.6100.....	0.....	0.....	0.....	572.....	.....	.....572.....	(36).....	0.....	0.....	0.....	0.....	003.....	
439745 SCS Collar 910 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	08/15/2013.....	08/14/2018.....	3.....	3,363.....	1,207.9560.....	0.....	0.....	0.....	(283).....	.....	.....(283).....	53.....	0.....	0.....	0.....	25.....	003.....	
439768 SCS Collar 915 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/15/2016.....	1,676.....	0	1,495.1900.....	(81,153).....	0.....	0.....	(1,271).....	.....	.....(1,271).....	26,655.....	0.....	0.....	0.....	0.....	003.....	
439769 SCS Collar 915 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/15/2016.....	1,676.....	0	1,661.3200.....	0.....	0.....	0.....	724,301.....	.....	.....724,301.....	62,902.....	0.....	0.....	0.....	0.....	003.....	
439770 SCS Collar 915 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/15/2016.....	1,676.....	3,518,483.....	1,986.8600.....	0.....	0.....	0.....	(203,674).....	.....	.....(203,674).....	22,957.....	0.....	0.....	0.....	6,245.....	003.....	
439771 SCS Collar 916 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/15/2016.....	1,412.....	0	1,329.0600.....	(68,332).....	0.....	0.....	(769).....	.....	.....(769).....	9,306.....	0.....	0.....	0.....	0.....	003.....	
439772 SCS Collar 916 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/15/2016.....	1,412.....	0	1,661.3200.....	0.....	0.....	0.....	609,869.....	.....	.....609,869.....	52,964.....	0.....	0.....	0.....	0.....	003.....	
439773 SCS Collar 916 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/15/2016.....	1,412.....	2,962,600.....	1,800.7400.....	0.....	0.....	0.....	(416,377).....	.....	.....(416,377).....	(27,886).....	0.....	0.....	0.....	5,259.....	003.....	
439774 SCS Collar 917 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/14/2018.....	4,280.....	0	1,495.1900.....	(71,300).....	0.....	0.....	(320,123).....	.....	.....(320,123).....	85,337.....	0.....	0.....	0.....	0.....	003.....	
439775 SCS Collar 917 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/14/2018.....	4,280.....	0	1,661.3200.....	0.....	0.....	0.....	2,046,775.....	.....	.....2,046,775.....	50,215.....	0.....	0.....	0.....	0.....	003.....	
439776 SCS Collar 917 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/14/2018.....	4,280.....	8,982,552.....	2,486.7100.....	0.....	0.....	0.....	(183,494).....	.....	.....(183,494).....	71,055.....	0.....	0.....	0.....	65,445.....	003.....	
439777 SCS Collar 918 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/14/2018.....	8,396.....	0	1,329.0600.....	(139,873).....	0.....	0.....	(406,506).....	.....	.....(406,506).....	134,786.....	0.....	0.....	0.....	0.....	003.....	
439778 SCS Collar 918 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/14/2018.....	8,396.....	0	1,661.3200.....	0.....	0.....	0.....	4,015,249.....	.....	.....4,015,249.....	98,513.....	0.....	0.....	0.....	0.....	003.....	
439779 SCS Collar 918 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/14/2018.....	8,396.....	17,621,470.....	2,109.9800.....	0.....	0.....	0.....	(1,520,105).....	.....	.....(1,520,105).....	112,880.....	0.....	0.....	0.....	128,386.....	003.....	
439780 SCS Collar 919 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/14/2018.....	1,582.....	0	1,162.9200.....	(26,364).....	0.....	0.....	(46,938).....	.....	.....(46,938).....	18,948.....	0.....	0.....	0.....	0.....	003.....	
439781 SCS Collar 919 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/14/2018.....	1,582.....	0	1,661.3200.....	0.....	0.....	0.....	756,818.....	.....	.....756,818.....	18,566.....	0.....	0.....	0.....	0.....	003.....	
439782 SCS Collar 919 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/14/2018.....	1,582.....	3,321,398.....	1,926.4200.....	0.....	0.....	0.....	(459,220).....	.....	.....(459,220).....	5,308.....	0.....	0.....	0.....	24,199.....	003.....	
439786 SCS Collar 921 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/15/2016.....	232.....	0	1,495.1900.....	(4,867).....	0.....	0.....	(176).....	.....	.....(176).....	3,685.....	0.....	0.....	0.....	0.....	003.....	
439787 SCS Collar 921 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/15/2016.....	232.....	0	1,661.3200.....	0.....	0.....	0.....	100,128.....	.....	.....100,128.....	8,697.....	0.....	0.....	0.....	0.....	003.....	
439788 SCS Collar 921 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/15/2016.....	232.....	486,396.....	2,142.1600.....	0.....	0.....	0.....	(3,492).....	.....	.....(3,492).....	8,015.....	0.....	0.....	0.....	863.....	003.....	
439789 SCS Collar 922 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/15/2016.....	67.....	0	1,329.0600.....	(1,403).....	0.....	0.....	(36).....	.....	.....(36).....	440.....	0.....	0.....	0.....	0.....	003.....	
439790 SCS Collar 922 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/15/2016.....	67.....	0	1,661.3200.....	0.....	0.....	0.....	28,868.....	.....	.....28,868.....	2,509.....	0.....	0.....	0.....	0.....	003.....	
439791 SCS Collar 922 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	08/15/2013.....	08/15/2016.....	67.....	140,233.....	1,881.7400.....	0.....	0.....	0.....	(14,537).....	.....	.....(14,537).....	(453).....	0.....	0.....	0.....	249.....	003.....	
450002 SCS Collar 940 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/17/2013.....	09/14/2016.....	1,720.....	0	1,534.2800.....	(75,641).....	0.....	0.....	(2,359).....	.....	.....(2,359).....	37,993.....	0.....	0.....	0.....	0.....	003.....	
450003 SCS Collar 940 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/17/2013.....	09/14/2016.....	1,720.....	0	1,704.7600.....	0.....	0.....	0.....	669,754.....	.....	.....669,754.....	51,707.....	0.....	0.....	0.....	0.....	003.....	
450004 SCS Collar 940 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/17/2013.....	09/14/2016.....	1,720.....	3,609,808.....	2,043.6200.....	0.....	0.....	0.....	(147,815).....	.....	.....(147,815).....	34,182.....	0.....	0.....	0.....	8,236.....	003.....	
450005 SCS Collar 941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/17/2013.....	09/14/2018.....	5,260.....	0	1,534.2800.....	(25,353).....	0.....	0.....	(450,283).....	.....	.....(450,283).....	109,192.....	0.....	0.....	0.....	0.....	003.....	
450006 SCS Collar 941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/17/2013.....	09/14/2018.....	5,260.....	0	1,704.7600.....	0.....	0.....	0.....	2,358,661.....	.....	.....2,358,661.....	49,163.....	0.....	0.....	0.....	0.....	003.....	
450007 SCS Collar 941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/17/2013.....	09/14/2018.....	5,260.....	11,039,957.....	2,600.0000.....	0.....	0.....	0.....	(144,936).....	.....	.....(144,936).....	67,159.....	0.....	0.....	0.....	82,027.....	003.....	
450008 SCS Collar 942 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	09/17/2013.....	09/14/2018.....	9,232.....	0	1,363.8100.....	(44												

QE06.54

SCHEDULE DB - PART A - SECTION 1

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

QE06.55

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
450017 SCS Collar 945 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	126	0	1,534,2800	(2,008)	0	0	(173)	.....	.....(173)	2,786	0	0	0	0	003.....	
450018 SCS Collar 945 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	126	0	1,704,7600	0	0	0	49,112	.....	.....49,112	3,791	0	0	0	0	003.....	
450019 SCS Collar 945 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	126	264,702	2,203,6400	0	0	0	(894)	.....	.....(894)	3,258	0	0	0	604	003.....	
450029 SCS Collar 949 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	160	0	1,534,2800	(10,308)	0	0	(220)	.....	.....(220)	3,538	0	0	0	0	003.....	
450030 SCS Collar 949 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	160	0	1,704,7600	0	0	0	62,361	.....	.....62,361	4,814	0	0	0	0	003.....	
450031 SCS Collar 949 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	160	336,111	1,963,1800	0	0	0	(24,142)	.....	.....(24,141)	1,010	0	0	0	767	003.....	
450032 SCS Collar 950 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2018	160	0	1,193,3300	(6,225)	0	0	(5,526)	.....	.....(5,526)	2,077	0	0	0	0	003.....	
450033 SCS Collar 950 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2018	160	0	1,704,7600	0	0	0	71,809	.....	.....71,809	1,497	0	0	0	0	003.....	
450034 SCS Collar 950 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2018	160	336,111	1,899,5800	0	0	0	(49,868)	.....	.....(49,868)	308	0	0	0	2,497	003.....	
450035 SCS Collar 951 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	1,920	0	959,7500	(52,833)	0	0	(11,587)	.....	.....(11,587)	47,178	0	0	0	0	003.....	
450036 SCS Collar 951 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	1,920	0	1,066,3900	0	0	0	188,990	.....	.....188,990	(29,986)	0	0	0	0	003.....	
450037 SCS Collar 951 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	1,920	2,212,266	1,369,0100	0	0	0	(650)	.....	.....(650)	6,428	0	0	0	5,047	003.....	
450038 SCS Collar 952 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	2,943	0	853,1100	(80,952)	0	0	(5,050)	.....	.....(5,050)	40,078	0	0	0	0	003.....	
450039 SCS Collar 952 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	2,943	0	1,066,3900	0	0	0	289,575	.....	.....289,575	(45,945)	0	0	0	0	003.....	
450040 SCS Collar 952 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	2,943	3,389,692	1,218,3300	0	0	0	(29,419)	.....	.....(29,419)	68,334	0	0	0	7,734	003.....	
450041 SCS Collar 953 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	108	0	959,7500	(1,074)	0	0	(651)	.....	.....(651)	2,649	0	0	0	0	003.....	
450042 SCS Collar 953 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	108	0	1,066,3900	0	0	0	10,612	.....	.....10,612	(1,684)	0	0	0	0	003.....	
450043 SCS Collar 953 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	108	124,223	1,470,5800	0	0	0	(6)	.....	.....(6)	100	0	0	0	283	003.....	
450044 SCS Collar 954 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	112	0	853,1100	(1,111)	0	0	(192)	.....	.....(192)	1,520	0	0	0	0	003.....	
450045 SCS Collar 954 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	112	0	1,066,3900	0	0	0	10,981	.....	.....10,981	(1,742)	0	0	0	0	003.....	
450046 SCS Collar 954 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	112	128,544	1,276,0200	0	0	0	(257)	.....	.....(257)	1,559	0	0	0	293	003.....	
450047 SCS Collar 955 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	98	0	959,7500	(3,927)	0	0	(588)	.....	.....(588)	2,396	0	0	0	0	003.....	
450052 SCS Collar 955 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	98	0	1,066,3900	0	0	0	9,597	.....	.....9,597	(1,522)	0	0	0	0	003.....	
450055 SCS Collar 955 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	98	112,341	1,313,0100	0	0	0	(99)	.....	.....(99)	810	0	0	0	256	003.....	
450056 SCS Collar 956 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	308	0	853,1100	(12,386)	0	0	(528)	.....	.....(528)	4,189	0	0	0	0	003.....	
450057 SCS Collar 956 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	308	0	1,066,3900	0	0	0	30,268	.....	.....30,268	(4,802)	0	0	0	0	003.....	
450058 SCS Collar 956 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/17/2013	09/14/2016	308	354,308	1,181,4700	0	0	0	(6,882)	.....	.....(6,882)	7,946	0	0	0	808	003.....	
450107 SCS Collar 969 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/17/2013	09/14/2016	1,756	0	1,363,8080	(77,219)	0	0	(1,036)	.....	.....(1,036)	17,647	0	0	0	0	003.....	
450108 SCS Collar 969 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/17/2013	09/14/2016	1,756	0	1,704,7600	0	0	0	683,710	.....	.....683,710	52,805	0	0	0	0	003.....	
450109 SCS Collar 969 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/17/2013	09/14/2016	1,756	3,684,910	1,854,7800	0	0	0	(435,066)	.....	.....(435,066)	(19,748)	0	0	0	8,407	003.....	
450062 SCS Collar 958 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/17/2013	09/14/2018	3,681	0	746,4700	(11,116)	0	0	(138,618)	.....	.....(138,618)	30,939	0	0	0	0	003.....	
450063 SCS Collar 958 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/17/2013	09/14/2018	3,681	0	1,066,3900	0	0	0	641,772	.....	.....641,772	(50,905)	0	0	0	0	003.....	
450064 SCS Collar 958 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/17/2013	09/14/2018	3,681	4,239,814	1,321,0500	0	0	0	(210,046)	.....	.....(210,046)	64,951	0	0	0	31,502	003.....	
450071 SCS Collar 961 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/17/2013	09/14/2018	351	0	746,4700	(8,526)	0	0	(13,209)	.....	.....(13,209)	2,948	0	0	0	0	003.....	
450072 SCS Collar 961 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/17/2013	09/14/2018	351	0	1,066,3900	0	0	0	61,153	.....	.....61,153	(4,851)	0	0	0	0	003.....	
450073 SCS Collar 961 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/17/2013	09/14/2018	351	404,002	1,251,8800	0	0	0	(28,500)	.....	.....(28,500)	6,374	0	0	0	3,002	003.....	
450110 SCS Collar 970 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/17/2013	09/14/2016	79	0	1,363,8080	(1,261)	0	0	(47)	.....	.....(47)	796	0	0	0	0	003.....	
450111 SCS Collar 970 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/17/2013	09/14/2016	79	0	1,704,7600	0	0	0	30,839	.....	.....30,839	2,382	0	0	0	0	003.....	
450112 SCS Collar 970 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/17/2013	09/14/2016	79	166,209	1,938,9900	0	0	0	(13,600)	.....	.....(13,600)	171	0	0	0	379	003.....	
450119 SCS Collar 973 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	09/17/2013	09/14/2018	8,420	0	959,7500													

SCHEDULE DB - PART A - SECTION 1

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

QE06.56

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
450123 SCS Collar 974 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	09/17/2013.....	09/14/2018.....	23,693.....	0.....	1,066.3900.....	0.....	0.....	0.....	4,131,216.....	.....	4,131,216.....	(327,686).....	0.....	0.....	0.....	0.....	003.....	003.....
450124 SCS Collar 974 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJPSI7OUK5573.....	09/17/2013.....	09/14/2018.....	23,693.....	27,292,535.....	1,471.6200.....	0.....	0.....	0.....	(580,094).....	.....	(580,094).....	292,267.....	0.....	0.....	0.....	202,785.....	003.....	003.....
456753 SCS Collar 985 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2013.....	10/15/2018.....	99.....	0.....	755.7340.....	(3,568).....	0.....	0.....	(4,101).....	.....	(4,101).....	817.....	0.....	0.....	0.....	0.....	003.....	003.....
456754 SCS Collar 985 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2013.....	10/15/2018.....	99.....	0.....	1,079.6200.....	0.....	0.....	0.....	16,753.....	.....	16,753.....	(1,446).....	0.....	0.....	0.....	0.....	003.....	003.....
456755 SCS Collar 985 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2013.....	10/15/2018.....	99.....	114,166.....	1,241.5630.....	0.....	0.....	0.....	(8,746).....	.....	(8,746).....	1,806.....	0.....	0.....	0.....	864.....	003.....	003.....
456769 SCS Collar 988 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	1,238.....	0.....	1,528.2500.....	(64,376).....	0.....	0.....	(3,884).....	.....	(3,884).....	28,777.....	0.....	0.....	0.....	0.....	003.....	003.....
456770 SCS Collar 988 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	1,238.....	0.....	1,698.0600.....	0.....	0.....	0.....	493,890.....	.....	493,890.....	37,070.....	0.....	0.....	0.....	0.....	003.....	003.....
456771 SCS Collar 988 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	1,238.....	2,599,379.....	2,023.0300.....	0.....	0.....	0.....	(139,393).....	.....	(139,393).....	14,751.....	0.....	0.....	0.....	7,004.....	003.....	003.....
456772 SCS Collar 989 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	1,710.....	0.....	1,358.4500.....	(88,865).....	0.....	0.....	(2,623).....	.....	(2,623).....	18,967.....	0.....	0.....	0.....	0.....	003.....	003.....
456773 SCS Collar 989 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	1,710.....	0.....	1,698.0600.....	0.....	0.....	0.....	681,771.....	.....	681,771.....	51,170.....	0.....	0.....	0.....	0.....	003.....	003.....
456774 SCS Collar 989 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	1,710.....	3,588,207.....	1,834.2800.....	0.....	0.....	0.....	(465,875).....	.....	(465,875).....	(25,313).....	0.....	0.....	0.....	9,668.....	003.....	003.....
456775 SCS Collar 990 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	5,033.....	0.....	1,528.2500.....	(114,107).....	0.....	0.....	(442,142).....	.....	(442,142).....	101,470.....	0.....	0.....	0.....	0.....	003.....	003.....
456776 SCS Collar 990 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	5,033.....	0.....	1,698.0600.....	0.....	0.....	0.....	2,294,623.....	.....	2,294,623.....	44,654.....	0.....	0.....	0.....	0.....	003.....	003.....
456777 SCS Collar 990 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	5,033.....	10,564,383.....	2,515.4900.....	0.....	0.....	0.....	(218,379).....	.....	(218,379).....	84,707.....	0.....	0.....	0.....	79,989.....	003.....	003.....
456778 SCS Collar 991 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	8,009.....	0.....	1,358.4500.....	(181,554).....	0.....	0.....	(463,132).....	.....	(463,132).....	133,215.....	0.....	0.....	0.....	0.....	003.....	003.....
456779 SCS Collar 991 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	8,009.....	0.....	1,698.0600.....	0.....	0.....	0.....	3,650,939.....	.....	3,650,939.....	71,048.....	0.....	0.....	0.....	0.....	003.....	003.....
456780 SCS Collar 991 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	8,009.....	16,808,827.....	2,133.6000.....	0.....	0.....	0.....	(1,420,075).....	.....	(1,420,075).....	121,689.....	0.....	0.....	0.....	127,269.....	003.....	003.....
456781 SCS Collar 992 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	2,864.....	0.....	1,188.6400.....	(64,924).....	0.....	0.....	(102,879).....	.....	(102,879).....	37,428.....	0.....	0.....	0.....	0.....	003.....	003.....
456782 SCS Collar 992 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	2,864.....	0.....	1,698.0600.....	0.....	0.....	0.....	1,305,575.....	.....	1,305,575.....	25,405.....	0.....	0.....	0.....	0.....	003.....	003.....
456783 SCS Collar 992 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	2,864.....	6,010,833.....	1,948.6800.....	0.....	0.....	0.....	(811,376).....	.....	(811,376).....	15,899.....	0.....	0.....	0.....	45,511.....	003.....	003.....
456787 SCS Collar 994 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	348.....	0.....	1,528.2500.....	(8,346).....	0.....	0.....	(1,091).....	.....	(1,091).....	8,087.....	0.....	0.....	0.....	0.....	003.....	003.....
456788 SCS Collar 994 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	348.....	0.....	1,698.0600.....	0.....	0.....	0.....	138,796.....	.....	138,796.....	10,419.....	0.....	0.....	0.....	0.....	003.....	003.....
456789 SCS Collar 994 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	348.....	730,496.....	2,178.3200.....	0.....	0.....	0.....	(7,353).....	.....	(7,353).....	9,036.....	0.....	0.....	0.....	1,968.....	003.....	003.....
456790 SCS Collar 995 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	78.....	0.....	1,358.4500.....	(1,878).....	0.....	0.....	(120).....	.....	(120).....	869.....	0.....	0.....	0.....	0.....	003.....	003.....
456792 SCS Collar 995 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	78.....	0.....	1,698.0600.....	0.....	0.....	0.....	31,235.....	.....	31,235.....	2,346.....	0.....	0.....	0.....	0.....	003.....	003.....
456793 SCS Collar 995 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	78.....	164,393.....	1,916.0700.....	0.....	0.....	0.....	(15,643).....	.....	(15,643).....	(282).....	0.....	0.....	0.....	443.....	003.....	003.....
456814 SCS Collar 1000 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	93.....	0.....	1,528.2500.....	(6,731).....	0.....	0.....	(292).....	.....	(292).....	2,162.....	0.....	0.....	0.....	0.....	003.....	003.....
456815 SCS Collar 1000 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	93.....	0.....	1,698.0600.....	0.....	0.....	0.....	37,106.....	.....	37,106.....	2,784.....	0.....	0.....	0.....	0.....	003.....	003.....
456816 SCS Collar 1000 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	93.....	195,293.....	1,944.0900.....	0.....	0.....	0.....	(16,355).....	.....	(16,355).....	44.....	0.....	0.....	0.....	526.....	003.....	003.....
456817 SCS Collar 1001 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	154.....	0.....	1,528.2500.....	(8,738).....	0.....	0.....	(13,553).....	.....	(13,553).....	3,110.....	0.....	0.....	0.....	0.....	003.....	003.....
456818 SCS Collar 1001 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	154.....	0.....	1,698.0600.....	0.....	0.....	0.....	70,340.....	.....	70,340.....	1,371.....	0.....	0.....	0.....	0.....	003.....	003.....
456819 SCS Collar 1001 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	154.....	323,842.....	2,275.7200.....	0.....	0.....	0.....	(17,347).....	.....	(17,347).....	3,070.....	0.....	0.....	0.....	2,452.....	003.....	003.....
456820 SCS Collar 1002 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	101.....	0.....	1,358.4500.....	(5,703).....	0.....	0.....	(5,824).....	.....	(5,824).....	1,675.....	0.....	0.....	0.....	0.....	003.....	003.....
456821 SCS Collar 1002 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	101.....	0.....	1,698.0600.....	0.....	0.....	0.....	45,909.....	.....	45,908.....	895.....	0.....	0.....	0.....	0.....	003.....	003.....
456822 SCS Collar 1002 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	101.....	211,362.....	2,005.2600.....	0.....	0.....	0.....	(25,037).....	.....	(25,037).....	881.....	0.....	0.....	0.....	1,600.....	003.....	003.....
456825 SCS Collar 1003 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	2,713.....	0.....	971.6600.....	(89,664).....	0.....	0.....	(29,442).....	.....	(29,442).....	70,177.....	0.....	0.....	0.....	0.....	003.....	003.....
456827 SCS Collar 1003 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	2,713.....	0.....	1,079.6200.....	0.....	0.....	0.....	253,354.....	.....	253,354.....	(43,341).....	0.....	0.....	0.....	0.....	003.....	003.....
456828 SCS Collar 1003 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	2,713.....	3,125,158.....	1,359.0100.....	0.....	0.....	0.....	(2,399).....	.....	(2,399).....	14,001.....	0.....	0.....	0.....	8,421.....	003.....	003.....
456830 SCS Collar 1004 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	3,032.....	0.....	863.7000.....	(100,195).....	0.....	0.....	(11,522).....	.....	(11,522).....	45,897.....	0.....	0.....	0.....	0.....	003.....	003.....
456831 SCS Collar 1004 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	3,032.....	0.....	1,079.6200.....	0.....	0.....	0.....	283,109.....	.....	283,109.....	(48,432).....	0.....	0.....	0.....	0.....	003.....	003.....
456832 SCS Collar 1004 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/14/2016.....	3,032.....	3,492,195.....	1,219.8500.....	0.....	0.....	0.....	(45,720).....	.....	(45,720).....	66,109.....	0.....	0.....	0.....	9,410.....	003.....	003.....
456833 SCS Collar 1005 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	10/15/2013.....	10/15/2018.....	8,563.....	0.....	971.6600.....	(123,396).....	0.....	0.....	(817,112).....	.....	(817,112).....	105,259.....	0.....	0.....	0.....	0.....	003.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.57

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 s at Inception and at Year-end (b)
456834 SCS Collar 1005 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/15/2018	8.563	0	...1,079.6200	0	0	0	1,447,488	.....	.....1,447,488	(124,953)	0	0	0	0	003.....	
456835 SCS Collar 1005 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/15/2018	8.563	9,864,145	...1,670.3800	0	0	0	(70,339)	.....	.....(70,339)	48,509	0	0	0	74,687	003.....	
456836 SCS Collar 1006 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/15/2018	18,721	0	...863.7000	(269,775)	0	0	(1,213,124)	.....	.....(1,213,124)	190,317	0	0	0	0	003.....	
456837 SCS Collar 1006 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/15/2018	18,721	0	...1,079.6200	0	0	0	3,164,589	.....	.....3,164,589	(273,178)	0	0	0	0	003.....	
456838 SCS Collar 1006 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/15/2018	18,721	21,565,614	...1,433.4100	0	0	0	(611,655)	.....	.....(611,655)	264,995	0	0	0	163,286	003.....	
456839 SCS Collar 1007 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/15/2018	3,809	0	...755.7300	(54,884)	0	0	(157,588)	.....	.....(157,588)	31,379	0	0	0	0	003.....	
456840 SCS Collar 1007 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/15/2018	3,809	0	...1,079.6200	0	0	0	643,815	.....	.....643,815	(55,577)	0	0	0	0	003.....	
456841 SCS Collar 1007 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/15/2018	3,809	4,387,384	...1,299.0500	0	0	0	(254,850)	.....	.....(254,850)	68,613	0	0	0	33,219	003.....	
456846 SCS Collar 1010 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/14/2016	469	0	...971.6600	(7,143)	0	0	(5,086)	.....	.....(5,086)	12,123	0	0	0	0	003.....	
456847 SCS Collar 1010 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/14/2016	469	0	...1,079.6200	0	0	0	43,768	.....	.....43,768	(7,487)	0	0	0	0	003.....	
456848 SCS Collar 1010 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/14/2016	469	539,887	...1,451.8800	0	0	0	(90)	.....	.....(90)	709	0	0	0	1,455	003.....	
456849 SCS Collar 1011 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/14/2016	150	0	...863.7000	(2,287)	0	0	(570)	.....	.....(570)	2,272	0	0	0	0	003.....	
456850 SCS Collar 1011 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/14/2016	150	0	...1,079.6200	0	0	0	14,013	.....	.....14,013	(2,397)	0	0	0	0	003.....	
456851 SCS Collar 1011 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/14/2016	150	172,850	...1,274.7700	0	0	0	(712)	.....	.....(712)	2,294	0	0	0	466	003.....	
456862 SCS Collar 1015 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/14/2016	205	0	...863.7000	(9,414)	0	0	(778)	.....	.....(778)	3,099	0	0	0	0	003.....	
456863 SCS Collar 1015 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/14/2016	205	0	...1,079.6200	0	0	0	19,116	.....	.....19,116	(3,270)	0	0	0	0	003.....	
456864 SCS Collar 1015 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/14/2016	205	235,801	...1,184.5200	0	0	0	(5,739)	.....	.....(5,739)	4,767	0	0	0	635	003.....	
456865 SCS Collar 1016 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/15/2018	116	0	...863.7000	(4,169)	0	0	(7,502)	.....	.....(7,502)	1,177	0	0	0	0	003.....	
456866 SCS Collar 1016 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/15/2018	116	0	...1,079.6200	0	0	0	19,571	.....	.....19,571	(1,689)	0	0	0	0	003.....	
456867 SCS Collar 1016 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..10/15/2013	..10/15/2018	116	133,371	...1,351.9200	0	0	0	(5,887)	.....	.....(5,887)	1,975	0	0	0	1,010	003.....	
462115 SCS Collar 1037 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..11/15/2013	..11/14/2016	2,286	0	...1,618.3600	(413,466)	0	0	(21,925)	.....	.....(21,925)	70,221	0	0	0	0	003.....	
462116 SCS Collar 1037 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..11/15/2013	..11/14/2016	2,286	4,797,248	...1,798.1800	437,715	0	0	707,709	.....	.....707,709	43,928	0	0	0	14,695	003.....	
462117 SCS Collar 1037 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..11/15/2013	..11/14/2016	2,286	0	...2,116.1000	(164,647)	0	0	(138,005)	.....	.....(138,005)	42,756	0	0	0	0	003.....	
462118 SCS Collar 1038 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..11/15/2013	..11/14/2016	2,276	0	...1,438.5400	(275,868)	0	0	(8,542)	.....	.....(8,542)	40,582	0	0	0	0	003.....	
462119 SCS Collar 1038 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..11/15/2013	..11/14/2016	2,276	4,777,405	...1,798.1800	435,905	0	0	704,782	.....	.....704,782	43,745	0	0	0	14,634	003.....	
462120 SCS Collar 1038 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..11/15/2013	..11/14/2016	2,276	0	...1,927.8300	(299,853)	0	0	(447,221)	.....	.....(447,221)	(8,091)	0	0	0	0	003.....	
462121 SCS Collar 1039 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..11/15/2013	..11/14/2018	6,766	0	...1,618.3600	(1,716,623)	0	0	(751,276)	.....	.....(751,276)	148,171	0	0	0	0	003.....	
462122 SCS Collar 1039 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..11/15/2013	..11/14/2018	6,766	14,200,320	...1,798.1800	1,886,946	0	0	2,617,474	.....	.....2,617,474	21,686	0	0	0	109,429	003.....	
462123 SCS Collar 1039 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..11/15/2013	..11/14/2018	6,766	0	...2,577.1500	(406,223)	0	0	(241,035)	.....	.....(241,035)	100,013	0	0	0	0	003.....	
462124 SCS Collar 1040 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..11/15/2013	..11/14/2018	7,978	0	...1,438.5400	(1,487,680)	0	0	(588,866)	.....	.....(588,866)	143,947	0	0	0	0	003.....	
462125 SCS Collar 1040 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..11/15/2013	..11/14/2018	7,978	16,744,845	...1,798.1800	2,225,064	0	0	3,086,494	.....	.....3,086,494	25,571	0	0	0	129,037	003.....	
462126 SCS Collar 1040 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..11/15/2013	..11/14/2018	7,978	0	...2,222.9100	(1,015,553)	0	0	(1,107,562)	.....	.....(1,107,562)	149,278	0	0	0	0	003.....	
462127 SCS Collar 1041 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..11/15/2013	..11/14/2018	2,082	0	...1,258.7300	(275,859)	0	0	(95,931)	.....	.....(95,931)	30,891	0	0	0	0	003.....	
462128 SCS Collar 1041 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..11/15/2013	..11/14/2018	2,082	4,368,880	...1,798.1800	580,539	0	0	805,294	.....	.....805,294	6,672	0	0	0	33,667	003.....	
462129 SCS Collar 1041 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..11/15/2013	..11/14/2018	2,082	0	...2,039.3200	(377,257)	0	0	(484,145)	.....	.....(484,145)	22,298	0	0	0	0	003.....	
462130 SCS Collar 1042 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..11/15/2013	..11/14/2016	796	1,670,283	...1,618.3600	(143,959)	0	0	(7,63									

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
462230 SCS Collar 1063 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	3,996.....	892,9600.....	(371,072).....	0.....	0.....	0.....	(31,905).....	.....	.....(31,905).....	70,859.....	0.....	0.....	0.....	0.....	003.....	.....
462234 SCS Collar 1064 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	12,992.....	1,116,2000.....	2,907,651.....	0.....	0.....	0.....	1,961,840.....	.....	.....1,961,840.....	(204,692).....	0.....	0.....	0.....	115,330.....	003.....	.....
462235 SCS Collar 1064 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	12,992.....	1,678,8800.....	(736,557).....	0.....	0.....	0.....	(112,296).....	.....	.....(112,296).....	73,880.....	0.....	0.....	0.....	0.....	003.....	.....
462233 SCS Collar 1064 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	12,992.....	1,004,5800.....	(2,452,288).....	0.....	0.....	0.....	(1,420,890).....	.....	.....(1,420,890).....	157,038.....	0.....	0.....	0.....	0.....	003.....	.....
462237 SCS Collar 1065 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	20,061.....	23,108,636.....	4,489,596.....	0.....	0.....	0.....	3,029,205.....	.....	.....3,029,205.....	(316,056).....	0.....	0.....	0.....	178,077.....	003.....	.....
462238 SCS Collar 1065 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	20,061.....	1,447,6000.....	(2,044,166).....	0.....	0.....	0.....	(646,479).....	.....	.....(646,479).....	274,262.....	0.....	0.....	0.....	0.....	003.....	.....
462236 SCS Collar 1065 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	20,061.....	892,9600.....	(2,879,611).....	0.....	0.....	0.....	(1,507,524).....	.....	.....(1,507,524).....	200,611.....	0.....	0.....	0.....	0.....	003.....	.....
462240 SCS Collar 1066 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	3,650.....	4,204,385.....	1,116,2000.....	816,837.....	0.....	0.....	551,133.....	.....	.....551,133.....	(57,503).....	0.....	0.....	0.....	32,399.....	003.....	.....
462241 SCS Collar 1066 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	3,650.....	1,322,8100.....	(511,246).....	0.....	0.....	0.....	(225,937).....	.....	.....(225,937).....	64,398.....	0.....	0.....	0.....	0.....	003.....	.....
462239 SCS Collar 1066 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	3,650.....	781,3400.....	(384,586).....	0.....	0.....	0.....	(176,664).....	.....	.....(176,664).....	30,328.....	0.....	0.....	0.....	0.....	003.....	.....
462246 SCS Collar 1068 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	714.....	822,507.....	1,116,2000.....	106,798.....	0.....	0.....	51,993.....	.....	.....51,993.....	(12,973).....	0.....	0.....	0.....	2,520.....	003.....	.....
462247 SCS Collar 1068 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	714.....	1,469,0300.....	(25,488).....	0.....	0.....	0.....	(220).....	.....	.....(220).....	1,111.....	0.....	0.....	0.....	0.....	003.....	.....
462245 SCS Collar 1068 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	714.....	1,004,5800.....	(95,401).....	0.....	0.....	0.....	(13,905).....	.....	.....(13,905).....	20,709.....	0.....	0.....	0.....	0.....	003.....	.....
462249 SCS Collar 1069 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	159.....	183,697.....	1,116,2000.....	23,852.....	0.....	0.....	11,612.....	.....	.....11,612.....	(2,897).....	0.....	0.....	0.....	563.....	003.....	.....
462250 SCS Collar 1069 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	159.....	1,293,7900.....	(12,189).....	0.....	0.....	0.....	(815).....	.....	.....(815).....	2,197.....	0.....	0.....	0.....	0.....	003.....	.....
462248 SCS Collar 1069 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	159.....	892,9600.....	(14,810).....	0.....	0.....	0.....	(1,273).....	.....	.....(1,273).....	2,828.....	0.....	0.....	0.....	0.....	003.....	.....
462261 SCS Collar 1073 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	202.....	233,233.....	1,116,2000.....	30,284.....	0.....	0.....	14,743.....	.....	.....14,743.....	(3,678).....	0.....	0.....	0.....	714.....	003.....	.....
462262 SCS Collar 1073 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	202.....	1,329,2800.....	(13,662).....	0.....	0.....	0.....	(523).....	.....	.....(523).....	1,915.....	0.....	0.....	0.....	0.....	003.....	.....
462260 SCS Collar 1073 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	202.....	1,004,5800.....	(27,052).....	0.....	0.....	0.....	(3,943).....	.....	.....(3,943).....	5,872.....	0.....	0.....	0.....	0.....	003.....	.....
462264 SCS Collar 1074 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	404.....	465,434.....	1,116,2000.....	60,434.....	0.....	0.....	29,422.....	.....	.....29,422.....	(7,341).....	0.....	0.....	0.....	1,426.....	003.....	.....
462265 SCS Collar 1074 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	404.....	1,204,6000.....	(43,724).....	0.....	0.....	0.....	(10,336).....	.....	.....(10,336).....	8,642.....	0.....	0.....	0.....	0.....	003.....	.....
462263 SCS Collar 1074 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	404.....	892,9600.....	(37,523).....	0.....	0.....	0.....	(3,226).....	.....	.....(3,226).....	7,165.....	0.....	0.....	0.....	0.....	003.....	.....
462267 SCS Collar 1075 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	217.....	249,745.....	1,116,2000.....	48,521.....	0.....	0.....	32,738.....	.....	.....32,738.....	(3,416).....	0.....	0.....	0.....	1,925.....	003.....	.....
462268 SCS Collar 1075 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	217.....	1,554,0900.....	(17,129).....	0.....	0.....	0.....	(3,868).....	.....	.....(3,868).....	2,082.....	0.....	0.....	0.....	0.....	003.....	.....
462266 SCS Collar 1075 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	217.....	1,004,5800.....	(40,922).....	0.....	0.....	0.....	(23,711).....	.....	.....(23,711).....	2,621.....	0.....	0.....	0.....	0.....	003.....	.....
462270 SCS Collar 1076 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	316.....	364,297.....	1,116,2000.....	70,777.....	0.....	0.....	47,754.....	.....	.....47,754.....	(4,982).....	0.....	0.....	0.....	2,807.....	003.....	.....
462271 SCS Collar 1076 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	316.....	1,371,3600.....	(39,282).....	0.....	0.....	0.....	(15,256).....	.....	.....(15,256).....	5,230.....	0.....	0.....	0.....	0.....	003.....	.....
462269 SCS Collar 1076 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	316.....	892,9600.....	(45,396).....	0.....	0.....	0.....	(23,765).....	.....	.....(23,765).....	3,162.....	0.....	0.....	0.....	0.....	003.....	.....
462273 SCS Collar 1077 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	168.....	192,985.....	1,116,2000.....	37,494.....	0.....	0.....	25,297.....	.....	.....25,297.....	(2,639).....	0.....	0.....	0.....	1,487.....	003.....	.....
462274 SCS Collar 1077 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	168.....	1,258,5200.....	(27,205).....	0.....	0.....	0.....	(14,135).....	.....	.....(14,135).....	3,032.....	0.....	0.....	0.....	0.....	003.....	.....
462272 SCS Collar 1077 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	168.....	781,3400.....	(17,653).....	0.....	0.....	0.....	(8,109).....	.....	.....(8,109).....	1,392.....	0.....	0.....	0.....	0.....	003.....	.....
462134 SCS Collar 1078 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	153.....	320,984.....	1,798,1800.....	29,288.....	0.....	0.....	47,353.....	.....	.....47,353.....	2,940.....	0.....	0.....	0.....	983.....	003.....	.....
462135 SCS Collar 1078 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	153.....	2,011,9800.....	(15,615).....	0.....	0.....	0.....	(19,859).....	.....	.....(19,859).....	1,086.....	0.....	0.....	0.....	0.....	003.....	.....
462133 SCS Collar 1078 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	153.....	1,438,5400.....	(18,535).....	0.....	0.....	0.....	(574).....	.....	.....(574).....	2,727.....	0.....	0.....	0.....	0.....	003.....	.....
462144 SCS Collar 1081 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	214.....	448,210.....	1,798,1800.....	40,896.....	0.....	0.....	66,122.....	.....	.....66,122.....	4,104.....	0.....	0.....	0.....	1,373.....	003.....	.....
462145 SCS Collar 1081 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	214.....	2,037,8800.....	(19,987).....	0.....	0.....	0.....	(23,699).....	.....	.....(23,699).....	2,193.....	0.....	0.....	0.....	0.....	003.....	.....
462143 SCS Collar 1081 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2016.....	214.....	1,618,3600.....	(38,630).....	0.....	0.....	0.....	(2,048).....	.....	.....(2,048).....	6,561.....	0.....	0.....	0.....	0.....	003.....	.....
462147 SCS Collar 1082 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	185.....	388,682.....	1,798,1800.....	51,648.....	0.....	0.....	71,644.....	.....	.....71,644.....	593.....	0.....	0.....	0.....	2,995.....	003.....	.....
462148 SCS Collar 1082 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	185.....	2,359,2100.....	(17,776).....	0.....	0.....	0.....	(15,963).....	.....	.....(15,963).....	3,868.....	0.....	0.....	0.....	0.....	003.....	.....
462146 SCS Collar 1082 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	185.....	1,618,3600.....	(46,986).....	0.....	0.....	0.....	(20,563).....	.....	.....(20,563).....	4,056.....	0.....	0.....	0.....	0.....	003.....	.....
462150 SCS Collar 1083 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/14/2018.....	80.....	166,912.....	1,798,1800.....	22,179.....	0.....	0.....	30,766.....	.....	.....30,766.....	257.....	0.....	0.....	0.....	1,286.....	003.....	.....
462151 SCS Collar 1083 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/15/2013.....	.11/																

SCHEDULE DB - PART A - SECTION 1

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

QE06.59

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Year-end (b)
469661 SCS Collar 1093 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	2,898	3,337,714	1,007,0000	(102,688)	0	0	(71,077)	.....	.....(71,077)	82,991	0	0	0	11,288	.....	003.....
469662 SCS Collar 1093 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	2,898	0	1,118,8900	102,688	0	0	220,469	.....	.....220,469	(49,270)	0	0	0	0	.....	003.....
469663 SCS Collar 1093 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	2,898	0	1,392,2200	(102,688)	0	0	(4,063)	.....	.....(4,063)	14,009	0	0	0	0	.....	003.....
469665 SCS Collar 1106 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	280	322,241	1,118,8900	4,764	0	0	21,285	.....	.....21,285	(4,757)	0	0	0	1,090	.....	003.....
469666 SCS Collar 1106 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	280	0	1,480,1900	(4,764)	0	0	(122)	.....	.....(122)	462	0	0	0	0	.....	003.....
469664 SCS Collar 1106 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	280	0	1,007,0000	(4,764)	0	0	(6,862)	.....	.....(6,862)	8,012	0	0	0	0	.....	003.....
469668 SCS Collar 1107 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	160	184,285	1,118,8900	7,812	0	0	12,173	.....	.....12,173	(2,720)	0	0	0	623	.....	003.....
469669 SCS Collar 1107 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	160	0	1,341,2700	(7,812)	0	0	(479)	.....	.....(479)	1,509	0	0	0	0	.....	003.....
469667 SCS Collar 1107 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	160	0	1,007,0000	(7,812)	0	0	(3,924)	.....	.....(3,924)	4,582	0	0	0	0	.....	003.....
469671 SCS Collar 1108 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	474	545,647	1,118,8900	23,130	0	0	36,042	.....	.....36,042	(8,054)	0	0	0	1,845	.....	003.....
469672 SCS Collar 1108 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	474	0	1,219,0200	(23,130)	0	0	(11,839)	.....	.....(11,839)	9,433	0	0	0	0	.....	003.....
469670 SCS Collar 1108 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	474	0	895,1100	(23,130)	0	0	(5,211)	.....	.....(5,211)	8,483	0	0	0	0	.....	003.....
469730 SCS Collar 1109 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	11,115	12,803,148	1,118,8900	2,554,354	0	0	1,690,683	.....	.....1,690,683	(175,580)	0	0	0	100,354	.....	003.....
469731 SCS Collar 1109 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	11,115	0	1,708,2094	(609,364)	0	0	(89,170)	.....	.....(89,170)	57,427	0	0	0	0	.....	003.....
469728 SCS Collar 1109 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	11,115	0	1,007,0010	(2,089,248)	0	0	(1,260,096)	.....	.....(1,260,096)	125,087	0	0	0	0	.....	003.....
469733 SCS Collar 1110 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	18,265	21,039,332	1,118,8900	4,197,554	0	0	2,778,288	.....	.....2,778,288	(288,528)	0	0	0	164,912	.....	003.....
469734 SCS Collar 1110 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	18,265	0	1,477,9418	(1,826,978)	0	0	(533,449)	.....	.....(533,449)	229,097	0	0	0	0	.....	003.....
469732 SCS Collar 1110 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	18,265	0	895,1120	(2,607,634)	0	0	(1,432,600)	.....	.....(1,432,600)	171,555	0	0	0	0	.....	003.....
469736 SCS Collar 1111 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	4,321	4,977,744	1,118,8900	993,109	0	0	657,322	.....	.....657,322	(68,264)	0	0	0	39,017	.....	003.....
469737 SCS Collar 1111 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	4,321	0	1,345,8009	(597,606)	0	0	(249,124)	.....	.....(249,124)	73,967	0	0	0	0	.....	003.....
469735 SCS Collar 1111 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	4,321	0	783,2230	(451,589)	0	0	(220,020)	.....	.....(220,020)	34,485	0	0	0	0	.....	003.....
469747 SCS Collar 1114 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	147	168,842	1,118,8900	33,686	0	0	22,296	.....	.....22,296	(2,315)	0	0	0	1,323	.....	003.....
469748 SCS Collar 1114 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	147	0	1,583,2294	(11,300)	0	0	(2,409)	.....	.....(2,409)	1,282	0	0	0	0	.....	003.....
469745 SCS Collar 1114 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	147	0	1,007,0010	(27,552)	0	0	(16,618)	.....	.....(16,618)	1,649	0	0	0	0	.....	003.....
469750 SCS Collar 1115 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	560	645,511	1,118,8900	128,786	0	0	85,241	.....	.....85,241	(8,853)	0	0	0	5,060	.....	003.....
469751 SCS Collar 1115 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	560	0	1,395,5915	(68,531)	0	0	(25,092)	.....	.....(25,092)	8,828	0	0	0	0	.....	003.....
469749 SCS Collar 1115 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	560	0	895,1120	(80,005)	0	0	(43,954)	.....	.....(43,954)	5,264	0	0	0	0	.....	003.....
469796 SCS Collar 1119 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	12/17/2013	12/14/2016	3,220	3,709,376	1,118,8900	499,125	0	0	245,027	.....	.....245,027	(54,748)	0	0	0	12,545	.....	003.....
469797 SCS Collar 1119 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	12/17/2013	12/14/2016	3,220	0	1,255,5100	(304,096)	0	0	(45,535)	.....	.....(45,535)	58,274	0	0	0	0	.....	003.....
469795 SCS Collar 1119 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	12/17/2013	12/14/2016	3,220	0	895,1100	(309,135)	0	0	(35,425)	.....	.....(35,425)	57,665	0	0	0	0	.....	003.....
469635 SCS Collar 1120 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	1,654	3,470,601	1,781,0000	93,261	0	0	542,050	.....	.....542,050	32,944	0	0	0	11,738	.....	003.....
469636 SCS Collar 1120 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	1,654	0	2,114,7600	(93,261)	0	0	(115,734)	.....	.....(115,734)	24,664	0	0	0	0	.....	003.....
469634 SCS Collar 1120 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	1,654	0	1,602,9000	(93,261)	0	0	(21,683)	.....	.....(21,683)	48,640	0	0	0	0	.....	003.....
469638 SCS Collar 1121 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2018	6,068	12,735,754	1,781,0000	125,485	0	0	2,437,436	.....	.....2,437,436	23,491	0	0	0	99,826	.....	003.....
469639 SCS Collar 1121 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2018	6,068	0	2,608,1700	(125,485)	0	0	(203,112)	.....	.....(203,112)	84,196	0	0	0	0	.....	003.....
469637 SCS Collar 1121 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2018	6,068	0	1,602,9000	(125,485)	0	0	(673,113)	.....	.....(673,113)	128,644	0	0	0	0	.....	003.....
469641 SCS Collar 1122 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	165	346,471	1,781,0000	4,475	0	0	54,113	.....	.....54,113	3,287	0	0	0	1,172	.....	003.....
469642 SCS Collar 1122 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	165	0	2,269,4200	(4,475)	0	0	(1,922)	.....	.....(1,922)	2,888	0	0	0	0	.....	003.....
469640 SCS Collar 1122 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	165	0	1,602,9000	(4,475)	0	0	(2,165)	.....	.....(2,165)	4,856	0	0	0	0	.....	003.....
469651 SCS Collar 1125 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	195	408,929	1,781,0000	15,143	0	0	63,868	.....	.....63,868	3,883	0	0	0	1,383	.....	003.....
469652 SCS Collar 1125 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	195	0	2,034,1300	(15,143)	0	0	(23,636)	.....	.....(23,636)	1,437	0	0	0	0	.....	003.....
469650 SCS Collar 1125 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/17/2013	12/14/2016	195	0	1,602,9000	(15,143)	0	0	(2,555)	.....	.....(2,555)	5,731	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, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
469654 SCS Collar 1126 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2018	330	692,943	1,781.0000	18,564	0	0	132,619		132,619	1,279	0	0	0	5,431	003.....	
469655 SCS Collar 1126 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2018	330	0	2,368.2000	(18,564)	0	0	(28,744)		(28,744)	6,979	0	0	0	0	003.....	
469653 SCS Collar 1126 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	12/17/2013	12/14/2018	330	0	1,602.9000	(18,564)	0	0	(36,624)		(36,624)	6,999	0	0	0	0	003.....	
469709 SCS Collar 1127 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2016	2,167	4,547,726	1,781.0000	418,393	0	0	710,303		710,303	43,189	0	0	0	15,381	003.....	
469710 SCS Collar 1127 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2016	2,167	0	1,922.2333	(278,388)	0	0	(447,398)		(447,398)	(10,436)	0	0	0	0	003.....	
469708 SCS Collar 1127 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2016	2,167	0	1,424.8000	(262,219)	0	0	(10,796)		(10,796)	39,828	0	0	0	0	003.....	
469713 SCS Collar 1128 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	8,774	18,414,816	1,781.0000	2,498,441	0	0	3,524,389		3,524,389	34,033	0	0	0	144,340	003.....	
469714 SCS Collar 1128 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	8,774	0	2,230.3463	(1,090,851)	0	0	(1,226,240)		(1,226,240)	166,390	0	0	0	0	003.....	
469711 SCS Collar 1128 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	8,774	0	1,424.8000	(1,589,008)	0	0	(649,984)		(649,984)	155,939	0	0	0	0	003.....	
469716 SCS Collar 1129 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	2,500	5,247,740	1,781.0000	711,990	0	0	1,004,358		1,004,358	9,698	0	0	0	41,133	003.....	
469717 SCS Collar 1129 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	2,500	0	2,049.0405	(442,049)	0	0	(577,550)		(577,550)	28,251	0	0	0	0	003.....	
469715 SCS Collar 1129 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	2,500	0	1,246.7000	(321,640)	0	0	(116,432)		(116,432)	37,158	0	0	0	0	003.....	
469724 SCS Collar 1131 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	104	218,017	1,781.0000	29,580	0	0	41,726		41,726	405	0	0	0	1,709	003.....	
469725 SCS Collar 1131 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	104	0	2,101.0457	(16,607)	0	0	(21,039)		(21,039)	1,437	0	0	0	0	003.....	
469722 SCS Collar 1131 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	12/17/2013	12/14/2018	104	0	1,424.8000	(18,813)	0	0	(7,695)		(7,695)	1,846	0	0	0	0	003.....	
473953 SCS Collar 1138 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/17/2017	95	199,851	1,848.3800	18,844	0	0	26,075		26,075	1,173	0	0	0	742	003.....	
473954 SCS Collar 1138 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/17/2017	95	0	2,080.8900	(9,737)	0	0	(9,390)		(9,390)	1,069	0	0	0	0	003.....	
473952 SCS Collar 1138 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/17/2017	95	0	1,663.5400	(16,138)	0	0	(2,187)		(2,187)	3,192	0	0	0	0	003.....	
473956 SCS Collar 1139 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/17/2017	208	437,174	1,848.3800	41,250	0	0	57,039		57,039	2,568	0	0	0	1,622	003.....	
473957 SCS Collar 1139 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/17/2017	208	0	2,062.0500	(22,548)	0	0	(23,043)		(23,043)	1,983	0	0	0	0	003.....	
473955 SCS Collar 1139 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/17/2017	208	0	1,478.7000	(23,091)	0	0	(2,074)		(2,074)	4,592	0	0	0	0	003.....	
473959 SCS Collar 1140 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/17/2017	386	809,621	1,848.3800	76,400	0	0	105,632		105,632	4,756	0	0	0	3,004	003.....	
473960 SCS Collar 1140 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/17/2017	386	0	2,301.3800	(19,206)	0	0	(4,429)		(4,429)	5,919	0	0	0	0	003.....	
473958 SCS Collar 1140 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/17/2017	386	0	1,663.5400	(65,322)	0	0	(8,860)		(8,860)	12,931	0	0	0	0	003.....	
473962 SCS Collar 1141 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/17/2017	1,832	3,844,847	1,848.3800	362,656	0	0	501,641		501,641	22,582	0	0	0	14,266	003.....	
473963 SCS Collar 1141 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/17/2017	1,832	0	1,977.9700	(254,099)	0	0	(311,125)		(311,125)	1,965	0	0	0	0	003.....	
473961 SCS Collar 1141 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/17/2017	1,832	0	1,478.7000	(203,137)	0	0	(18,239)		(18,239)	40,384	0	0	0	0	003.....	
473965 SCS Collar 1142 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/17/2017	1,725	3,621,153	1,848.3800	341,574	0	0	472,456		472,456	21,266	0	0	0	13,436	003.....	
473966 SCS Collar 1142 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/17/2017	1,725	0	2,157.9800	(138,386)	0	0	(96,212)		(96,212)	29,227	0	0	0	0	003.....	
473964 SCS Collar 1142 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/17/2017	1,725	0	1,663.5400	(292,265)	0	0	(39,626)		(39,626)	57,835	0	0	0	0	003.....	
473920 SCS Collar 1144 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/14/2019	75	157,836	1,848.3800	21,999	0	0	26,996		26,996	(106)	0	0	0	1,258	003.....	
473921 SCS Collar 1144 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/14/2019	75	0	2,150.2900	(13,039)	0	0	(13,680)		(13,680)	1,295	0	0	0	0	003.....	
473919 SCS Collar 1144 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/14/2019	75	0	1,478.7000	(12,546)	0	0	(6,601)		(6,601)	1,371	0	0	0	0	003.....	
473923 SCS Collar 1145 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/14/2019	1,360	2,854,680	1,848.3800	397,995	0	0	488,266		488,266	(1,924)	0	0	0	22,759	003.....	
473924 SCS Collar 1145 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/14/2019	1,360	0	2,105.2300	(255,728)	0	0	(278,690)		(278,690)	20,751	0	0	0	0	003.....	
473927 SCS Collar 1145 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/14/2019	1,360	0	1,293.8700	(156,875)	0	0	(75,775)		(75,775)	20,921	0	0	0	0	003.....	
473943 SCS Collar 1146 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/14/2019	5,159	10,828,254	1,848.3800	1,509,763	0	0	1,852,071		1,852,071	(7,297)	0	0	0	86,329	003.....	
473944 SCS Collar 1146 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/14/2019	5,159	0	2,278.5900	(704,786)	0	0	(641,355)		(641,355)	109,965	0	0	0	0	003.....	
473942 SCS Collar 1146 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/14/2019	5,159	0	1,478.7000	(860,385)	0	0	(452,827)		(452,827)	94,088	0	0	0	0	003.....	
473946 SCS Collar 1147 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/14/2019	3,921	8,230,201	1,848.3800	1,147,560	0	0	1,407,699		1,407,699	(5,546)	0	0	0	65,616	003.....	
473947 SCS Collar 1147 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/14/2019	3,921	0	2,607.4200	(143,373)	0	0	(143,373)		(143,373)	60,284	0	0	0	0	003.....	
473945 SCS Collar 1147 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2014	01/14/2019	3,921	0	1,663.5400	(905,422)	0	0	(511,279)		(511,279)	85,473	0	0	0	0	003.....	
474132 SCS Collar 1159 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUH3JPFQGNF3BB653.....	01/15/2014	01/14/2019	2,388	2,750,333	0	819,7400	0	0	(146,809)		(146,809)	19,512	0	0	0	21,927	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
474133 SCS Collar 1159 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/14/2019	2,388	0	1,171.0500	563,474	0	0	306,706	.....	.....306,706	(41,790)	0	0	0	0	003.....	
474134 SCS Collar 1159 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/14/2019	2,388	0	1,401.1600	(338,562)	0	0	(110,160)	.....	.....(110,160)	38,610	0	0	0	0	003.....	
474137 SCS Collar 1160 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/14/2019	7,013	8,077,872	1,053.9500	(1,290,302)	0	0	(941,703)	.....	.....(941,703)	79,732	0	0	0	64,401	003.....	
474138 SCS Collar 1160 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/14/2019	7,013	0	1,171.0500	1,654,952	0	0	900,811	.....	.....900,811	(122,739)	0	0	0	0	003.....	
474139 SCS Collar 1160 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/14/2019	7,013	0	1,729.4100	(412,336)	0	0	(55,666)	.....	.....(55,666)	37,183	0	0	0	0	003.....	
474140 SCS Collar 1161 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/17/2017	2,574	2,964,772	936.8400	(239,360)	0	0	(48,912)	.....	.....(48,912)	54,859	0	0	0	11,001	003.....	
474141 SCS Collar 1161 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/17/2017	2,574	0	1,171.0500	409,228	0	0	132,046	.....	.....132,046	(48,910)	0	0	0	0	003.....	
474142 SCS Collar 1161 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/17/2017	2,574	0	1,305.2500	(254,056)	0	0	(21,067)	.....	.....(21,067)	37,152	0	0	0	0	003.....	
474144 SCS Collar 1162 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/17/2017	2,925	3,369,059	1,053.9500	(394,838)	0	0	(117,237)	.....	.....(117,237)	92,666	0	0	0	12,501	003.....	
474145 SCS Collar 1162 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/17/2017	2,925	0	1,171.0500	462,107	0	0	150,052	.....	.....150,052	(55,580)	0	0	0	0	003.....	
474146 SCS Collar 1162 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/17/2017	2,925	0	1,435.3600	(162,936)	0	0	(3,524)	.....	.....(3,524)	10,890	0	0	0	0	003.....	
474156 SCS Collar 1166 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/14/2019	10,750	12,383,381	936.8400	(1,494,275)	0	0	(1,007,239)	.....	.....(1,007,239)	102,770	0	0	0	98,727	003.....	
474157 SCS Collar 1166 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/14/2019	10,750	0	1,171.0500	2,547,793	0	0	1,380,944	.....	.....1,380,944	(188,158)	0	0	0	0	003.....	
474158 SCS Collar 1166 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/14/2019	10,750	0	1,528.2200	(1,126,619)	0	0	(259,555)	.....	.....(259,555)	122,512	0	0	0	0	003.....	
474165 SCS Collar 1169 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/17/2017	363	418,058	1,053.9500	(48,994)	0	0	(14,548)	.....	.....(14,548)	11,499	0	0	0	1,551	003.....	
474166 SCS Collar 1169 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/17/2017	363	0	1,171.0500	57,342	0	0	18,620	.....	.....18,620	(6,897)	0	0	0	0	003.....	
474167 SCS Collar 1169 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/17/2017	363	0	1,521.5500	(13,192)	0	0	(155)	.....	.....(155)	559	0	0	0	0	003.....	
474168 SCS Collar 1170 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/14/2019	324	372,810	936.8400	(44,986)	0	0	(30,324)	.....	.....(30,324)	3,094	0	0	0	2,972	003.....	
474169 SCS Collar 1170 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/14/2019	324	0	1,171.0500	76,379	0	0	41,574	.....	.....41,574	(5,664)	0	0	0	0	003.....	
474170 SCS Collar 1170 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/14/2019	324	0	1,443.9000	(41,170)	0	0	(12,076)	.....	.....(12,076)	4,706	0	0	0	0	003.....	
474171 SCS Collar 1171 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/17/2017	494	569,543	1,053.9500	(66,748)	0	0	(19,819)	.....	.....(19,819)	15,665	0	0	0	2,113	003.....	
474172 SCS Collar 1171 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/17/2017	494	0	1,171.0500	78,120	0	0	25,367	.....	.....25,367	(9,396)	0	0	0	0	003.....	
474173 SCS Collar 1171 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/17/2017	494	0	1,384.8800	(34,501)	0	0	(1,155)	.....	.....(1,155)	3,343	0	0	0	0	003.....	
474176 SCS Collar 1172 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/17/2017	273	314,773	936.8400	(25,566)	0	0	(5,193)	.....	.....(5,193)	5,824	0	0	0	1,168	003.....	
474177 SCS Collar 1172 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/17/2017	273	0	1,171.0500	44,511	0	0	14,019	.....	.....14,019	(5,193)	0	0	0	0	003.....	
474178 SCS Collar 1172 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/17/2017	273	0	1,361.3500	(22,593)	0	0	(898)	.....	.....(898)	2,410	0	0	0	0	003.....	
474179 SCS Collar 1173 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/14/2019	92	106,236	819.7400	(9,315)	0	0	(5,671)	.....	.....(5,671)	753	0	0	0	847	003.....	
474180 SCS Collar 1173 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/14/2019	92	0	1,171.0500	21,765	0	0	11,847	.....	.....11,847	(1,613)	0	0	0	0	003.....	
474181 SCS Collar 1173 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	01/15/2014	01/14/2019	92	0	1,340.7400	(15,236)	0	0	(5,720)	.....	.....(5,720)	1,637	0	0	0	0	003.....	
481760 SCS Collar 1180 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/18/2014	02/14/2017	2,557	2,945,562	929.1800	(345,206)	0	0	(54,087)	.....	.....(54,087)	52,218	0	0	0	11,666	003.....	
481767 SCS Collar 1180 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/18/2014	02/14/2017	2,557	0	1,293.4200	(151,635)	0	0	(31,944)	.....	.....(31,944)	40,583	0	0	0	0	003.....	
481763 SCS Collar 1180 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/18/2014	02/14/2017	2,557	0	1,161.4800	409,133	0	0	154,917	.....	.....154,917	(46,135)	0	0	0	0	003.....	
481771 SCS Collar 1181 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/18/2014	02/14/2017	2,660	3,063,583	1,045.3300	(359,038)	0	0	(113,328)	.....	.....(113,328)	79,801	0	0	0	12,133	003.....	
481777 SCS Collar 1181 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/18/2014	02/14/2017	2,660	0	1,429.3200	(157,711)	0	0	(4,506)	.....	.....(4,506)	13,202	0	0	0	0	003.....	
481773 SCS Collar 1181 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/18/2014	02/14/2017	2,660	0	1,161.4800	425,526	0	0	161,125	.....	.....161,125	(47,983)	0	0	0	0	003.....	
481785 SCS Collar 1182 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/18/2014	02/14/2017	951	1,094,915	1,045.3300	(128,319)	0	0	(40,503)	.....	.....(40,503)	28,521	0	0	0	4,336	003.....	
481795 SCS Collar 1182 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/18/2014	02/14/2017	951	0	1,520.6100	(38,211)	0	0	(560)	.....	.....(560)	1,890	0	0	0	0	003.....	
481794 SCS Collar 1182 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/18/2014	02/14/2017	951	0	1,161.4800	152,082	0	0	57,585		57,585	(17,149)	0	0	0	0	003.....	
481748 SCS Collar 1183 Russel2000.....																							

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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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Year-end (b)
481756 SCS Collar 1184 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	02/18/2014	02/14/2019	13,589	0	1,161,4800	3,241,855	0	0	1,851,758	.....	.....1,851,758	(241,740)	0	0	0	0	0	003.....
481759 SCS Collar 1184 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	02/18/2014	02/14/2019	13,589	0	1,507,4800	(1,524,652)	0	0	(394,416)	.....	.....(394,416)	176,196	0	0	0	0	0	003.....
481761 SCS Collar 1185 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	02/18/2014	02/14/2019	4,503	5,186,966	813.0400	(453,395)	0	0	(280,732)	.....	.....(280,732)	35,463	0	0	0	42,038	0	003.....
481764 SCS Collar 1185 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	02/18/2014	02/14/2019	4,503	0	1,378,4400	(675,702)	0	0	(245,156)	.....	.....(245,156)	79,145	0	0	0	0	0	003.....
481762 SCS Collar 1185 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	02/18/2014	02/14/2019	4,503	0	1,161,4800	1,074,251	0	0	613,616	.....	.....613,616	(80,105)	0	0	0	0	0	003.....
481780 SCS Collar 1189 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	02/18/2014	02/14/2019	172	198,354	1,597,6200	(15,601)	0	0	(3,133)	.....	.....(3,133)	1,691	0	0	0	1,608	0	003.....
481779 SCS Collar 1189 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	02/18/2014	02/14/2019	172	0	1,161,4800	41,080	0	0	23,465	.....	.....23,465	(3,063)	0	0	0	0	0	003.....
481778 SCS Collar 1189 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	02/18/2014	02/14/2019	172	0	1,045,3300	(31,570)	0	0	(23,151)	.....	.....(23,151)	1,862	0	0	0	0	0	003.....
481899 SCS Collar 1197 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2017	1,941	4,072,844	1,656,6800	(333,165)	0	0	(51,965)	.....	.....(51,965)	63,950	0	0	0	16,130	0	003.....
481901 SCS Collar 1197 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2017	1,941	0	2,154,1500	(142,103)	0	0	(124,583)	.....	.....(124,583)	30,755	0	0	0	0	0	003.....
481900 SCS Collar 1197 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2017	1,941	0	1,840,7600	369,782	0	0	551,889	.....	.....551,889	24,598	0	0	0	0	0	003.....
481892 SCS Collar 1198 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2017	1,439	3,019,286	1,472,6100	(161,346)	0	0	(18,033)	.....	.....(18,033)	31,226	0	0	0	11,958	0	003.....
481894 SCS Collar 1198 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2017	1,439	0	1,967,0500	(190,980)	0	0	(264,301)	.....	.....(264,301)	(284)	0	0	0	0	0	003.....
481893 SCS Collar 1198 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2017	1,439	0	1,840,7600	274,127	0	0	409,127	.....	.....409,127	18,233	0	0	0	0	0	003.....
481906 SCS Collar 1199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2019	5,247	11,012,185	1,656,6800	(1,244,476)	0	0	(698,847)	.....	.....(698,847)	111,353	0	0	0	89,250	0	003.....
481908 SCS Collar 1199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2019	5,247	0	2,614,3200	(336,369)	0	0	(203,090)	.....	.....(203,090)	86,543	0	0	0	0	0	003.....
481907 SCS Collar 1199 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2019	5,247	0	1,840,7600	1,479,530	0	0	1,928,230	.....	.....1,928,230	(9,595)	0	0	0	0	0	003.....
481897 SCS Collar 1200 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2019	1,440	3,021,567	1,840,7600	406,017	0	0	529,075	.....	.....529,075	(2,631)	0	0	0	24,489	0	003.....
481896 SCS Collar 1200 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2019	1,440	0	1,288,5300	(170,423)	0	0	(83,202)	.....	.....(83,202)	21,577	0	0	0	0	0	003.....
481898 SCS Collar 1200 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2019	1,440	0	2,083,7400	(263,393)	0	0	(317,949)	.....	.....(317,949)	21,680	0	0	0	0	0	003.....
481912 SCS Collar 1203 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2017	94	197,257	1,472,6100	(10,542)	0	0	(1,178)	.....	.....(1,178)	2,040	0	0	0	781	0	003.....
481914 SCS Collar 1203 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2017	94	0	2,051,7500	(9,632)	0	0	(11,633)	.....	.....(11,633)	760	0	0	0	0	0	003.....
481913 SCS Collar 1203 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2017	94	0	1,840,7600	17,909	0	0	26,729	.....	.....26,729	1,192	0	0	0	0	0	003.....
481927 SCS Collar 1206 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2017	549	1,152,757	1,656,6800	(94,303)	0	0	(14,708)	.....	.....(14,708)	18,100	0	0	0	4,565	0	003.....
481928 SCS Collar 1206 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2017	549	0	1,840,7600	104,656	0	0	156,204	.....	.....156,204	6,962	0	0	0	0	0	003.....
481929 SCS Collar 1206 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2017	549	0	2,306,0900	(23,589)	0	0	(8,099)	.....	.....(8,099)	8,178	0	0	0	0	0	003.....
481923 SCS Collar 1207 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2017	139	290,755	1,840,7600	26,398	0	0	39,399	.....	.....39,399	1,756	0	0	0	1,152	0	003.....
481922 SCS Collar 1207 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2017	139	0	1,656,6800	(23,784)	0	0	(3,710)	.....	.....(3,710)	4,565	0	0	0	0	0	003.....
481924 SCS Collar 1207 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2017	139	0	2,074,7600	(13,191)	0	0	(15,094)	.....	.....(15,094)	1,405	0	0	0	0	0	003.....
481910 SCS Collar 1210 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2019	6,675	14,009,807	1,840,7600	1,882,339	0	0	2,453,112	.....	.....2,453,112	(12,205)	0	0	0	113,544	0	003.....
481909 SCS Collar 1210 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2019	6,675	0	1,472,6100	(1,142,953)	0	0	(602,448)	.....	.....(602,448)	118,732	0	0	0	0	0	003.....
481911 SCS Collar 1210 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/18/2014	02/14/2019	6,675	0	2,262,5300	(868,279)	0	0	(905,523)	.....	.....(905,523)	145,352	0	0	0	0	0	003.....
481968 SCS Collar 1214 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/18/2014	02/14/2017	90	104,136	929,1800	(8,126)	0	0	(1,912)	.....	.....(1,912)	1,846	0	0	0	412	0	003.....
481969 SCS Collar 1214 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/18/2014	02/14/2017	90	0	1,161,4800	14,244	0	0	5,477	.....	.....5,477	(1,631)	0	0	0	0	0	003.....
481970 SCS Collar 1214 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/18/2014	02/14/2017	90	0	1,346,5000	(7,492)	0	0	(488)		(488)	1,025	0	0	0	0	0	003.....
481971 SCS Collar 1215 Russel2000.....	LIFE HEDGE																						

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
488431 SCS Collar 1229 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2017	1,540	0	1,979.8400	(207,960)	0	0	(276,415)	.....	.....(276,415)	1,830	0	0	0	0	003.....	
488432 SCS Collar 1230 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2019	5,449	11,436.955	1,672.9500	(1,251,773)	0	0	(772,513)	.....	.....(772,513)	115,490	0	0	0	94,036	003.....	
488433 SCS Collar 1230 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2019	5,449	0	1,858.8300	1,522,377	0	0	1,953,981	.....	.....1,953,981	(20,025)	0	0	0	0	003.....	
488434 SCS Collar 1230 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2019	5,449	0	2,554.2200	(381,493)	0	0	(284,629)	.....	.....(284,629)	108,563	0	0	0	0	003.....	
488435 SCS Collar 1231 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2019	4,876	10,233.303	1,487.0600	(802,824)	0	0	(471,253)	.....	.....(471,253)	86,403	0	0	0	84,139	003.....	
488436 SCS Collar 1231 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2019	4,876	0	1,858.8300	1,362,159	0	0	1,748,339	.....	.....1,748,339	(17,917)	0	0	0	0	003.....	
488437 SCS Collar 1231 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2019	4,876	0	2,246.7700	(658,554)	0	0	(714,784)	.....	.....(714,784)	106,958	0	0	0	0	003.....	
488438 SCS Collar 1232 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2019	1,566	3,286.897	1,301.1800	(176,806)	0	0	(97,697)	.....	.....(97,697)	23,327	0	0	0	27,025	003.....	
488439 SCS Collar 1232 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2019	1,566	0	1,858.8300	437,520	0	0	561,560	.....	.....561,560	(5,755)	0	0	0	0	003.....	
488440 SCS Collar 1232 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2019	1,566	0	2,080.9600	(292,583)	0	0	(354,409)	.....	.....(354,409)	24,419	0	0	0	0	003.....	
488441 SCS Collar 1233 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2017	195	409.874	1,672.9500	(32,862)	0	0	(6,395)	.....	.....(6,395)	6,689	0	0	0	1,720	003.....	
488442 SCS Collar 1233 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2017	195	0	1,858.8300	37,274	0	0	53,362	.....	.....53,362	2,011	0	0	0	0	003.....	
488443 SCS Collar 1233 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2017	195	0	2,296.2100	(8,874)	0	0	(4,097)	.....	.....(4,097)	2,903	0	0	0	0	003.....	
488444 SCS Collar 1234 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2017	63	132.109	1,487.0600	(6,878)	0	0	(1,041)	.....	.....(1,041)	1,407	0	0	0	554	003.....	
488445 SCS Collar 1234 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2017	63	0	1,858.8300	12,014	0	0	17,199	.....	.....17,199	649	0	0	0	0	003.....	
488446 SCS Collar 1234 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2017	63	0	2,064.2300	(6,574)	0	0	(7,657)	.....	.....(7,657)	558	0	0	0	0	003.....	
488456 SCS Collar 1238 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2019	271	569,081	1,672.9500	(62,289)	0	0	(38,439)	.....	.....(38,439)	5,747	0	0	0	4,679	003.....	
488457 SCS Collar 1238 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2019	271	0	1,858.8300	75,742	0	0	97,226	.....	.....97,226	(997)	0	0	0	0	003.....	
488458 SCS Collar 1238 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	03/17/2014	03/14/2019	271	0	2,358.8600	(29,033)	0	0	(28,054)	.....	.....(28,054)	6,490	0	0	0	0	003.....	
488498 SCS Collar 1246 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	9,468	10,906,269	1,188.2300	2,270,682	0	0	1,194,956	.....	.....1,194,956	(176,630)	0	0	0	89,672	003.....	
488497 SCS Collar 1246 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	9,468	0	1,069.4100	(1,777,121)	0	0	(1,395,277)	.....	.....(1,395,277)	101,511	0	0	0	0	003.....	
488499 SCS Collar 1246 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	9,468	0	1,767.9600	(616,738)	0	0	(74,956)	.....	.....(74,956)	54,856	0	0	0	0	003.....	
488501 SCS Collar 1247 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	11,707	13,485,965	1,188.2300	2,807,774	0	0	1,477,603	.....	.....1,477,603	(218,409)	0	0	0	110,883	003.....	
488500 SCS Collar 1247 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	11,707	0	950.5800	(1,654,248)	0	0	(1,216,430)	.....	.....(1,216,430)	107,642	0	0	0	0	003.....	
488502 SCS Collar 1247 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	11,707	0	1,545.6500	(1,305,838)	0	0	(299,643)	.....	.....(299,643)	143,481	0	0	0	0	003.....	
488504 SCS Collar 1248 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	2,787	3,209,836	1,188.2300	668,287	0	0	351,689	.....	.....351,689	(51,984)	0	0	0	26,392	003.....	
488505 SCS Collar 1248 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	2,787	0	1,405.2000	(426,864)	0	0	(140,325)	.....	.....(140,325)	48,040	0	0	0	0	003.....	
488503 SCS Collar 1248 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	2,787	0	831.7600	(277,703)	0	0	(192,965)	.....	.....(192,965)	22,042	0	0	0	0	003.....	
488510 SCS Collar 1249 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2017	460	530,287	1,069.4100	(62,304)	0	0	(24,711)	.....	.....(24,711)	14,276	0	0	0	2,225	003.....	
488512 SCS Collar 1249 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2017	460	0	1,550.7600	(19,836)	0	0	(247)	.....	.....(247)	870	0	0	0	0	003.....	
488511 SCS Collar 1249 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2017	460	0	1,188.2300	75,414	0	0	23,484	.....	.....23,484	(8,370)	0	0	0	0	003.....	
488514 SCS Collar 1250 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2017	104	120,211	1,188.2300	17,096	0	0	5,324	.....	.....5,324	(1,898)	0	0	0	504	003.....	
488513 SCS Collar 1250 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2017	104	0	950.5800	(9,629)	0	0	(2,858)	.....	.....(2,858)	2,309	0	0	0	0	003.....	
488515 SCS Collar 1250 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2017	104	0	1,379.5300	(8,991)	0	0	(420)	.....	.....(420)	999	0	0	0	0	003.....	
488524 SCS Collar 1261 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2017	233	268,536	1,188.2300	38,190	0	0	11,892	.....	.....11,892	(4,238)	0	0	0	1,127	003.....	
488523 SCS Collar 1261 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2017	233	0	1,069.4100	(31,550)	0	0	(12,514)	.....	.....(12,514)	7,229	0	0	0	0	003.....	
488525 SCS Collar 1261 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2017	233	0	1,408.4100	(17,915)	0	0	(629)	.....	.....(629)	1,713	0	0	0	0	003.....	
488527 SCS Collar 1262 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2017	401	462,426	1,188.2300	65,764	0	0	20,478	.....	.....20,478	(7,299)	0	0	0	1,940	003.....	
488526 SCS Collar 1262 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2017	401	0	950.5800	(37,041)	0	0	(10,994)	.....	.....(10,994)	8,882	0	0	0	0	003.....	
488528 SCS Collar 1262 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2017	401	0	1,285.4300	(48,144)	0	0	(6,768)	.....	.....(6,768)	6,590	0	0	0	0	003.....	
488530 SCS Collar 1263 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	355	409,107	1,188.2300	85,176	0	0	44,824	.....	.....44,824	(6,625)	0	0	0	3,364	003.....	
488529 SCS Collar 1263 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	355	0	1,069.4100	(66,662)	0	0	(52,338)	.....	.....(52,338)	3,808	0	0	0	0	003.....	
488531 SCS Collar 1263 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2014	03/14/2019	355	0	1,642.1300	(31,559)	0	0	(5,528)	.....	.....(5,528)	3,222	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

QE06.64

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
488587 SCS Collar 1265 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/17/2014	03/14/2017	2,178	2,508,923	1,188,2300	359,397	0	0	111,107	.....	.....111,107	(39,599)	0	0	0	10,526	.....	003.....
488586 SCS Collar 1265 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/17/2014	03/14/2017	2,178	0	1,069,4100	(294,034)	0	0	(116,916)	.....	.....(116,916)	67,543	0	0	0	0	.....	003.....
488588 SCS Collar 1265 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/17/2014	03/14/2017	2,178	0	1,467,4600	(139,742)	0	0	(2,904)	.....	.....(2,904)	8,918	0	0	0	0	.....	003.....
488584 SCS Collar 1266 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/17/2014	03/14/2017	2,248	2,589,386	1,188,2300	370,923	0	0	114,670	.....	.....114,670	(40,869)	0	0	0	10,864	.....	003.....
488583 SCS Collar 1266 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/17/2014	03/14/2017	2,248	0	950,5800	(213,549)	0	0	(61,564)	.....	.....(61,564)	49,735	0	0	0	0	.....	003.....
488585 SCS Collar 1266 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/17/2014	03/14/2017	2,248	0	1,327,8500	(234,139)	0	0	(20,299)	.....	.....(20,299)	30,744	0	0	0	0	.....	003.....
496385 SCS Collar 1286 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/18/2017	2,233	2,572,428	1,119,4900	347,502	0	0	208,906	.....	.....208,906	(33,066)	0	0	0	11,504	.....	003.....
496386 SCS Collar 1286 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/18/2017	2,233	0	1,007,5400	(287,497)	0	0	(97,005)	.....	.....(97,005)	56,069	0	0	0	0	.....	003.....
496387 SCS Collar 1286 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/18/2017	2,233	0	1,394,7700	(126,375)	0	0	(10,081)	.....	.....(10,081)	21,094	0	0	0	0	.....	003.....
496388 SCS Collar 1287 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/18/2017	3,020	3,478,951	1,119,4900	469,962	0	0	282,524	.....	.....282,524	(44,718)	0	0	0	15,558	.....	003.....
496389 SCS Collar 1287 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/18/2017	3,020	0	895,5900	(270,482)	0	0	(70,385)	.....	.....(70,385)	51,823	0	0	0	0	.....	003.....
496390 SCS Collar 1287 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/18/2017	3,020	0	1,260,3200	(289,237)	0	0	(82,873)	.....	.....(82,873)	52,472	0	0	0	0	.....	003.....
496391 SCS Collar 1288 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/15/2019	12,685	14,612,421	1,119,4900	2,811,811	0	0	2,073,299	.....	.....2,073,299	(222,656)	0	0	0	122,077	.....	003.....
496392 SCS Collar 1288 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/15/2019	12,685	0	1,007,5400	(2,158,521)	0	0	(1,608,465)	.....	.....(1,608,465)	121,262	0	0	0	0	.....	003.....
496393 SCS Collar 1288 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/15/2019	12,685	0	1,664,4600	(751,981)	0	0	(192,834)	.....	.....(192,834)	116,482	0	0	0	0	.....	003.....
496394 SCS Collar 1289 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/15/2019	16,514	19,022,591	1,119,4900	3,660,442	0	0	2,699,040	.....	.....2,699,040	(289,856)	0	0	0	158,921	.....	003.....
496395 SCS Collar 1289 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/15/2019	16,514	0	895,5900	(2,125,983)	0	0	(1,481,856)	.....	.....(1,481,856)	135,849	0	0	0	0	.....	003.....
496396 SCS Collar 1289 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/15/2019	16,514	0	1,460,2600	(1,662,937)	0	0	(684,913)	.....	.....(684,913)	262,941	0	0	0	0	.....	003.....
496397 SCS Collar 1290 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/15/2019	2,988	3,441,909	1,119,4900	662,313	0	0	488,359	.....	.....488,359	(52,446)	0	0	0	28,755	.....	003.....
496398 SCS Collar 1290 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/15/2019	2,988	0	783,6400	(277,642)	0	0	(179,402)	.....	.....(179,402)	21,415	0	0	0	0	.....	003.....
496399 SCS Collar 1290 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/15/2019	2,988	0	1,336,0000	(407,917)	0	0	(216,012)	.....	.....(216,012)	57,796	0	0	0	0	.....	003.....
496403 SCS Collar 1291 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/18/2017	119	136,853	1,119,4900	18,487	0	0	11,114	.....	.....11,114	(1,759)	0	0	0	612	.....	003.....
496404 SCS Collar 1291 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/18/2017	119	0	1,007,5400	(15,295)	0	0	(5,161)	.....	.....(5,161)	2,983	0	0	0	0	.....	003.....
496405 SCS Collar 1291 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/18/2017	119	0	1,484,8900	(4,523)	0	0	(184)	.....	.....(184)	502	0	0	0	0	.....	003.....
496406 SCS Collar 1292 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/18/2017	264	304,575	1,119,4900	41,144	0	0	24,734	.....	.....24,734	(3,915)	0	0	0	1,362	.....	003.....
496407 SCS Collar 1292 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/18/2017	264	0	895,5900	(23,680)	0	0	(6,162)	.....	.....(6,162)	4,537	0	0	0	0	.....	003.....
496408 SCS Collar 1292 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/18/2017	264	0	1,316,6300	(20,428)	0	0	(3,617)	.....	.....(3,617)	3,907	0	0	0	0	.....	003.....
496415 SCS Collar 1295 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/18/2017	209	240,780	1,119,4900	32,526	0	0	19,554	.....	.....19,554	(3,095)	0	0	0	1,077	.....	003.....
496416 SCS Collar 1295 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/18/2017	209	0	1,007,5400	(26,910)	0	0	(9,080)	.....	.....(9,080)	5,248	0	0	0	0	.....	003.....
496417 SCS Collar 1295 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/18/2017	209	0	1,343,8400	(14,646)	0	0	(1,953)	.....	.....(1,953)	2,737	0	0	0	0	.....	003.....
496418 SCS Collar 1296 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/18/2017	141	162,578	1,119,4900	21,962	0	0	13,203	.....	.....13,203	(2,090)	0	0	0	727	.....	003.....
496419 SCS Collar 1296 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/18/2017	141	0	895,5900	(12,640)	0	0	(3,289)	.....	.....(3,289)	2,422	0	0	0	0	.....	003.....
496420 SCS Collar 1296 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/18/2017	141	0	1,223,8300	(15,419)	0	0	(5,676)	.....	.....(5,676)	2,546	0	0	0	0	.....	003.....
496436 SCS Collar 1300 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2014	04/18/2017	1,702	3,571,403	1,842,9800	297,915	0	0	495,728	.....	.....495,728	17,800	0	0	0	15,972	.....	003.....
496437 SCS Collar 1300 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2014	04/18/2017	1,702	0	1,658,6800	(278,483)	0	0	(62,989)	.....	.....(62,989)	55,163	0	0	0	0	.....	003.....
496438 SCS Collar 1300 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2014	04/18/2017	1,702	0	2,142,4600	(102,708)	0	0	(143,124)	.....	.....(143,124)	23,359	0	0	0	0	.....	003.....
496439 SCS Collar 1301 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2014	04/18/2017	1,790	3,757,035	1,842,9800	313,400	0	0	521,495	.....	.....521,495	18,723	0	0	0	16,802	.....	003.....
496440 SCS Collar 1301 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2014	04/18/2017	1,790	0	1,474,3800	(292,957)	0	0	(34,886)	.....	.....(34,886)	38,372	0	0	0	0	.....	003.....
496441 SCS Collar 1301 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2014	04/18/2017	1,790	0	1,969,2200	(108,047)	0	0	(347,238)	.....	.....(347,238)	921	0	0	0	0	.....	003.....
496445 SCS Collar 1304 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/15/2019	7,026	14,746,844	1,842,9800	1,916,445	0	0	2,617,264	.....	.....2,617,264	(31,333)	0	0	0	123,200	.....	003.....
496446 SCS Collar 1304 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/15/2019	7,026	0	1,474,3800	(1,113,640)	0	0	(687,042)	.....	.....(687,042)	118,644	0	0	0	0	.....	003.....
496447 SCS Collar 1304 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	04/15/2014	04/15/2019	7,026	0	2,239,4000	(892,809)	0	0	(1,087,602)	.....	.....(1,087,602)	160,494	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, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Year-end (b)
496448 SCS Collar 1305 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	04/15/2014.....	04/15/2019.....	1,882.....	3,949,498.....	1,842,9800.....	513,262.....	0	0	700,955.....	.....	700,955.....	(8,394).....	0	0	0	32,995.....	.....	003.....
496449 SCS Collar 1305 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	04/15/2014.....	04/15/2019.....	1,882.....	0	1,290,0900.....	(201,139).....	0	0	(119,723).....	.....	.....(119,723).....	26,758.....	0	0	0	0	.....	003.....
496450 SCS Collar 1305 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	04/15/2014.....	04/15/2019.....	1,882.....	0	2,076,3000.....	(336,228).....	0	0	(439,388).....	.....	.....(439,388).....	31,356.....	0	0	0	0	.....	003.....
496442 SCS Collar 1306 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	04/15/2014.....	04/15/2019.....	6,259.....	13,136,523.....	1,842,9800.....	1,653,848.....	0	0	2,331,419.....	.....	2,331,419.....	(27,966).....	0	0	0	109,747.....	.....	003.....
496443 SCS Collar 1306 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	04/15/2014.....	04/15/2019.....	6,259.....	0	1,658,6800.....	(1,366,502).....	0	0	(892,504).....	.....	.....(892,504).....	125,582.....	0	0	0	0	.....	003.....
496444 SCS Collar 1306 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	04/15/2014.....	04/15/2019.....	6,259.....	0	2,548,8400.....	(367,522).....	0	0	(358,182).....	.....	.....(358,182).....	134,554.....	0	0	0	0	.....	003.....
496454 SCS Collar 1307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	04/15/2014.....	04/18/2017.....	63.....	133,244.....	1,842,9800.....	11,581.....	0	0	18,495.....	.....	.....18,495.....	665.....	0	0	0	596.....	.....	003.....
496455 SCS Collar 1307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	04/15/2014.....	04/18/2017.....	63.....	0	1,658,6800.....	(10,275).....	0	0	(2,350).....	.....	.....(2,350).....	2,058.....	0	0	0	0	.....	003.....
496456 SCS Collar 1307 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	04/15/2014.....	04/18/2017.....	63.....	0	2,279,4000.....	(2,477).....	0	0	(1,934).....	.....	.....(1,934).....	985.....	0	0	0	0	.....	003.....
496466 SCS Collar 1309 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	04/15/2014.....	04/18/2017.....	143.....	299,516.....	1,842,9800.....	25,999.....	0	0	41,574.....	.....	.....41,574.....	1,493.....	0	0	0	1,339.....	.....	003.....
496467 SCS Collar 1309 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	04/15/2014.....	04/18/2017.....	143.....	0	1,658,6800.....	(23,125).....	0	0	(5,283).....	.....	.....(5,282).....	4,626.....	0	0	0	0	.....	003.....
496468 SCS Collar 1309 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	04/15/2014.....	04/18/2017.....	143.....	0	2,060,8200.....	(13,023).....	0	0	(18,751).....	.....	.....(18,751).....	1,180.....	0	0	0	0	.....	003.....
496469 SCS Collar 1310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	04/15/2014.....	04/15/2019.....	57.....	119,578.....	1,842,9800.....	15,046.....	0	0	21,222.....	.....	.....21,222.....	(253).....	0	0	0	999.....	.....	003.....
496470 SCS Collar 1310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	04/15/2014.....	04/15/2019.....	57.....	0	1,658,6800.....	(12,447).....	0	0	(8,124).....	.....	.....(8,124).....	1,143.....	0	0	0	0	.....	003.....
496471 SCS Collar 1310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	04/15/2014.....	04/15/2019.....	57.....	0	2,342,8000.....	(5,428).....	0	0	(6,497).....	.....	.....(6,497).....	1,417.....	0	0	0	0	.....	003.....
496457 SCS Collar 1311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2014.....	04/18/2017.....	190.....	398,595.....	1,842,9800.....	35,745.....	0	0	55,327.....	.....	.....55,327.....	1,987.....	0	0	0	1,783.....	.....	003.....
496458 SCS Collar 1311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2014.....	04/18/2017.....	190.....	0	1,474,3800.....	(19,739).....	0	0	(3,701).....	.....	.....(3,701).....	4,071.....	0	0	0	0	.....	003.....
496459 SCS Collar 1311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2014.....	04/18/2017.....	190.....	0	2,047,9200.....	(19,509).....	0	0	(26,527).....	.....	.....(26,527).....	1,376.....	0	0	0	0	.....	003.....
500853 SCS Collar 1327 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	05/15/2014.....	05/14/2019.....	9,167.....	10,559,780.....	1,095,9900.....	1,914,913.....	0	0	1,638,329.....	.....	1,638,329.....	(157,609).....	0	0	0	89,466.....	.....	003.....
500854 SCS Collar 1327 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	05/15/2014.....	05/14/2019.....	9,167.....	0	986,3900.....	(1,534,296).....	0	0	(1,120,070).....	.....	.....(1,120,070).....	81,010.....	0	0	0	0	.....	003.....
500855 SCS Collar 1327 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	05/15/2014.....	05/14/2019.....	9,167.....	0	1,613,2900.....	(479,530).....	0	0	(195,236).....	.....	.....(195,236).....	104,298.....	0	0	0	0	.....	003.....
500856 SCS Collar 1328 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	05/15/2014.....	05/14/2019.....	13,344.....	15,371,432.....	1,095,9900.....	2,787,459.....	0	0	2,384,847.....	.....	2,384,847.....	(229,424).....	0	0	0	130,232.....	.....	003.....
500857 SCS Collar 1328 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	05/15/2014.....	05/14/2019.....	13,344.....	0	876,7900.....	(1,672,022).....	0	0	(1,157,356).....	.....	.....(1,157,356).....	103,135.....	0	0	0	0	.....	003.....
500858 SCS Collar 1328 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	05/15/2014.....	05/14/2019.....	13,344.....	0	1,412,7300.....	(1,259,421).....	0	0	(721,483).....	.....	.....(721,483).....	239,888.....	0	0	0	0	.....	003.....
500860 SCS Collar 1329 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	05/15/2014.....	05/14/2019.....	1,998.....	2,301,774.....	767,1900.....	(180,038).....	0	0	(116,705).....	.....	.....(116,705).....	13,515.....	0	0	0	19,501.....	.....	003.....
500861 SCS Collar 1329 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	05/15/2014.....	05/14/2019.....	1,998.....	0	1,292,1700.....	(258,927).....	0	0	(179,703).....	.....	.....(179,703).....	39,850.....	0	0	0	0	.....	003.....
500859 SCS Collar 1329 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	05/15/2014.....	05/14/2019.....	1,998.....	0	1,095,9900.....	417,404.....	0	0	357,116.....	.....	.....357,116.....	(34,355).....	0	0	0	0	.....	003.....
500865 SCS Collar 1331 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	05/15/2014.....	05/14/2019.....	222.....	255,402.....	1,095,9900.....	46,315.....	0	0	39,625.....	.....	.....39,625.....	(3,812).....	0	0	0	2,164.....	.....	003.....
500866 SCS Collar 1331 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	05/15/2014.....	05/14/2019.....	222.....	0	876,7900.....	(27,781).....	0	0	(19,230).....	.....	.....(19,230).....	1,714.....	0	0	0	0	.....	003.....
500867 SCS Collar 1331 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	05/15/2014.....	05/14/2019.....	222.....	0	1,333,8100.....	(25,779).....	0	0	(16,820).....	.....	.....(16,820).....	4,362.....	0	0	0	0	.....	003.....
500838 SCS Collar 1332 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014.....	05/15/2017.....	2,214.....	2,549,809.....	1,095,9900.....	320,695.....	0	0	247,178.....	.....	247,178.....	(29,163).....	0	0	0	11,919.....	.....	003.....
500839 SCS Collar 1332 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014.....	05/15/2017.....	2,214.....	0	986,3900.....	(270,581).....	0	0	(94,443).....	.....	.....(94,443).....	50,436.....	0	0	0	0	.....	003.....
500840 SCS Collar 1332 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014.....	05/15/2017.....	2,214.....	0	1,358,3700.....	(112,181).....	0	0	(20,552).....	.....	.....(20,552).....	27,682.....	0	0	0	0	.....	003.....
500841 SCS Collar 1333 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014.....	05/15/2017.....	2,578.....	2,969,171.....	1,095,9900.....	373,440.....	0	0	287,831.....	.....	287,831.....	(33,961).....	0	0	0	13,879.....	.....	003.....
500842 SCS Collar 1333 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014.....	05/15/2017.....	2,578.....	0	876,7900.....	(216,181).....	0	0	(60,579).....	.....	.....(60,579).....	39,872.....	0	0	0	0	.....	003.....
500843 SCS Collar 1333 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014.....	05/15/2017.....	2,578.....	0	1,227,8400.....	(230,049).....	0	0	(108,219).....	.....	.....(108,219).....	45,506.....	0	0	0	0	.....	003.....
500844 SCS Collar 1334 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014.....	05/15/2017.....	342.....	394,137.....	1,095,9900.....	49,572.....	0	0	38,208.....	.....	.....38,208.....	(4,509).....	0	0	0	1,842.....	.....	003.....
500845 SCS Collar 1334 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014.....	05/15/2017.....	342.....	0	986,3900.....	(41,825).....	0	0	(14,598).....	.....	.....(14,598).....	7,797.....	0	0	0	0	.....	003.....
500846 SCS Collar 1334 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014.....	05/15/2017.....	342.....	0	1,448,4600.....	(11,219).....	0	0	(993).....	.....	.....(993).....	2,276.....	0	0	0	0	.....	003.....
500847 SCS Collar 1335 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014.....	05/15/2017.....	122.....	140,839.....	1,095,9900.....	17,714.....	0	0	13,653.....	.....	.....13,653.....	(1,610).....	0	0	0	658.....	.....	003.....
500848 SCS Collar 1335 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014.....	05/15/2017.....	122.....	0	876,7900.....	(10,254).....	0	0	(2,873).....	.....	.....(2,873).....	1,891.....	0	0	0	0	.....	003.....
500849 SCS Collar 1335 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014.....	05/15/2017.....	122.....	0	1,282,9700.....	(8,700).....	0	0	(2,921).....	.....	.....(2,921).....	1,998.....	0	0	0	0	.....	003.....
500850 SCS Collar 1336 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014.....	05/15/2017.....	182.....	209,156.....	1,095,9900.....	26,306.....	0	0	20,276.....		20,276.....	(2,392).....	0	0	0	978.....		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
500851 SCS Collar 1336 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014	05/15/2017	182	0	876.7900	(15,228)	0	0	(4,267)	.....	.....(4,267)	2,809	0	0	0	0	003.....	
500852 SCS Collar 1336 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014	05/15/2017	182	0	1,192.4400	(18,593)	0	0	(10,393)	.....	.....(10,393)	3,154	0	0	0	0	003.....	
500886 SCS Collar 1342 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/15/2017	1,277	2,681,281	1,683.7700	(194,780)	0	0	(57,005)		(57,005)	43,359	0	0	12,533	0	003.....	
500887 SCS Collar 1342 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/15/2017	1,277	0	2,143.4300	(87,955)	0	0	(114,210)	.....	.....(114,210)	16,228	0	0	0	0	003.....	
500885 SCS Collar 1342 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/15/2017	1,277	0	1,870.8500	221,173	0	0	348,876	.....	.....348,876	10,377	0	0	0	0	003.....	
500888 SCS Collar 1343 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/15/2017	1,846	3,873,834	1,870.8500	321,574	0	0	504,045		504,045	14,992	0	0	18,108	0	003.....	
500889 SCS Collar 1343 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/15/2017	1,846	0	1,496.6800	(176,872)	0	0	(45,083)	.....	.....(45,083)	41,373	0	0	0	0	003.....	
500890 SCS Collar 1343 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/15/2017	1,846	0	1,974.3100	(233,645)	0	0	(360,474)	.....	.....(360,474)	954	0	0	0	0	003.....	
500891 SCS Collar 1344 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/15/2017	91	191,840	1,870.8500	15,932	0	0	24,961		24,961	743	0	0	897	0	003.....	
500892 SCS Collar 1344 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/15/2017	91	0	1,683.7700	(13,888)	0	0	(4,079)	.....	.....(4,079)	3,102	0	0	0	0	003.....	
500893 SCS Collar 1344 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/15/2017	91	0	2,288.8000	(3,628)	0	0	(2,960)	.....	.....(2,960)	1,363	0	0	0	0	003.....	
500895 SCS Collar 1345 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/15/2017	97	203,058	1,496.6800	(9,267)	0	0	(2,363)		(2,363)	2,169	0	0	949	0	003.....	
500896 SCS Collar 1345 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/15/2017	97	0	2,057.9400	(9,271)	0	0	(13,434)	.....	.....(13,434)	695	0	0	0	0	003.....	
500894 SCS Collar 1345 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/15/2017	97	0	1,870.8500	16,863	0	0	26,421	.....	.....26,421	785	0	0	0	0	003.....	
500897 SCS Collar 1346 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/14/2019	4,431	9,300,345	1,870.8500	1,124,358	0	0	1,585,212		1,585,212	(29,901)	0	0	78,796	0	003.....	
500898 SCS Collar 1346 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/14/2019	4,431	0	1,683.7700	(927,925)	0	0	(681,752)	.....	.....(681,752)	88,601	0	0	0	0	003.....	
500899 SCS Collar 1346 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/14/2019	4,431	0	2,507.5000	(278,010)	0	0	(310,402)	.....	.....(310,402)	104,472	0	0	0	0	003.....	
500900 SCS Collar 1347 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/14/2019	4,935	10,358,273	1,870.8500	1,252,304	0	0	1,765,533		1,765,533	(33,303)	0	0	87,759	0	003.....	
500901 SCS Collar 1347 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/14/2019	4,935	0	1,496.6800	(724,486)	0	0	(523,728)	.....	.....(523,728)	82,854	0	0	0	0	003.....	
500902 SCS Collar 1347 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	05/14/2019	4,935	0	2,212.6500	(618,675)	0	0	(843,873)	.....	.....(843,873)	111,185	0	0	0	0	003.....	
500905 SCS Collar 1351 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014	05/14/2019	1,521	3,191,734	2,062.2400	(272,585)	0	0	(372,892)		(372,892)	25,119	0	0	27,042	0	003.....	
500903 SCS Collar 1351 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014	05/14/2019	1,521	0	1,870.8500	393,663	0	0	544,031	.....	.....544,031	(10,251)	0	0	0	0	003.....	
500904 SCS Collar 1351 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2014	05/14/2019	1,521	0	1,309.6000	(149,074)	0	0	(105,757)	.....	.....(105,757)	21,451	0	0	0	0	003.....	
509287 SCS Collar 1367 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2017	1,644	1,893,405	1,176.6200	253,408	0	0	112,995		112,995	(26,860)	0	0	9,257	0	003.....	
509288 SCS Collar 1367 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2017	1,644	0	1,058.9600	(201,632)	0	0	(108,567)	.....	.....(108,567)	42,678	0	0	0	0	003.....	
509289 SCS Collar 1367 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2017	1,644	0	1,432.1800	(95,877)	0	0	(7,172)	.....	.....(7,172)	13,815	0	0	0	0	003.....	
509290 SCS Collar 1368 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2017	2,349	2,705,985	1,176.6200	361,950	0	0	161,489		161,489	(38,387)	0	0	13,230	0	003.....	
509291 SCS Collar 1368 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2017	2,349	0	941.3000	(196,150)	0	0	(87,621)	.....	.....(87,621)	45,050	0	0	0	0	003.....	
509292 SCS Collar 1368 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2017	2,349	0	1,305.9300	(228,826)	0	0	(49,959)	.....	.....(49,959)	35,196	0	0	0	0	003.....	
509293 SCS Collar 1369 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2017	258	296,640	1,176.6200	39,725	0	0	17,703		17,703	(4,208)	0	0	1,450	0	003.....	
509294 SCS Collar 1369 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2017	258	0	1,058.9600	(31,572)	0	0	(17,009)	.....	.....(17,009)	6,687	0	0	0	0	003.....	
509295 SCS Collar 1369 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2017	258	0	1,521.0200	(10,074)	0	0	(437)	.....	.....(437)	1,025	0	0	0	0	003.....	
509296 SCS Collar 1370 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2017	102	117,481	1,176.6200	15,722	0	0	7,011		7,011	(1,667)	0	0	574	0	003.....	
509297 SCS Collar 1370 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2017	102	0	941.3000	(8,512)	0	0	(3,804)	.....	.....(3,804)	1,956	0	0	0	0	003.....	
509298 SCS Collar 1370 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2017	102	0	1,362.1700	(7,971)	0	0	(1,102)	.....	.....(1,102)	1,278	0	0	0	0	003.....	
509299 SCS Collar 1371 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2017	480	553,141	1,176.6200	74,007	0	0	33,011		33,011	(7,847)	0	0	2,704	0	003.....	
509300 SCS Collar 1371 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2017	480	0	1,058.9600	(58,929)	0	0	(31,717)	.....	.....(31,717)	12,468	0	0	0	0	003.....	
509301 SCS Collar 1371 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2017	480	0	1,381.3500	(34,718)	0	0	(4,028)	.....	.....(4,028)	5,530	0	0	0	0	003.....	
509302 SCS Collar 1372 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2017	234	269,227	1,176.6200	36,000	0	0	16,067		16,067	(3,819)	0	0	1,316	0	003.....	
509303 SCS Collar 1372 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2017	234	0	941.3000	(19,520)	0	0	(8,718)	.....	.....(8,718)	4,482	0	0	0	0	003.....	
509304 SCS Collar 1372 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2017																

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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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
509306 SCS Collar 1373 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2019	9,005	0	1,058.9600	(1,481,168)	0	0	(1,381,449)		(1,381,449)	81,049	0	0	0	0	003.....	
509307 SCS Collar 1373 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2019	9,005	0	1,691.6300	(593,404)	0	0	(141,243)		(141,243)	87,142	0	0	0	0	003.....	
509308 SCS Collar 1374 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2019	16,100	18,546,369	1,176.6200	3,635,138	0	0	2,269,807	.....	.....2,269,807	(309,306)	0	0	159,438	003.....		
509309 SCS Collar 1374 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2019	16,100	0	941.3000	(1,960,701)	0	0	(1,767,034)	.....	.....(1,767,034)	128,073	0	0	0	003.....		
509310 SCS Collar 1374 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2019	16,100	0	1,497.6000	(1,748,499)	0	0	(633,987)	.....	.....(633,987)	251,371	0	0	0	003.....		
509311 SCS Collar 1375 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2019	2,620	3,018,288	1,176.6200	591,724	0	0	369,395	.....	.....369,395	(50,338)	0	0	25,947	003.....		
509312 SCS Collar 1375 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2019	2,620	0	823.6300	(226,649)	0	0	(195,086)	.....	.....(195,086)	18,507	0	0	0	003.....		
509313 SCS Collar 1375 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2019	2,620	0	1,379.7000	(377,128)	0	0	(171,281)	.....	.....(171,281)	50,112	0	0	0	003.....		
509314 SCS Collar 1376 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2019	340	391,604	1,176.6200	76,725	0	0	47,927	.....	.....47,927	(6,531)	0	0	3,367	003.....		
509315 SCS Collar 1376 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2019	340	0	1,058.9600	(55,950)	0	0	(52,155)	.....	.....(52,155)	3,060	0	0	0	003.....		
509316 SCS Collar 1376 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2019	340	0	1,575.8500	(30,328)	0	0	(9,347)	.....	.....(9,347)	4,468	0	0	0	003.....		
509317 SCS Collar 1377 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2019	268	308,388	1,176.6200	60,440	0	0	37,742	.....	.....37,742	(5,144)	0	0	2,651	003.....		
509318 SCS Collar 1377 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2019	268	0	823.6300	(23,165)	0	0	(19,933)	.....	.....(19,933)	1,891	0	0	0	003.....		
509319 SCS Collar 1377 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/17/2014	06/14/2019	268	0	1,313.4600	(44,797)	0	0	(22,946)	.....	.....(22,946)	5,350	0	0	0	003.....		
509337 SCS Collar 1381 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	1,110	2,329,076	1,941.9900	212,571	0	0	248,597	.....	.....248,597	2,799	0	0	11,387	003.....		
509338 SCS Collar 1381 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	1,110	0	1,747.7900	(173,655)	0	0	(66,113)	.....	.....(66,113)	42,035	0	0	0	003.....		
509339 SCS Collar 1381 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	1,110	0	2,229.6000	(88,054)	0	0	(63,244)	.....	.....(63,244)	15,573	0	0	0	003.....		
509340 SCS Collar 1382 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	1,798	3,772,997	1,941.9900	344,356	0	0	402,716	.....	.....402,716	4,536	0	0	18,447	003.....		
509341 SCS Collar 1382 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	1,798	0	1,553.5900	(179,369)	0	0	(60,378)	.....	.....(60,378)	45,429	0	0	0	003.....		
509342 SCS Collar 1382 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	1,798	0	2,063.7500	(244,587)	0	0	(254,240)	.....	.....(254,240)	11,837	0	0	0	003.....		
509343 SCS Collar 1383 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	262	549,034	1,941.9900	50,110	0	0	58,602	.....	.....58,602	659	0	0	2,684	003.....		
509344 SCS Collar 1383 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	262	0	1,747.7900	(40,936)	0	0	(15,585)	.....	.....(15,585)	9,909	0	0	0	003.....		
509345 SCS Collar 1383 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	262	0	2,367.8700	(12,394)	0	0	(4,990)	.....	.....(4,990)	3,498	0	0	0	003.....		
509346 SCS Collar 1384 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	56	116,724	1,941.9900	10,653	0	0	12,459	.....	.....12,459	141	0	0	571	003.....		
509347 SCS Collar 1384 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	56	0	1,553.5900	(5,549)	0	0	(1,868)	.....	.....(1,868)	1,405	0	0	0	003.....		
509348 SCS Collar 1384 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	56	0	2,149.5900	(5,789)	0	0	(5,152)	.....	.....(5,152)	652	0	0	0	003.....		
509349 SCS Collar 1385 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	75	157,794	1,941.9900	14,402	0	0	16,842	.....	.....16,842	190	0	0	771	003.....		
509350 SCS Collar 1385 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	75	0	1,747.7900	(11,765)	0	0	(4,479)	.....	.....(4,479)	2,848	0	0	0	003.....		
509351 SCS Collar 1385 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2017	75	0	2,154.0600	(7,712)	0	0	(6,793)	.....	.....(6,793)	897	0	0	0	003.....		
509352 SCS Collar 1386 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2019	4,102	8,609,478	1,941.9900	1,157,291	0	0	1,302,951	.....	.....1,302,951	(45,682)	0	0	74,014	003.....		
509353 SCS Collar 1386 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2019	4,102	0	1,747.7900	(885,658)	0	0	(727,846)	.....	.....(727,846)	86,091	0	0	0	003.....		
509354 SCS Collar 1386 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2019	4,102	0	2,607.9000	(302,808)	0	0	(217,815)	.....	.....(217,815)	86,997	0	0	0	003.....		
509355 SCS Collar 1387 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2019	6,138	12,882,874	1,941.9900	1,731,724	0	0	1,949,683	.....	.....1,949,683	(68,354)	0	0	110,751	003.....		
509356 SCS Collar 1387 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2019	6,138	0	1,553.5900	(932,367)	0	0	(757,317)	.....	.....(757,317)	105,980	0	0	0	003.....		
509357 SCS Collar 1387 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2019	6,138	0	2,324.3700	(845,944)	0	0	(799,066)	.....	.....(799,066)	155,580	0	0	0	003.....		
509358 SCS Collar 1388 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2019	1,677	3,519,014	1,941.9900	473,028	0	0	532,565	.....	.....532,565	(18,671)	0	0	30,252	003.....		
509359 SCS Collar 1388 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2019	1,677	0	1,359.3900	(172,693)	0	0	(136,494)	.....	.....(136,494)	24,178	0	0	0	003.....		
509360 SCS Collar 1388 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/17/2014	06/14/2019	1,677	0														

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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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
514972 SCS Collar 1415 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2014	07/14/2017	2,757	0	1,416.3000	(145,981)	0	0	(18,604)	.....	.....(18,604)	27,377	0	0	0	0	003.....	
514973 SCS Collar 1416 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2014	07/14/2017	2,470	2,845,339	1,153.8100	375,452	0	0	208,174	.....	.....208,174	(38,077)	0	0	0	14,497	003.....	
514974 SCS Collar 1416 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2014	07/14/2017	2,470	0	923.0500	(212,427)	0	0	(91,694)	.....	.....(91,694)	43,160	0	0	0	0	003.....	
514975 SCS Collar 1416 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2014	07/14/2017	2,470	0	1,288.8100	(227,124)	0	0	(70,295)	.....	.....(70,295)	39,118	0	0	0	0	003.....	
514976 SCS Collar 1417 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2014	07/14/2017	120	137,775	1,153.8100	18,180	0	0	10,080	.....	.....10,080	(1,843)	0	0	0	702	003.....	
514977 SCS Collar 1417 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2014	07/14/2017	120	0	923.0500	(10,166)	0	0	(4,440)	.....	.....(4,440)	2,090	0	0	0	0	003.....	
514978 SCS Collar 1417 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2014	07/14/2017	120	0	1,251.8800	(12,771)	0	0	(4,790)	.....	.....(4,790)	2,007	0	0	0	0	003.....	
514982 SCS Collar 1418 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2014	07/15/2019	10,979	12,647,282	1,153.8100	2,415,441	0	0	1,701,592	.....	.....1,701,592	(207,937)	0	0	0	110,276	003.....	
514983 SCS Collar 1418 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2014	07/15/2019	10,979	0	923.0500	(1,361,430)	0	0	(1,170,439)	.....	.....(1,170,439)	80,468	0	0	0	0	003.....	
514984 SCS Collar 1418 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2014	07/15/2019	10,979	0	1,471.1100	(1,111,542)	0	0	(514,339)	.....	.....(514,339)	184,905	0	0	0	0	003.....	
514985 SCS Collar 1419 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2014	07/15/2019	1,830	2,108,546	1,153.8100	402,701	0	0	283,688	.....	.....283,688	(34,668)	0	0	0	18,385	003.....	
514986 SCS Collar 1419 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2014	07/15/2019	1,830	0	807.6700	(161,080)	0	0	(133,031)	.....	.....(133,031)	12,072	0	0	0	0	003.....	
514987 SCS Collar 1419 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2014	07/15/2019	1,830	0	1,358.6100	(251,212)	0	0	(136,258)	.....	.....(136,258)	36,093	0	0	0	0	003.....	
515010 SCS Collar 1420 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/14/2017	1,200	2,517,637	1,973.2800	237,854	0	0	247,702	.....	.....247,702	(458)	0	0	0	12,827	003.....	
515011 SCS Collar 1420 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/14/2017	1,200	0	1,775.9500	(195,307)	0	0	(84,468)	.....	.....(84,468)	46,272	0	0	0	0	003.....	
515012 SCS Collar 1420 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/14/2017	1,200	0	2,276.3800	(95,782)	0	0	(54,957)	.....	.....(54,957)	17,267	0	0	0	0	003.....	
515013 SCS Collar 1421 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/14/2017	1,266	2,656,974	1,973.2800	251,018	0	0	261,411	.....	.....261,411	(482)	0	0	0	13,537	003.....	
515014 SCS Collar 1421 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/14/2017	1,266	0	1,578.6200	(132,516)	0	0	(51,100)	.....	.....(51,100)	33,308	0	0	0	0	003.....	
515015 SCS Collar 1421 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/14/2017	1,266	0	2,103.9100	(174,683)	0	0	(155,939)	.....	.....(155,939)	11,684	0	0	0	0	003.....	
515016 SCS Collar 1422 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/14/2017	391	820,067	1,973.2800	77,476	0	0	80,684	.....	.....80,684	(149)	0	0	0	4,178	003.....	
515017 SCS Collar 1422 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/14/2017	391	0	1,775.9500	(63,617)	0	0	(27,514)	.....	.....(27,514)	15,072	0	0	0	0	003.....	
515018 SCS Collar 1422 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/14/2017	391	0	2,418.8500	(18,493)	0	0	(5,744)	.....	.....(5,744)	4,695	0	0	0	0	003.....	
515019 SCS Collar 1423 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/15/2019	3,133	6,576,488	1,973.2800	906,544	0	0	950,075	.....	.....950,075	(43,017)	0	0	0	57,343	003.....	
515020 SCS Collar 1423 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/15/2019	3,133	0	1,775.9500	(700,024)	0	0	(599,049)	.....	.....(599,049)	64,536	0	0	0	0	003.....	
515021 SCS Collar 1423 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/15/2019	3,133	0	2,665.5100	(234,595)	0	0	(146,270)	.....	.....(146,270)	63,833	0	0	0	0	003.....	
515022 SCS Collar 1424 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/15/2019	4,550	9,550,426	1,973.2800	1,316,490	0	0	1,379,706	.....	.....1,379,706	(62,469)	0	0	0	83,274	003.....	
515023 SCS Collar 1424 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/15/2019	4,550	0	1,578.6200	(721,813)	0	0	(608,764)	.....	.....(608,764)	76,570	0	0	0	0	003.....	
515024 SCS Collar 1424 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/15/2019	4,550	0	2,371.4900	(635,448)	0	0	(537,685)	.....	.....(537,685)	120,268	0	0	0	0	003.....	
515025 SCS Collar 1425 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/15/2019	1,136	2,383,619	1,973.2800	328,573	0	0	344,351	.....	.....344,351	(15,590)	0	0	0	20,784	003.....	
515026 SCS Collar 1425 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/15/2019	1,136	0	1,381.3000	(122,505)	0	0	(100,847)	.....	.....(100,847)	16,010	0	0	0	0	003.....	
515027 SCS Collar 1425 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/15/2014	07/15/2019	1,136	0	2,210.6700	(216,244)	0	0	(206,241)	.....	.....(206,241)	26,477	0	0	0	0	003.....	
520480 SCS Collar 1450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	1,663	1,916,088	1,141.6500	262,814	0	0	157,379	.....	.....157,379	(24,510)	0	0	0	10,154	003.....	
520481 SCS Collar 1450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	1,663	0	1,027.4900	(220,282)	0	0	(108,645)	.....	.....(108,645)	37,345	0	0	0	0	003.....	
520482 SCS Collar 1450 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	1,663	0	1,443.0500	(85,032)	0	0	(10,506)	.....	.....(10,506)	14,617	0	0	0	0	003.....	
520483 SCS Collar 1451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	2,365	2,724,296	1,141.6500	373,670	0	0	223,761	.....	.....223,761	(34,849)	0	0	0	14,437	003.....	
520484 SCS Collar 1451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	2,365	0	913.3200	(219,519)	0	0	(90,866)	.....	.....(90,866)	38,943	0	0	0	0	003.....	
520485 SCS Collar 1451 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	2,365	0	1,301.6000	(214,600)	0	0	(66,336)	.....	.....(66,336)	36,577	0	0	0	0	003.....	
520486 SCS Collar 1452 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	107	123,098	1,141.6500	16,884	0	0	10,111	.....	.....10,111	(1,574)	0	0	0	652	003.....	
520487 SCS Collar 1452 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	107	0	1,027.4900	(14,152)	0	0	(6,980)	.....	.....(6,980)	2,399	0	0	0	0	003.....	
520488 SCS Collar 1452 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	107	0	1,543.1700	(3,452)	0	0	(257)	.....	.....(257)	448	0	0	0	0	003.....	
520489 SCS Collar 1453 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	248	285,547	1,141.6500	39,166	0	0	23,454	.....	.....23,454	(3,653)	0	0	0	1,513	003.....	
520490 SCS Collar 1453 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	248	0	913.3200	(23,009)	0	0	(9,524)	.....	.....(9,524)	4,082	0	0	0	0	003.....	
520491 SCS Collar 1453 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	248	0	1,361.4200	(17,826)	0	0	(3,803)		(3,803)	3,247	0	0	0	0	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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
520492 SCS Collar 1454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	105	121,080	1,141.6500	16,608	0	0	9,945	.....	.....9,945	(1,549)	0	0	0	642	.....	003.....
520493 SCS Collar 1454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	105	0	1,027.4900	(13,920)	0	0	(6,865)	.....	.....(6,865)	2,360	0	0	0	0	.....	003.....
520494 SCS Collar 1454 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	105	0	1,387.2200	(6,811)	0	0	(1,219)	.....	.....(1,219)	1,246	0	0	0	0	.....	003.....
520495 SCS Collar 1455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	183	210,880	1,141.6500	28,925	0	0	17,321	.....	.....17,321	(2,698)	0	0	0	1,118	.....	003.....
520496 SCS Collar 1455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	183	0	913.3200	(16,992)	0	0	(7,034)	.....	.....(7,034)	3,015	0	0	0	0	.....	003.....
520497 SCS Collar 1455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	183	0	1,263.4600	(19,116)	0	0	(7,219)	.....	.....(7,219)	3,022	0	0	0	0	.....	003.....
520498 SCS Collar 1456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/15/2014	08/14/2019	8,581	9,885,157	1,141.6500	1,930,824	0	0	1,406,841	.....	.....1,406,841	(161,037)	0	0	0	87,349	.....	003.....
520499 SCS Collar 1456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/15/2014	08/14/2019	8,581	0	1,027.4900	(1,564,654)	0	0	(1,263,325)	.....	.....(1,263,325)	64,680	0	0	0	0	.....	003.....
520500 SCS Collar 1456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/15/2014	08/14/2019	8,581	0	1,729.6000	(429,072)	0	0	(132,073)	.....	.....(132,073)	84,296	0	0	0	0	.....	003.....
520501 SCS Collar 1457 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/15/2014	08/14/2019	10,346	11,917,279	1,141.6500	2,327,749	0	0	1,696,049	.....	.....1,696,049	(194,141)	0	0	0	105,306	.....	003.....
520502 SCS Collar 1457 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/15/2014	08/14/2019	10,346	0	913.3200	(1,420,755)	0	0	(1,097,824)	.....	.....(1,097,824)	71,189	0	0	0	0	.....	003.....
520503 SCS Collar 1457 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/15/2014	08/14/2019	10,346	0	1,504.1200	(982,827)	0	0	(444,877)	.....	.....(444,877)	167,488	0	0	0	0	.....	003.....
520504 SCS Collar 1458 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/15/2014	08/14/2019	1,929	2,221,814	1,141.6500	424,333	0	0	316,205	.....	.....316,205	(36,196)	0	0	0	19,633	.....	003.....
520505 SCS Collar 1458 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/15/2014	08/14/2019	1,929	0	799.1600	(178,085)	0	0	(140,260)	.....	.....(140,260)	12,060	0	0	0	0	.....	003.....
520506 SCS Collar 1458 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/15/2014	08/14/2019	1,929	0	1,375.6900	(260,386)	0	0	(139,745)	.....	.....(139,745)	37,706	0	0	0	0	.....	003.....
520510 SCS Collar 1459 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/15/2014	08/14/2019	88	101,908	1,141.6500	19,905	0	0	14,503	.....	.....14,503	(1,661)	0	0	0	901	.....	003.....
520511 SCS Collar 1459 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/15/2014	08/14/2019	88	0	913.3200	(11,956)	0	0	(9,388)	.....	.....(9,388)	609	0	0	0	0	.....	003.....
520512 SCS Collar 1459 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	08/15/2014	08/14/2019	88	0	1,421.3500	(10,616)	0	0	(5,349)	.....	.....(5,349)	1,638	0	0	0	0	.....	003.....
520538 SCS Collar 1460 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	08/15/2014	08/14/2017	1,387	2,910,401	1,955.0600	296,717	0	0	310,921	.....	.....310,921	1,557	0	0	0	15,423	.....	003.....
520539 SCS Collar 1460 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	08/15/2014	08/14/2017	1,387	0	1,759.5500	(249,612)	0	0	(101,501)	.....	.....(101,501)	51,204	0	0	0	0	.....	003.....
520540 SCS Collar 1460 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	08/15/2014	08/14/2017	1,387	0	2,319.2900	(107,771)	0	0	(52,744)	.....	.....(52,744)	19,260	0	0	0	0	.....	003.....
520544 SCS Collar 1461 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	08/15/2014	08/14/2017	97	202,901	1,955.0600	20,697	0	0	21,676	.....	.....21,676	109	0	0	0	1,075	.....	003.....
520545 SCS Collar 1461 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	08/15/2014	08/14/2017	97	0	1,759.5500	(17,392)	0	0	(7,076)	.....	.....(7,076)	3,570	0	0	0	0	.....	003.....
520546 SCS Collar 1461 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	08/15/2014	08/14/2017	97	0	2,479.2100	(4,419)	0	0	(1,095)	.....	.....(1,095)	919	0	0	0	0	.....	003.....
520550 SCS Collar 1462 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	08/15/2014	08/14/2017	68	142,783	1,955.0600	14,551	0	0	15,254	.....	.....15,254	76	0	0	0	757	.....	003.....
520551 SCS Collar 1462 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	08/15/2014	08/14/2017	68	0	1,759.5500	(12,251)	0	0	(4,980)	.....	.....(4,980)	2,512	0	0	0	0	.....	003.....
520552 SCS Collar 1462 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	08/15/2014	08/14/2017	68	0	2,234.0500	(6,870)	0	0	(4,489)	.....	.....(4,489)	935	0	0	0	0	.....	003.....
520541 SCS Collar 1463 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	1,586	3,328,013	1,955.0600	337,834	0	0	355,535	.....	.....355,535	1,781	0	0	0	17,636	.....	003.....
520542 SCS Collar 1463 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	1,586	0	1,564.0500	(189,435)	0	0	(67,542)	.....	.....(67,542)	40,244	0	0	0	0	.....	003.....
520543 SCS Collar 1463 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	1,586	0	2,124.9500	(217,770)	0	0	(185,906)	.....	.....(185,906)	15,762	0	0	0	0	.....	003.....
520547 SCS Collar 1464 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	54	112,723	1,955.0600	11,443	0	0	12,042	.....	.....12,042	60	0	0	0	597	.....	003.....
520548 SCS Collar 1464 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	54	0	1,564.0500	(6,416)	0	0	(2,288)	.....	.....(2,288)	1,363	0	0	0	0	.....	003.....
520549 SCS Collar 1464 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	54	0	2,217.8200	(5,645)	0	0	(3,895)	.....	.....(3,895)	723	0	0	0	0	.....	003.....
520553 SCS Collar 1465 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	739	1,550,210	1,955.0600	157,365	0	0	165,610	.....	.....165,610	829	0	0	0	8,215	.....	003.....
520554 SCS Collar 1465 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	739	0	1,564.0500	(88,240)	0	0	(31,461)	.....	.....(31,461)	18,746	0	0	0	0	.....	003.....
520555 SCS Collar 1465 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2017	739	0	2,066.3000	(118,737)	0	0	(111,566)	.....	.....(111,566)	4,811	0	0	0	0	.....	003.....
520556 SCS Collar 1466 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	3,655	7,670,534	1,955.0600	1,134,978	0	0	1,160,702	.....	.....1,160,702	(48,445)	0	0	0	67,780	.....	003.....
520557 SCS Collar 1466 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	3,655	0	1,759.5500	(925,350)	0	0	(696,782)	.....	.....(696,782)	71,092	0	0	0	0	.....	003.....
520558 SCS Collar 1466 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	3,655	0	2,784.7900	(255,494)	0	0	(122,247)	.....	.....(122,247)	62,207	0	0	0	0	.....	003.....
520559 SCS Collar 1467 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	7,035	14,764,571	1,955.0600	2,184,655	0	0	2,234,168	.....	.....2,234,168	(93,249)	0	0	0	130,466	.....	003.....
520560 SCS Collar 1467 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	7,035	0	1,564.0500	(1,304,209)	0	0	(941,696)	.....	.....(941,696)	113,290	0	0	0	0	.....	003.....
520561 SCS Collar 1467 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	7,035	0	2,436.2000	(968,730)	0	0	(718,583)	.....	.....(718,583)	186,145	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

QE06.70

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
520562 SCS Collar 1468 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	835	1,752,038	1,955.0600	259,242	0	0	265,118	.....	.....265,118	(11,066)	0	0	0	15,482	.....	003.....
520563 SCS Collar 1468 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	835	0	1,368.5400	(109,395)	0	0	(74,597)	.....	.....(74,597)	11,288	0	0	0	0	.....	003.....
520564 SCS Collar 1468 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	835	0	2,250.8600	(160,332)	0	0	(141,149)	.....	.....(141,149)	20,360	0	0	0	0	.....	003.....
520568 SCS Collar 1470 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	79	165,327	1,955.0600	24,463	0	0	25,017	.....	.....25,017	(1,044)	0	0	0	1,461	.....	003.....
520569 SCS Collar 1470 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	79	0	1,564.0500	(14,604)	0	0	(10,545)	.....	.....(10,545)	1,289	0	0	0	0	.....	003.....
520570 SCS Collar 1470 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	79	0	2,298.3700	(13,927)	0	0	(11,809)	.....	.....(11,809)	1,999	0	0	0	0	.....	003.....
520571 SCS Collar 1471 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	368	771,885	1,955.0600	114,213	0	0	116,801	.....	.....116,801	(4,874)	0	0	0	6,821	.....	003.....
520572 SCS Collar 1471 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	368	0	1,368.5400	(48,195)	0	0	(32,865)	.....	.....(32,865)	4,973	0	0	0	0	.....	003.....
520573 SCS Collar 1471 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/15/2014	08/14/2019	368	0	2,140.9900	(85,009)	0	0	(80,424)	.....	.....(80,424)	7,718	0	0	0	0	.....	003.....
526181 SCS Collar 1497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	1,953	2,249,861	1,150.9700	327,150	0	0	181,601	.....	.....181,601	(28,649)	0	0	0	12,365	.....	003.....
526064 SCS Collar 1497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	1,953	0	1,035.8700	(256,564)	0	0	(140,130)	.....	.....(140,130)	43,391	0	0	0	0	.....	003.....
526193 SCS Collar 1497 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	1,953	0	1,463.1100	(108,340)	0	0	(12,532)	.....	.....(12,532)	15,640	0	0	0	0	.....	003.....
526201 SCS Collar 1498 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	2,924	3,368,787	1,150.9700	489,852	0	0	271,918	.....	.....271,918	(42,896)	0	0	0	18,515	.....	003.....
526054 SCS Collar 1498 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	2,924	0	920.7800	(268,644)	0	0	(125,574)	.....	.....(125,574)	48,448	0	0	0	0	.....	003.....
526205 SCS Collar 1498 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	2,924	0	1,322.6900	(277,739)	0	0	(75,154)	.....	.....(75,154)	42,748	0	0	0	0	.....	003.....
526096 SCS Collar 1499 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	98	113,094	1,150.9700	16,445	0	0	9,129	.....	.....9,129	(1,440)	0	0	0	622	.....	003.....
526065 SCS Collar 1499 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	98	0	1,035.8700	(12,897)	0	0	(7,044)	.....	.....(7,044)	2,181	0	0	0	0	.....	003.....
526101 SCS Collar 1499 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	98	0	1,556.3400	(3,584)	0	0	(268)	.....	.....(268)	407	0	0	0	0	.....	003.....
526097 SCS Collar 1500 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	98	113,094	1,150.9700	16,445	0	0	9,129	.....	.....9,129	(1,440)	0	0	0	622	.....	003.....
526065 SCS Collar 1500 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	98	0	920.7800	(9,019)	0	0	(4,216)	.....	.....(4,216)	1,627	0	0	0	0	.....	003.....
526099 SCS Collar 1500 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	98	0	1,382.2000	(7,463)	0	0	(1,424)	.....	.....(1,424)	1,187	0	0	0	0	.....	003.....
526093 SCS Collar 1501 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	414	477,395	1,150.9700	69,418	0	0	38,534	.....	.....38,534	(6,079)	0	0	0	2,624	.....	003.....
526052 SCS Collar 1501 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	414	0	1,035.8700	(54,440)	0	0	(29,734)	.....	.....(29,734)	9,207	0	0	0	0	.....	003.....
526094 SCS Collar 1501 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/14/2017	414	0	1,406.0200	(28,699)	0	0	(4,727)	.....	.....(4,727)	4,539	0	0	0	0	.....	003.....
526133 SCS Collar 1504 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	348	400,331	1,150.9700	83,849	0	0	56,524	.....	.....56,524	(6,582)	0	0	0	3,588	.....	003.....
526068 SCS Collar 1504 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	348	0	1,035.8700	(61,141)	0	0	(53,540)	.....	.....(53,540)	2,370	0	0	0	0	.....	003.....
526148 SCS Collar 1504 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	348	0	1,630.6900	(29,252)	0	0	(9,177)	.....	.....(9,177)	4,535	0	0	0	0	.....	003.....
526095 SCS Collar 1505 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	92	106,088	1,150.9700	22,220	0	0	14,979	.....	.....14,979	(1,745)	0	0	0	951	.....	003.....
526053 SCS Collar 1505 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	92	0	805.6800	(8,988)	0	0	(7,078)	.....	.....(7,078)	548	0	0	0	0	.....	003.....
526098 SCS Collar 1505 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/16/2014	09/16/2019	92	0	1,345.7100	(14,967)	0	0	(7,808)	.....	.....(7,808)	1,838	0	0	0	0	.....	003.....
526187 SCS Collar 1506 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/14/2017	1,318	2,765,609	1,998.9800	302,775	0	0	262,409	.....	.....262,409	(2,445)	0	0	0	15,200	.....	003.....
526083 SCS Collar 1506 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/14/2017	1,318	0	1,799.0800	(240,752)	0	0	(114,736)	.....	.....(114,736)	50,380	0	0	0	0	.....	003.....
526199 SCS Collar 1506 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/14/2017	1,318	0	2,394.1800	(106,244)	0	0	(33,546)	.....	.....(33,546)	16,129	0	0	0	0	.....	003.....
526210 SCS Collar 1507 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/14/2017	2,573	5,399,972	1,998.9800	591,438	0	0	512,365	.....	.....512,365	(4,773)	0	0	0	29,678	.....	003.....
526073 SCS Collar 1507 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/14/2017	2,573	0	1,599.1800	(313,137)	0	0	(131,876)	.....	.....(131,876)	69,892	0	0	0	0	.....	003.....
526211 SCS Collar 1507 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/14/2017	2,573	0	2,195.0800	(364,645)	0	0	(226,421)	.....	.....(226,421)	31,710	0	0	0	0	.....	003.....
526132 SCS Collar 1508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/14/2017	197	412,636	1,998.9800	45,183	0	0	39,152	.....	.....39,152	(365)	0	0	0	2,268	.....	003.....
526084 SCS Collar 1508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/14/2017	197	0	1,799.0800	(35,913)	0	0	(17,119)	.....	.....(17,119)	7,517	0	0	0	0	.....	003.....
526138 SCS Collar 1508 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/14/2017	197	0	2,558.4900	(9,396)	0	0	(1,588)	.....	.....(1,588)	1,282	0	0	0	0	.....	003.....
526136 SCS Collar 1509 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/14/2017	222	466,184	1,998.9800	51,030	0	0	44,233	.....	.....44,233	(412)	0	0	0	2,562	.....	003.....
526085 SCS Collar 1509 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/14/2017	222	0	1,799.0800	(40,587)	0	0	(19,340)	.....	.....(19,340)	8,492	0	0	0	0	.....	003.....
526141 SCS Collar 1509 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/14/2017	222	0	2,306.2200	(23,217)	0	0	(10,306)	.....	.....(10,306)	3,002	0	0	0	0	.....	003.....
526105 SCS Collar 1510 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/14/2017	88	184,794	1,998.9800	20,235	0	0	17,534		17,534	(162)	0	0	0	1,016		003.....

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
526074 SCS Collar 1510 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/14/2017	88	0	1,599,1800	(10,719)	0	0	(4,513)	.....	.....(4,513)	2,391	0	0	0	0	003.....	
526107 SCS Collar 1510 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/14/2017	88	0	2,134,3100	(14,579)	0	0	(10,385)	.....	.....(10,385)	870	0	0	0	0	003.....	
526118 SCS Collar 1518 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	136	285,590	1,998,9800	45,544	0	0	40,411	.....	.....40,411	(2,145)	0	0	0	2,560	003.....	
526089 SCS Collar 1518 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	136	0	1,799,0800	(34,144)	0	0	(28,425)	.....	.....(28,425)	2,612	0	0	0	0	003.....	
526127 SCS Collar 1518 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	136	0	2,652,8500	(15,849)	0	0	(7,624)	.....	.....(7,624)	3,019	0	0	0	0	003.....	
526169 SCS Collar 1519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	497	1,043,667	1,998,9800	166,525	0	0	147,679	.....	.....147,679	(7,835)	0	0	0	9,355	003.....	
526071 SCS Collar 1519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	497	0	1,399,2900	(63,713)	0	0	(49,238)	.....	.....(49,238)	6,625	0	0	0	0	003.....	
526171 SCS Collar 1519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	09/16/2014	09/16/2019	497	0	2,221,6700	(119,072)	0	0	(92,868)	.....	.....(92,868)	11,812	0	0	0	0	003.....	
533168 SCS Collar 1548 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/16/2017	1,770	3,714,298	1,862,4900	394,301	0	0	530,799	.....	.....530,799	11,814	0	0	0	21,141	003.....	
533169 SCS Collar 1548 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/16/2017	1,770	0	1,676,2400	(352,342)	0	0	(121,116)	.....	.....(121,116)	54,400	0	0	0	0	003.....	
533170 SCS Collar 1548 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/16/2017	1,770	0	2,315,0800	(117,701)	0	0	(84,950)	.....	.....(84,950)	24,356	0	0	0	0	003.....	
533171 SCS Collar 1549 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2014	10/16/2017	3,146	6,602,571	1,862,4900	689,431	0	0	943,553	.....	.....943,553	20,997	0	0	0	37,581	003.....	
533172 SCS Collar 1549 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2014	10/16/2017	3,146	0	1,489,9900	(420,844)	0	0	(128,634)	.....	.....(128,634)	66,950	0	0	0	0	003.....	
533173 SCS Collar 1549 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2014	10/16/2017	3,146	0	2,093,0700	(403,227)	0	0	(459,074)	.....	.....(459,074)	25,807	0	0	0	0	003.....	
533174 SCS Collar 1550 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/16/2017	833	1,748,965	1,862,4900	185,858	0	0	249,939	.....	.....249,939	5,563	0	0	0	9,955	003.....	
533175 SCS Collar 1550 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/16/2017	833	0	1,676,2400	(165,700)	0	0	(57,030)	.....	.....(57,030)	25,615	0	0	0	0	003.....	
533176 SCS Collar 1550 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/16/2017	833	0	2,507,1000	(30,182)	0	0	(11,182)	.....	.....(11,182)	7,299	0	0	0	0	003.....	
533177 SCS Collar 1551 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/16/2017	82	172,417	1,862,4900	18,298	0	0	24,640	.....	.....24,640	548	0	0	0	981	003.....	
533178 SCS Collar 1551 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/16/2017	82	0	1,676,2400	(16,356)	0	0	(5,622)	.....	.....(5,622)	2,525	0	0	0	0	003.....	
533179 SCS Collar 1551 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/16/2017	82	0	2,218,7800	(7,295)	0	0	(6,787)	.....	.....(6,787)	1,096	0	0	0	0	003.....	
533180 SCS Collar 1552 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2014	10/16/2017	200	420,339	1,862,4900	43,887	0	0	60,069	.....	.....60,069	1,337	0	0	0	2,393	003.....	
533181 SCS Collar 1552 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2014	10/16/2017	200	0	1,489,9900	(26,792)	0	0	(8,189)	.....	.....(8,189)	4,262	0	0	0	0	003.....	
533182 SCS Collar 1552 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2014	10/16/2017	200	0	2,031,7900	(30,147)	0	0	(36,606)	.....	.....(36,606)	934	0	0	0	0	003.....	
533183 SCS Collar 1553 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2019	4,953	10,394,625	1,862,4900	1,504,473	0	0	1,881,622	.....	.....1,881,622	(51,977)	0	0	0	94,277	003.....	
533184 SCS Collar 1553 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2019	4,953	0	1,676,2400	(1,339,852)	0	0	(860,809)	.....	.....(860,809)	78,685	0	0	0	0	003.....	
533185 SCS Collar 1553 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2019	4,953	0	2,860,9700	(265,256)	0	0	(151,351)	.....	.....(151,350)	80,296	0	0	0	0	003.....	
533186 SCS Collar 1554 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2019	4,355	9,141,501	1,862,4900	1,324,800	0	0	1,654,783	.....	.....1,654,783	(45,711)	0	0	0	82,911	003.....	
533187 SCS Collar 1554 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2019	4,355	0	1,489,9900	(874,925)	0	0	(534,192)	.....	.....(534,192)	60,062	0	0	0	0	003.....	
533188 SCS Collar 1554 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2019	4,355	0	2,404,2900	(538,378)	0	0	(529,739)	.....	.....(529,739)	117,041	0	0	0	0	003.....	
533189 SCS Collar 1555 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2014	10/14/2019	1,188	2,493,853	1,862,4900	363,789	0	0	451,434	.....	.....451,434	(12,469)	0	0	0	22,619	003.....	
533190 SCS Collar 1555 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2014	10/14/2019	1,188	0	1,303,7400	(167,832)	0	0	(98,530)	.....	.....(98,530)	13,796	0	0	0	0	003.....	
533191 SCS Collar 1555 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	10/15/2014	10/14/2019	1,188	0	2,197,3700	(220,101)	0	0	(239,847)	.....	.....(239,847)	27,814	0	0	0	0	003.....	
533198 SCS Collar 1558 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2019	356	747,142	1,955,6100	93,152	0	0	115,670	.....	.....115,670	(5,228)	0	0	0	6,776	003.....	
533199 SCS Collar 1558 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2019	356	0	1,676,2400	(98,395)	0	0	(61,873)	.....	.....(61,873)	5,657	0	0	0	0	003.....	
533200 SCS Collar 1558 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	10/15/2014	10/14/2019	356	0	3,993,1800	(1,990)	0	0	(306)	.....	.....(306)	412	0	0	0	0	003.....	
533201 SCS Collar 1559 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2019	176	369,626	1,955,6100	46,639	0	0	57,224	.....	.....57,224	(2,586)	0	0	0	3,352	003.....	
533202 SCS Collar 1559 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2019	176	0	1,583,1200	(41,178)	0	0	(25,855)	.....	.....(25,855)	2,604	0	0	0	0	003.....	
533203 SCS Collar 1559 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2019	176	0	2,883,5100	(9,040)	0	0	(5,010)	.....	.....(5,010)	2,711	0	0	0	0	003.....	
533204 SCS Collar 1560 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	10/15/2014	10/14/2019	115	241,159	1,955,6100	30,463	0											

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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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
533268 SCS Collar 1564 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	..10/15/2014	..10/16/2017	2,541	0	965.2000	(351,536)	0	0	(143,571)		(143,571)	45,780	0	0	0	0	0	003.....
533269 SCS Collar 1564 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	..10/15/2014	..10/16/2017	2,541	0	1,443.5100	(133,475)	0	0	(23,504)		(23,504)	24,177	0	0	0	0	0	003.....
533270 SCS Collar 1565 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/16/2017	3,468	3,994,609	1,072.4500	570,657	0	0	496,182	.....	.....496,182	(38,927)	0	0	22,737	0	003.....	
533271 SCS Collar 1565 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/16/2017	3,468	0	857.9600	(351,077)	0	0	(118,186)	.....	.....(118,186)	44,716	0	0	0	0	003.....	
533272 SCS Collar 1565 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/16/2017	3,468	0	1,262.5900	(304,991)	0	0	(159,891)	.....	.....(159,891)	57,011	0	0	0	0	003.....	
533273 SCS Collar 1566 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/16/2017	826	951,660	1,072.4500	135,951	0	0	118,208	.....	.....118,208	(9,274)	0	0	5,417	0	003.....	
533274 SCS Collar 1566 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/16/2017	826	0	965.2000	(116,190)	0	0	(46,680)	.....	.....(46,680)	14,885	0	0	0	0	003.....	
533275 SCS Collar 1566 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/16/2017	826	0	1,522.0200	(25,478)	0	0	(3,712)	.....	.....(3,712)	4,808	0	0	0	0	003.....	
533276 SCS Collar 1567 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/16/2017	132	152,524	1,072.4500	21,789	0	0	18,945	.....	.....18,945	(1,487)	0	0	868	0	003.....	
533277 SCS Collar 1567 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/16/2017	132	0	857.9600	(13,405)	0	0	(4,513)	.....	.....(4,513)	1,707	0	0	0	0	003.....	
533278 SCS Collar 1567 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/16/2017	132	0	1,223.9800	(13,351)	0	0	(8,085)	.....	.....(8,085)	2,176	0	0	0	0	003.....	
533279 SCS Collar 1568 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/14/2019	6,539	7,532,721	1,072.4500	1,497,098	0	0	1,344,359	.....	1,344,359	(113,454)	0	0	68,320	0	003.....	
533280 SCS Collar 1568 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/14/2019	6,539	0	965.2000	(1,241,282)	0	0	(847,863)	.....	.....(847,863)	39,161	0	0	0	0	003.....	
533281 SCS Collar 1568 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/14/2019	6,539	0	1,725.9900	(332,260)	0	0	(119,637)	.....	.....(119,637)	71,934	0	0	0	0	003.....	
533282 SCS Collar 1569 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	..10/15/2014	..10/14/2019	11,057	12,736,775	1,072.4500	2,490,140	0	0	2,273,123	.....	2,273,123	(191,835)	0	0	115,519	0	003.....	
533283 SCS Collar 1569 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	..10/15/2014	..10/14/2019	11,057	0	857.9600	(1,588,997)	0	0	(1,037,835)	.....	.....(1,037,835)	64,060	0	0	0	0	003.....	
533284 SCS Collar 1569 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	..10/15/2014	..10/14/2019	11,057	0	1,522.8700	(1,030,620)	0	0	(491,302)	.....	.....(491,302)	179,588	0	0	0	0	003.....	
533285 SCS Collar 1570 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	..10/15/2014	..10/14/2019	1,343	1,546,716	1,072.4500	302,395	0	0	276,041	.....	276,041	(23,295)	0	0	14,028	0	003.....	
533286 SCS Collar 1570 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	..10/15/2014	..10/14/2019	1,343	0	750.7100	(145,444)	0	0	(87,426)	.....	.....(87,426)	7,080	0	0	0	0	003.....	
533287 SCS Collar 1570 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	..10/15/2014	..10/14/2019	1,343	0	1,337.3400	(172,674)	0	0	(121,304)	.....	.....(121,304)	26,919	0	0	0	0	003.....	
533291 SCS Collar 1572 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/14/2019	683	787,321	1,126.0700	140,955	0	0	121,391	.....	121,391	(12,708)	0	0	7,141	0	003.....	
533292 SCS Collar 1572 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/14/2019	683	0	965.2000	(129,739)	0	0	(88,619)	.....	.....(88,619)	4,093	0	0	0	0	003.....	
533293 SCS Collar 1572 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/14/2019	683	0	1,951.5300	(19,213)	0	0	(4,650)	.....	.....(4,650)	4,469	0	0	0	0	003.....	
533294 SCS Collar 1573 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	..10/15/2014	..10/14/2019	890	1,024,699	1,126.0700	181,256	0	0	157,991	.....	157,991	(16,541)	0	0	9,294	0	003.....	
533295 SCS Collar 1573 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	..10/15/2014	..10/14/2019	890	0	911.5800	(143,103)	0	0	(98,668)	.....	.....(98,668)	5,265	0	0	0	0	003.....	
533296 SCS Collar 1573 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	..10/15/2014	..10/14/2019	890	0	1,790.9800	(48,570)	0	0	(12,123)	.....	.....(12,123)	8,467	0	0	0	0	003.....	
533297 SCS Collar 1574 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	..10/15/2014	..10/14/2019	125	143,930	1,126.0700	25,459	0	0	22,192	.....	22,192	(2,324)	0	0	1,305	0	003.....	
533298 SCS Collar 1574 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	..10/15/2014	..10/14/2019	125	0	804.3300	(14,740)	0	0	(9,816)	.....	.....(9,816)	700	0	0	0	0	003.....	
533299 SCS Collar 1574 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	..10/15/2014	..10/14/2019	125	0	1,501.4200	(12,182)	0	0	(6,057)	.....	.....(6,057)	2,096	0	0	0	0	003.....	
533300 SCS Collar 1575 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/14/2019	93	107,411	1,072.4500	21,350	0	0	19,170	.....	19,170	(1,617)	0	0	974	0	003.....	
533301 SCS Collar 1575 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/14/2019	93	0	857.9600	(13,630)	0	0	(8,752)	.....	.....(8,752)	540	0	0	0	0	003.....	
533302 SCS Collar 1575 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..10/15/2014	..10/14/2019	93	0	1,391.1800	(10,810)	0	0	(6,915)	.....	.....(6,915)	1,804	0	0	0	0	003.....	
537901 SCS Collar 1589 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	..11/17/2014	..11/14/2017	3,929	4,525,632	1,164.2300	656,378	0	0	362,030	.....	362,030	(59,667)	0	0	26,537	0	003.....	
537902 SCS Collar 1589 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	..11/17/2014	..11/14/2017	3,929	0	931.3900	(375,197)	0	0	(202,299)	.....	.....(202,299)	62,711	0	0	0	0	003.....	
537903 SCS Collar 1589 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	..11/17/2014	..11/14/2017	3,929	0	1,337.9400	(372,368)	0	0	(106,081)	.....	.....(106,081)	57,085	0	0	0	0	003.....	
537910 SCS Collar 1590 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	..11/17/2014	..11/14/2019	1,945	2,240,059	1,164.2300	463,891	0	0	315,456	.....	315,456	(37,072)	0	0	20,577	0	003.....	
537911 SCS Collar 1590 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	..11/17/2																	

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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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
537900 SCS Collar 1593 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2017	1,618	0	1,484,2800	(90,880)	0	0	(11,890)	.....	.....(11,890)	12,759	0	0	0	0	003.....	
537904 SCS Collar 1594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	8,872	10,219,778	1,164,2300	2,145,587	0	0	1,439,200	.....	.....1,439,200	(169,131)	0	0	0	93,879	003.....	
537905 SCS Collar 1594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	8,872	0	1,047,8100	(1,640,597)	0	0	(1,466,176)	.....	.....(1,466,176)	46,919	0	0	0	0	003.....	
537906 SCS Collar 1594 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	8,872	0	1,781,6300	(564,698)	0	0	(136,678)	.....	.....(136,678)	90,502	0	0	0	0	003.....	
537907 SCS Collar 1595 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	11,930	13,742,133	1,164,2300	2,885,086	0	0	1,935,236	.....	.....1,935,236	(227,422)	0	0	0	126,236	003.....	
537908 SCS Collar 1595 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	11,930	0	931,3900	(1,666,703)	0	0	(1,436,442)	.....	.....(1,436,442)	64,870	0	0	0	0	003.....	
537909 SCS Collar 1595 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	11,930	0	1,547,1500	(1,298,671)	0	0	(507,543)	.....	.....(507,543)	188,505	0	0	0	0	003.....	
537916 SCS Collar 1597 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2017	452	520,438	1,164,2300	76,453	0	0	41,633	.....	.....41,633	(6,862)	0	0	0	3,052	003.....	
537917 SCS Collar 1597 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2017	452	0	1,047,8100	(61,562)	0	0	(37,629)	.....	.....(37,629)	9,508	0	0	0	0	003.....	
537918 SCS Collar 1597 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2017	452	0	1,588,2500	(16,726)	0	0	(1,398)	.....	.....(1,398)	1,764	0	0	0	0	003.....	
537925 SCS Collar 1600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	617	710,408	1,222,4500	133,957	0	0	84,184	.....	.....84,184	(12,094)	0	0	0	6,526	003.....	
537926 SCS Collar 1600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	617	0	1,047,8100	(113,907)	0	0	(101,918)	.....	.....(101,918)	3,262	0	0	0	0	003.....	
537927 SCS Collar 1600 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	617	0	1,983,2700	(24,200)	0	0	(4,075)	.....	.....(4,075)	4,013	0	0	0	0	003.....	
537928 SCS Collar 1601 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	571	657,968	1,222,4500	124,057	0	0	77,970	.....	.....77,970	(11,200)	0	0	0	6,044	003.....	
537929 SCS Collar 1601 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	571	0	989,6000	(92,105)	0	0	(80,934)	.....	.....(80,934)	3,120	0	0	0	0	003.....	
537930 SCS Collar 1601 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	571	0	1,787,5600	(35,797)	0	0	(8,572)	.....	.....(8,572)	5,756	0	0	0	0	003.....	
537937 SCS Collar 1603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	129	148,414	1,164,2300	31,144	0	0	20,900	.....	.....20,900	(2,456)	0	0	0	1,363	003.....	
537938 SCS Collar 1603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	129	0	814,9600	(13,085)	0	0	(10,789)	.....	.....(10,789)	683	0	0	0	0	003.....	
537939 SCS Collar 1603 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	129	0	1,336,3100	(21,921)	0	0	(12,101)	.....	.....(12,101)	2,552	0	0	0	0	003.....	
537953 SCS Collar 1604 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2017	1,285	2,696,936	2,041,3200	301,244	0	0	232,946	.....	.....232,946	(6,805)	0	0	0	15,814	003.....	
537954 SCS Collar 1604 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2017	1,285	0	1,837,1900	(242,856)	0	0	(138,311)	.....	.....(138,311)	48,855	0	0	0	0	003.....	
537955 SCS Collar 1604 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2017	1,285	0	2,426,1100	(110,686)	0	0	(33,657)	.....	.....(33,657)	14,817	0	0	0	0	003.....	
537956 SCS Collar 1605 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2017	2,120	4,448,968	2,041,3200	497,029	0	0	384,276	.....	.....384,276	(11,226)	0	0	0	26,088	003.....	
537957 SCS Collar 1605 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2017	2,120	0	1,633,0600	(268,652)	0	0	(138,299)	.....	.....(138,299)	59,207	0	0	0	0	003.....	
537958 SCS Collar 1605 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2017	2,120	0	2,229,9400	(314,649)	0	0	(174,584)	.....	.....(174,584)	28,707	0	0	0	0	003.....	
537959 SCS Collar 1606 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	4,687	9,836,670	2,041,3200	1,594,969	0	0	1,322,894	.....	.....1,322,894	(85,519)	0	0	0	90,360	003.....	
537960 SCS Collar 1606 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	4,687	0	1,837,1900	(1,238,078)	0	0	(1,087,363)	.....	.....(1,087,363)	81,231	0	0	0	0	003.....	
537961 SCS Collar 1606 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	4,687	0	2,874,3800	(412,193)	0	0	(148,403)	.....	.....(148,403)	78,104	0	0	0	0	003.....	
537962 SCS Collar 1607 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	4,724	9,914,813	2,041,3200	1,607,922	0	0	1,333,403	.....	.....1,333,403	(86,199)	0	0	0	91,078	003.....	
537963 SCS Collar 1607 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	4,724	0	1,633,0600	(914,831)	0	0	(780,038)	.....	.....(780,038)	68,477	0	0	0	0	003.....	
537964 SCS Collar 1607 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	4,724	0	2,535,5200	(748,833)	0	0	(420,474)	.....	.....(420,474)	120,732	0	0	0	0	003.....	
537965 SCS Collar 1608 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	1,385	2,907,714	2,041,3200	471,652	0	0	391,047	.....	.....391,047	(25,280)	0	0	0	26,710	003.....	
537966 SCS Collar 1608 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	1,385	0	1,428,9200	(189,450)	0	0	(154,800)	.....	.....(154,800)	17,296	0	0	0	0	003.....	
537967 SCS Collar 1608 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2019	1,385	0	2,346,0900	(298,549)	0	0	(203,253)	.....	.....(203,253)	36,324	0	0	0	0	003.....	
537971 SCS Collar 1609 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2017	71	149,086	2,041,3200	16,662	0	0	12,877	.....	.....12,877	(376)	0	0	0	874	003.....	
537972 SCS Collar 1609 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014	.11/14/2017	71	0	1,837,1900	(13,418)	0	0	(7,646)	.....	.....(7,646)	2,700	0	0	0	0	003.....	
537973 SCS Collar 1609 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSY7OE568.....	.11/17/2014																	

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
537983 SCS Collar 1612 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.11/17/2014	.11/14/2019	451	946,962	2,143.3900	133,202	0	0	104,444	.....	.....104,444	(9,785)	0	0	0	8,699	.....	003.....
537984 SCS Collar 1612 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.11/17/2014	.11/14/2019	451	0	1,735.1200	(102,395)	0	0	(88,789)	.....	.....(88,789)	7,134	0	0	0	0	.....	003.....
537985 SCS Collar 1612 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.11/17/2014	.11/14/2019	451	0	2,925.8200	(36,130)	0	0	(12,157)	.....	.....(12,157)	6,726	0	0	0	0	.....	003.....
537986 SCS Collar 1613 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.11/17/2014	.11/14/2019	266	558,305	2,143.3900	78,540	0	0	61,578	.....	.....61,578	(5,768)	0	0	0	5,129	.....	003.....
537987 SCS Collar 1613 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.11/17/2014	.11/14/2019	266	0	1,530.9900	(43,489)	0	0	(36,352)	.....	.....(36,352)	3,598	0	0	0	0	.....	003.....
537988 SCS Collar 1613 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.11/17/2014	.11/14/2019	266	0	2,593.5000	(38,190)	0	0	(20,055)	.....	.....(20,055)	6,523	0	0	0	0	.....	003.....
544571 SCS Collar 1622 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/14/2017	1,561	3,276,908	1,775.4700	(319,828)	0	0	(154,254)	.....	.....(154,254)	53,151	0	0	0	19,781	.....	003.....
544573 SCS Collar 1622 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/14/2017	1,561	0	1,972.7400	395,691	0	0	358,516	.....	.....358,516	(1,760)	0	0	0	0	.....	003.....
544572 SCS Collar 1622 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/14/2017	1,561	0	2,420.5500	(131,616)	0	0	(47,294)	.....	.....(47,294)	17,920	0	0	0	0	.....	003.....
544568 SCS Collar 1623 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/16/2019	4,843	10,163,736	1,775.4700	(1,373,867)	0	0	(1,041,737)	.....	.....(1,041,737)	74,099	0	0	0	94,569	.....	003.....
544569 SCS Collar 1623 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/16/2019	4,843	0	1,972.7400	1,710,953	0	0	1,565,426	.....	.....1,565,426	(78,440)	0	0	0	0	.....	003.....
544570 SCS Collar 1623 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/16/2019	4,843	0	2,887.7000	(407,012)	0	0	(158,957)	.....	.....(158,957)	83,147	0	0	0	0	.....	003.....
544176 SCS Collar 1624 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/16/2019	5,227	10,971,260	1,578.1900	(1,104,935)	0	0	(802,231)	.....	.....(802,231)	68,708	0	0	0	102,083	.....	003.....
544177 SCS Collar 1624 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/16/2019	5,227	0	1,972.7400	1,844,486	0	0	1,689,802	.....	.....1,689,802	(84,675)	0	0	0	0	.....	003.....
544178 SCS Collar 1624 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/16/2019	5,227	0	2,516.6200	(815,032)	0	0	(515,373)	.....	.....(515,373)	134,941	0	0	0	0	.....	003.....
544565 SCS COLLAR 1625 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/16/2019	1,267	2,659,829	1,380.9200	(192,372)	0	0	(132,416)	.....	.....(132,416)	14,362	0	0	0	24,749	.....	003.....
544567 SCS COLLAR 1625 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/16/2019	1,267	0	2,310.4700	(272,933)	0	0	(209,508)	.....	.....(209,508)	32,176	0	0	0	0	.....	003.....
544566 SCS COLLAR 1625 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/16/2019	1,267	0	1,972.7400	447,005	0	0	409,669	.....	.....409,669	(20,527)	0	0	0	0	.....	003.....
544561 SCS COLLAR 1627 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/14/2017	59	123,415	1,775.4700	(12,042)	0	0	(6,810)	.....	.....(6,810)	2,002	0	0	0	745	.....	003.....
544560 SCS COLLAR 1627 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/14/2017	59	0	1,972.7400	14,911	0	0	13,502	.....	.....13,502	(66)	0	0	0	0	.....	003.....
544559 SCS COLLAR 1627 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/14/2017	59	0	2,585.4700	(3,058)	0	0	(637)	.....	.....(637)	365	0	0	0	0	.....	003.....
544551 SCS COLLAR 1629 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/14/2017	87	181,931	1,775.4700	(17,256)	0	0	(8,564)	.....	.....(8,564)	2,951	0	0	0	1,098	.....	003.....
544552 SCS COLLAR 1629 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/14/2017	87	0	1,972.7400	21,555	0	0	19,905	.....	.....19,905	(97)	0	0	0	0	.....	003.....
544553 SCS COLLAR 1629 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/14/2017	87	0	2,329.8100	(9,442)	0	0	(4,456)	.....	.....(4,456)	1,157	0	0	0	0	.....	003.....
544668 SCS COLLAR 1642 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	.12/16/2014	.12/14/2017	1,947	4,085,496	1,578.1900	(283,629)	0	0	(117,271)	.....	.....(117,271)	48,392	0	0	0	24,662	.....	003.....
544667 SCS COLLAR 1642 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	.12/16/2014	.12/14/2017	1,947	0	1,972.7400	506,098	0	0	446,981	.....	.....446,981	(2,194)	0	0	0	0	.....	003.....
544666 SCS COLLAR 1642 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	.12/16/2014	.12/14/2017	1,947	0	2,207.3000	(291,980)	0	0	(188,342)	.....	.....(188,342)	25,049	0	0	0	0	.....	003.....
544694 SCS COLLAR 1643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/14/2017	2,219	2,555,838	1,025.4400	(133,555)	0	0	(177,208)	.....	.....(177,208)	43,036	0	0	0	15,428	.....	003.....
544695 SCS COLLAR 1643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/14/2017	2,219	0	1,139.3800	390,657	0	0	240,524	.....	.....240,524	(31,411)	0	0	0	0	.....	003.....
544696 SCS COLLAR 1643 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/14/2017	2,219	0	1,479.7100	(122,853)	0	0	(19,608)	.....	.....(19,608)	18,680	0	0	0	0	.....	003.....
544688 SCS COLLAR 1644 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/14/2017	3,591	4,136,051	911.5000	(362,000)	0	0	(179,049)	.....	.....(179,049)	52,786	0	0	0	24,967	.....	003.....
544689 SCS COLLAR 1644 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/14/2017	3,591	0	1,139.3800	632,190	0	0	389,234	.....	.....389,233	(50,832)	0	0	0	0	.....	003.....
544690 SCS COLLAR 1644 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/14/2017	3,591	0	1,326.6900	(344,227)	0	0	(114,995)	.....	.....(114,995)	53,967	0	0	0	0	.....	003.....
544691 SCS COLLAR 1645 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/16/2019	7,113	8,193,242	1,025.4400	(1,367,268)	0	0	(1,132,255)	.....	.....(1,132,255)	33,110	0	0	0	76,235	.....	003.....
544692 SCS COLLAR 1645 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/16/2019	7,113	0	1,139.3800	1,722,616	0	0	1,260,531	.....	.....1,260,531	(131,349)	0	0	0	0	.....	003.....
544693 SCS COLLAR 1645 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/16/2019	7,113	0	1,785.8600	(414,668)	0	0	(116,503)	.....	.....(116,503)	75,356	0	0	0	0	.....	003.....
544685 SCS COLLAR 1646 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/16/2019	10,021	11,543,737	911.5000	(1,475,031)	0	0	(1,165,813)	.....	.....(1,165,813)	49,730	0	0	0	107,410	.....	003.....
544686 SCS COLLAR 1646 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/16/2019	10,021	0	1,139.3800	2,425,950	0	0	1,776,005	.....	.....1,776,005	(185,065)	0	0	0	0	.....	003.....
544687 SCS COLLAR 1646 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/16/2019	10,021	0	1,539.9800	(1,034,496)	0	0	(464,202)	.....	.....(464,202)	161,121	0	0	0	0	.....	003.....
544684 SCS COLLAR 1647 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/16/2019	1,893	2,180,754	797.5600	(205,785)	0	0	(153,894)	.....	.....(153,894)	9,253	0	0	0	20,291	.....	003.....
544683 SCS COLLAR 1647 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/16/2019	1,893	0	1,139.3800	458,273	0	0	335,509	.....	.....335,509	(34,960)	0	0	0	0	.....	003.....
544682 SCS COLLAR 1647 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	.12/16/2014	.12/16/2019	1,893	0	1,395.5100	(268,277)	0	0	(150,090)	.....	.....(150,090)	35,787	0	0	0	0	.....	003.....

QE06.74

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
544700 SCS COLLAR 1648 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/16/2019	268	308,358	854.5300	(33,983)	0	0	(26,183)	.....	.....(26,183)	1,334	0	0	0	2,869	.....	003.....
544701 SCS COLLAR 1648 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/16/2019	268	0	1,196.3400	58,281	0	0	40,414	.....	.....40,414	(5,138)	0	0	0	0	.....	003.....
544702 SCS COLLAR 1648 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/16/2019	268	0	1,557.4100	(26,531)	0	0	(11,568)	.....	.....(11,568)	4,207	0	0	0	0	.....	003.....
544697 SCS COLLAR 1649 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/14/2017	116	133,454	1,025.4400	(16,355)	0	0	(9,253)	.....	.....(9,253)	2,247	0	0	0	806	.....	003.....
544698 SCS COLLAR 1649 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/14/2017	116	0	1,173.5600	18,523	0	0	10,462	.....	.....10,462	(1,771)	0	0	0	0	.....	003.....
544699 SCS COLLAR 1649 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/14/2017	116	0	1,491.1000	(6,138)	0	0	(927)	.....	.....(927)	916	0	0	0	0	.....	003.....
544716 SCS COLLAR 1655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/16/2019	642	1,348,001	1,775.4700	(181,751)	0	0	(138,164)	.....	.....(138,164)	9,827	0	0	0	12,543	.....	003.....
544717 SCS COLLAR 1655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/16/2019	642	0	2,071.3800	199,157	0	0	174,205	.....	.....174,205	(12,596)	0	0	0	0	.....	003.....
544718 SCS COLLAR 1655 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/16/2019	642	0	3,301.5800	(26,679)	0	0	(5,668)	.....	.....(5,668)	4,601	0	0	0	0	.....	003.....
544705 SCS COLLAR 1656 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/16/2019	702	808,810	1,790.6400	(40,422)	0	0	(11,267)	.....	.....(11,267)	7,371	0	0	0	7,526	.....	003.....
544704 SCS COLLAR 1656 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/16/2019	702	0	1,196.3400	152,947	0	0	106,005	.....	.....106,005	(13,478)	0	0	0	0	.....	003.....
544703 SCS COLLAR 1656 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/16/2019	702	0	968.4700	(118,381)	0	0	(96,048)	.....	.....(96,048)	3,376	0	0	0	0	.....	003.....
544707 SCS COLLAR 1658 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/16/2019	1,120	1,290,051	1,196.3400	244,062	0	0	169,078	.....	.....169,078	(21,497)	0	0	0	12,003	.....	003.....
544706 SCS COLLAR 1658 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/16/2019	1,120	0	1,025.4400	(214,844)	0	0	(178,277)	.....	.....(178,277)	5,213	0	0	0	0	.....	003.....
544708 SCS COLLAR 1658 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/16/2019	1,120	0	2,004.2800	(38,559)	0	0	(7,543)	.....	.....(7,543)	7,454	0	0	0	0	.....	003.....
544714 SCS COLLAR 1659 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/16/2019	188	394,718	2,071.3800	58,153	0	0	51,010	.....	.....51,010	(3,688)	0	0	0	3,673	.....	003.....
544713 SCS COLLAR 1659 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/16/2019	188	0	1,479.5600	(33,816)	0	0	(23,937)	.....	.....(23,937)	2,322	0	0	0	0	.....	003.....
544715 SCS COLLAR 1659 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/16/2019	188	0	2,565.7500	(27,053)	0	0	(16,208)	.....	.....(16,208)	4,738	0	0	0	0	.....	003.....
544710 SCS COLLAR 1661 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/16/2019	539	1,132,022	1,676.8300	(132,362)	0	0	(98,616)	.....	.....(98,616)	7,557	0	0	0	10,533	.....	003.....
544712 SCS COLLAR 1661 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/16/2019	539	0	2,071.3800	167,005	0	0	146,294	.....	.....146,294	(10,578)	0	0	0	0	.....	003.....
544711 SCS COLLAR 1661 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/16/2014	12/16/2019	539	0	2,925.7700	(42,431)	0	0	(15,736)	.....	.....(15,736)	8,594	0	0	0	0	.....	003.....
550186 SCS COLLAR 1665 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	1,694	3,555,908	2,449.1900	(139,654)	0	0	(48,370)	.....	.....(48,370)	20,801	0	0	0	22,121	.....	003.....
550187 SCS COLLAR 1665 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	1,694	0	1,992.6700	424,111	0	0	374,605	.....	.....374,605	(6,419)	0	0	0	0	.....	003.....
550188 SCS COLLAR 1665 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	1,694	0	1,793.4000	(363,899)	0	0	(184,400)	.....	.....(184,400)	57,237	0	0	0	0	.....	003.....
550189 SCS COLLAR 1666 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	3,130	6,569,371	2,221.8300	(464,269)	0	0	(298,497)	.....	.....(298,497)	45,854	0	0	0	40,867	.....	003.....
550190 SCS COLLAR 1666 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	3,130	0	1,992.6700	782,962	0	0	692,066	.....	.....692,066	(11,859)	0	0	0	0	.....	003.....
550191 SCS COLLAR 1666 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	3,130	0	1,594.1400	(465,458)	0	0	(210,732)	.....	.....(210,732)	78,270	0	0	0	0	.....	003.....
550192 SCS COLLAR 1667 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	3,329	6,987,529	2,923.6500	(267,834)	0	0	(105,298)	.....	.....(105,298)	56,133	0	0	0	65,758	.....	003.....
550193 SCS COLLAR 1667 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	3,329	0	1,992.6700	1,157,963	0	0	1,052,236	.....	.....1,052,236	(58,931)	0	0	0	0	.....	003.....
550194 SCS COLLAR 1667 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	3,329	0	1,793.4000	(1,019,435)	0	0	(752,559)	.....	.....(752,559)	46,801	0	0	0	0	.....	003.....
550195 SCS COLLAR 1668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	4,431	9,299,501	2,527.1000	(693,499)	0	0	(442,260)	.....	.....(442,260)	116,036	0	0	0	87,515	.....	003.....
550196 SCS COLLAR 1668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	4,431	0	1,992.6700	1,538,929	0	0	1,400,391	.....	.....1,400,391	(78,431)	0	0	0	0	.....	003.....
550197 SCS COLLAR 1668 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	4,431	0	1,594.1400	(1,017,519)	0	0	(717,415)	.....	.....(717,415)	53,921	0	0	0	0	.....	003.....
550198 SCS COLLAR 1669 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	1,065	2,236,136	2,307.3100	(234,091)	0	0	(182,048)	.....	.....(182,048)	27,432	0	0	0	21,044	.....	003.....
550199 SCS COLLAR 1669 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	1,065	0	1,992.6700	369,749	0	0	336,735	.....	.....336,735	(18,858)	0	0	0	0	.....	003.....
550200 SCS COLLAR 1669 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	1,065	0	1,394.8700	(177,038)	0	0	(117,912)	.....	.....(117,912)	11,331	0	0	0	0	.....	003.....
550204 SCS COLLAR 1671 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	56	117,969	2,623.7500	(2,813)	0	0	(578)	.....	.....(578)	344	0	0	0	734	.....	003.....
550205 SCS COLLAR 1671 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	56	0	1,992.6700	14,084	0	0	12,428	.....	.....12,428	(214)	0	0	0	0	.....	003.....
550206 SCS COLLAR 1671 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	56	0	1,793.4000	(12,058)	0	0	(6,118)	.....	.....(6,118)	1,899	0	0	0	0	.....	003.....
550207 SCS COLLAR 1672 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	102	213,817	2,322.0600	(11,797)	0	0	(5,922)	.....	.....(5,922)	1,530	0	0	0	1,330	.....	003.....
550208 SCS COLLAR 1672 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	102	0	1,992.6700	25,506	0	0	22,525	.....	.....22,525	(385)	0	0	0	0	.....	003.....
550209 SCS COLLAR 1672 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	102	0	1,594.1400	(15,134)	0	0	(6,859)	.....	.....(6,859)	2,547	0	0	0	0	.....	003.....
550214 SCS COLLAR 1674 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	387	812,087	3,333.1400	(14,885)	0	0	(3,436)		(3,436)	2,899	0	0	0	7,642		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
550215 SCS COLLAR 1674 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	387	0	2,092.3000	118,087	0	0	102,468	.....	.....102,468	(8,086)	0	0	0	0	.....	003.....
550216 SCS COLLAR 1674 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	387	0	1,793.4000	(118,231)	0	0	(87,462)	.....	.....(87,462)	5,440	0	0	0	0	.....	003.....
550217 SCS COLLAR 1675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	329	690,959	2,941.1800	(25,695)	0	0	(9,873)	.....	.....(9,873)	5,370	0	0	0	6,502	.....	003.....
550218 SCS COLLAR 1675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	329	0	2,092.3000	100,382	0	0	87,184	.....	.....87,184	(6,880)	0	0	0	0	.....	003.....
550219 SCS COLLAR 1675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	329	0	1,693.7700	(87,474)	0	0	(63,364)	.....	.....(63,364)	4,254	0	0	0	0	.....	003.....
550220 SCS COLLAR 1676 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	158	330,734	2,564.9600	(23,213)	0	0	(14,218)	.....	.....(14,218)	4,054	0	0	0	3,112	.....	003.....
550221 SCS COLLAR 1676 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	158	0	2,092.3000	47,983	0	0	41,732	.....	.....41,732	(3,293)	0	0	0	0	.....	003.....
550222 SCS COLLAR 1676 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	158	0	1,494.5000	(30,890)	0	0	(21,204)	.....	.....(21,204)	1,815	0	0	0	0	.....	003.....
550226 SCS COLLAR 1678 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	158	331,786	2,355.1400	(16,794)	0	0	(7,704)	.....	.....(7,704)	2,285	0	0	0	2,064	.....	003.....
550227 SCS COLLAR 1678 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	158	0	1,992.6700	39,558	0	0	34,953	.....	.....34,953	(599)	0	0	0	0	.....	003.....
550228 SCS COLLAR 1678 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	158	0	1,793.4000	(33,959)	0	0	(17,206)	.....	.....(17,206)	5,341	0	0	0	0	.....	003.....
550229 SCS COLLAR 1679 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	103	215,924	2,158.4600	(17,706)	0	0	(12,880)	.....	.....(12,880)	1,287	0	0	0	1,343	.....	003.....
550230 SCS COLLAR 1679 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	103	0	1,992.6700	25,724	0	0	22,747	.....	.....22,747	(390)	0	0	0	0	.....	003.....
550231 SCS COLLAR 1679 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	103	0	1,594.1400	(15,304)	0	0	(6,926)	.....	.....(6,926)	2,573	0	0	0	0	.....	003.....
550232 SCS COLLAR 1680 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	152	319,146	2,691.7000	(18,200)	0	0	(9,600)	.....	.....(9,600)	3,575	0	0	0	3,003	.....	003.....
550233 SCS COLLAR 1680 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	152	0	1,992.6700	52,837	0	0	48,060	.....	.....48,060	(2,693)	0	0	0	0	.....	003.....
550234 SCS COLLAR 1680 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	152	0	1,793.4000	(46,599)	0	0	(34,372)	.....	.....(34,372)	2,138	0	0	0	0	.....	003.....
550266 SCS COLLAR 1681 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	01/15/2015	01/16/2018	4,192	4,828,322	1,154.7100	733,518	0	0	432,663	.....	.....432,663	(63,952)	0	0	0	30,036	.....	003.....
550267 SCS COLLAR 1681 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	01/15/2015	01/16/2018	4,192	0	923.7700	(440,111)	0	0	(234,019)	.....	.....(234,019)	62,497	0	0	0	0	.....	003.....
550268 SCS COLLAR 1681 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	01/15/2015	01/16/2018	4,192	0	1,339.1200	(407,291)	0	0	(132,923)	.....	.....(132,923)	63,704	0	0	0	0	.....	003.....
550269 SCS COLLAR 1682 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	01/15/2015	01/16/2018	2,492	2,871,056	1,490.9600	(135,013)	0	0	(23,415)	.....	.....(23,415)	21,451	0	0	0	17,860	.....	003.....
550270 SCS COLLAR 1682 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	01/15/2015	01/16/2018	2,492	0	1,154.7100	433,678	0	0	257,274	.....	.....257,274	(38,028)	0	0	0	0	.....	003.....
550271 SCS COLLAR 1682 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	01/15/2015	01/16/2018	2,492	0	1,039.2400	(366,383)	0	0	(219,463)	.....	.....(219,463)	48,563	0	0	0	0	.....	003.....
550275 SCS COLLAR 1684 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	4,879	5,620,406	1,793.4900	(283,527)	0	0	(83,120)	.....	.....(83,120)	53,047	0	0	0	52,892	.....	003.....
550276 SCS COLLAR 1684 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	4,879	0	1,154.7100	1,181,486	0	0	841,815	.....	.....841,815	(92,136)	0	0	0	0	.....	003.....
550277 SCS COLLAR 1684 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	4,879	0	1,039.2400	(1,007,789)	0	0	(818,665)	.....	.....(818,665)	19,250	0	0	0	0	.....	003.....
550278 SCS COLLAR 1685 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	8,498	9,789,324	1,546.6200	(893,166)	0	0	(401,389)	.....	.....(401,389)	138,114	0	0	0	92,125	.....	003.....
550279 SCS COLLAR 1685 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	8,498	0	923.7700	(1,351,051)	0	0	(1,045,953)	.....	.....(1,045,953)	37,712	0	0	0	0	.....	003.....
550280 SCS COLLAR 1685 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	8,498	0	1,154.7100	2,052,921	0	0	1,466,229	.....	.....1,466,229	(160,477)	0	0	0	0	.....	003.....
550281 SCS COLLAR 1686 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	1,049	1,208,078	1,399.2800	(152,803)	0	0	(84,755)	.....	.....(84,755)	19,982	0	0	0	11,369	.....	003.....
550282 SCS COLLAR 1686 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	1,049	0	1,154.7100	252,937	0	0	180,944	.....	.....180,944	(19,804)	0	0	0	0	.....	003.....
550283 SCS COLLAR 1686 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	1,049	0	808.3000	(123,742)	0	0	(90,555)	.....	.....(90,555)	4,777	0	0	0	0	.....	003.....
550291 SCS COLLAR 1689 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	594	684,345	1,999.6100	(20,270)	0	0	(4,480)	.....	.....(4,480)	4,235	0	0	0	6,440	.....	003.....
550292 SCS COLLAR 1689 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	594	0	1,039.2400	(122,400)	0	0	(99,681)	.....	.....(99,681)	2,344	0	0	0	0	.....	003.....
550293 SCS COLLAR 1689 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	594	0	1,212.4400	129,298	0	0	87,186	.....	.....87,186	(11,562)	0	0	0	0	.....	003.....
550294 SCS COLLAR 1690 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	494	568,625	981.5000	(89,574)	0	0	(71,269)	.....	.....(71,269)	2,097	0	0	0	5,351	.....	003.....
550295 SCS COLLAR 1690 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	494	0	1,212.4400	107,276	0	0	72,443	.....	.....72,443	(9,607)	0	0	0	0	.....	003.....
550296 SCS COLLAR 1690 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	494	0	1,792.3400	(28,813)	0	0	(8,450)	.....	.....(8,450)	5,378	0	0	0	0	.....	003.....
550297 SCS COLLAR 1691 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	133	152,631	1,560.4700	(13,539)	0	0	(5,929)	.....	.....(5,929)	2,116	0	0	0	1,436	.....	003.....
550298 SCS COLLAR 1691 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	133	0	1,212.4400	28,741	0	0	19,445	.....	.....19,445	(2,579)	0	0	0	0	.....	003.....
550299 SCS COLLAR 1691 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/14/2020	133	0	866.0300	(18,184)	0	0	(13,741)	.....	.....(13,741)	603	0	0	0	0	.....	003.....
550303 SCS COLLAR 1693 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	01/15/2015	01/16/2018	97	111,730	1,154.7100	16,854	0	0	10,012		10,012	(1,479)	0	0	0	695		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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
550304 SCS COLLAR 1693 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2015	01/16/2018	97	0	923.7700	(10,156)	0	0	(5,415)	.....	.....(5,415)	1,446	0	0	0	0	0	003.....
550305 SCS COLLAR 1693 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2015	01/16/2018	97	0	1,293.6200	(10,678)	0	0	(4,289)	.....	.....(4,289)	1,608	0	0	0	0	0	003.....
550307 SCS COLLAR 1694 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2015	01/14/2020	262	301,272	1,154.7100	63,303	0	0	45,124	.....	.....45,124	(4,939)	0	0	0	2,835	0	003.....
550308 SCS COLLAR 1694 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2015	01/14/2020	262	0	1,039.2400	(54,023)	0	0	(43,883)	.....	.....(43,883)	1,032	0	0	0	0	0	003.....
550309 SCS COLLAR 1694 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2015	01/14/2020	262	0	1,658.5100	(21,203)	0	0	(7,863)	.....	.....(7,863)	3,633	0	0	0	0	0	003.....
557421 SCS COLLAR 1734 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	02/18/2015	02/14/2018	1,525	1,757,028	1,105.1600	(29,332)	0	0	(176,274)	.....	.....(176,274)	32,559	0	0	0	11,207	0	003.....
557422 SCS COLLAR 1734 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	02/18/2015	02/14/2018	1,525	0	1,227.9600	0	0	0	108,529	.....	.....108,529	(26,222)	0	0	0	0	0	003.....
557423 SCS COLLAR 1734 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	02/18/2015	02/14/2018	1,525	0	1,572.5600	(8,806)	0	0	(8,806)	.....	.....(8,806)	8,796	0	0	0	0	0	003.....
557343 SCS COLLAR 1735 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/18/2015	02/14/2018	3,499	4,030,940	982.3600	(454,911)	0	0	(258,999)	.....	.....(258,999)	58,989	0	0	0	25,711	0	003.....
557342 SCS COLLAR 1735 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/18/2015	02/14/2018	3,499	0	1,227.9600	629,877	0	0	248,985	.....	.....248,985	(60,157)	0	0	0	0	0	003.....
557341 SCS COLLAR 1735 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/18/2015	02/14/2018	3,499	0	1,422.2200	(242,258)	0	0	(64,354)	.....	.....(64,354)	42,868	0	0	0	0	0	003.....
557334 SCS COLLAR 1736 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	7,442	8,573,135	1,105.1600	(1,522,354)	0	0	(1,492,284)	.....	.....(1,492,284)	18,524	0	0	0	81,641	0	003.....
557335 SCS COLLAR 1736 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	7,442	0	1,227.9600	1,981,256	0	0	1,065,448	.....	.....1,065,448	(146,024)	0	0	0	0	0	003.....
557336 SCS COLLAR 1736 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	7,442	0	1,904.5600	(505,715)	0	0	(88,215)	.....	.....(88,215)	68,184	0	0	0	0	0	003.....
557331 SCS COLLAR 1737 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	11,975	13,794,503	982.3600	(1,878,669)	0	0	(1,766,738)	.....	.....(1,766,738)	42,925	0	0	0	131,363	0	003.....
557332 SCS COLLAR 1737 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	11,975	0	1,227.9600	3,183,246	0	0	1,714,347	.....	.....1,714,347	(234,957)	0	0	0	0	0	003.....
557333 SCS COLLAR 1737 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	11,975	0	1,661.4200	(1,379,902)	0	0	(377,261)	.....	.....(377,261)	170,001	0	0	0	0	0	003.....
557340 SCS COLLAR 1738 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/18/2015	02/14/2020	1,912	2,202,617	859.5700	(227,543)	0	0	(199,022)	.....	.....(199,022)	7,757	0	0	0	20,975	0	003.....
557339 SCS COLLAR 1738 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/18/2015	02/14/2020	1,912	0	1,227.9600	497,152	0	0	273,742	.....	.....273,742	(37,510)	0	0	0	0	0	003.....
557338 SCS COLLAR 1738 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/18/2015	02/14/2020	1,912	0	1,514.8100	(281,636)	0	0	(106,560)	.....	.....(106,560)	32,773	0	0	0	0	0	003.....
557322 SCS COLLAR 1742 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	279	321,762	1,105.1600	(57,047)	0	0	(56,008)	.....	.....(56,008)	696	0	0	0	3,064	0	003.....
557323 SCS COLLAR 1742 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	279	0	1,289.3500	67,080	0	0	33,302	.....	.....33,302	(5,562)	0	0	0	0	0	003.....
557324 SCS COLLAR 1742 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	279	0	2,108.1500	(11,790)	0	0	(1,572)	.....	.....(1,572)	1,667	0	0	0	0	0	003.....
557319 SCS COLLAR 1743 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	541	622,886	1,043.7600	(97,111)	0	0	(93,397)	.....	.....(93,397)	1,709	0	0	0	5,932	0	003.....
557320 SCS COLLAR 1743 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	541	0	1,289.3500	129,744	0	0	64,467	.....	.....64,467	(10,767)	0	0	0	0	0	003.....
557321 SCS COLLAR 1743 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	541	0	1,912.6600	(36,035)	0	0	(6,215)	.....	.....(6,215)	4,874	0	0	0	0	0	003.....
557316 SCS COLLAR 1744 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	520	598,497	920.9700	(70,359)	0	0	(64,804)	.....	.....(64,804)	2,008	0	0	0	5,699	0	003.....
557317 SCS COLLAR 1744 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	520	0	1,289.3500	124,477	0	0	61,943	.....	.....61,943	(10,344)	0	0	0	0	0	003.....
557318 SCS COLLAR 1744 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	520	0	1,681.4400	(57,386)	0	0	(15,088)	.....	.....(15,088)	7,150	0	0	0	0	0	003.....
557310 SCS COLLAR 1746 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	156	180,112	1,105.1600	(32,024)	0	0	(31,351)	.....	.....(31,351)	390	0	0	0	1,715	0	003.....
557311 SCS COLLAR 1746 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	156	0	1,227.9600	41,577	0	0	22,384	.....	.....22,384	(3,068)	0	0	0	0	0	003.....
557312 SCS COLLAR 1746 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	156	0	1,768.1300	(14,366)	0	0	(3,182)	.....	.....(3,182)	1,844	0	0	0	0	0	003.....
557307 SCS COLLAR 1747 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	97	111,632	982.3600	(15,219)	0	0	(14,297)	.....	.....(14,297)	348	0	0	0	1,063	0	003.....
557308 SCS COLLAR 1747 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	97	0	1,227.9600	25,736	0	0	13,873	.....	.....13,873	(1,902)	0	0	0	0	0	003.....
557309 SCS COLLAR 1747 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	97	0	1,568.2200	(13,500)	0	0	(4,417)	.....	.....(4,417)	1,562	0	0	0	0	0	003.....
557470 SCS COLLAR 1749 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2018	1,160	2,435,049	1,889.7100	(2												

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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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
557478 SCS COLLAR 1751 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	4,729	0	3,124,7400	(435,284)	0	0	(88,297)	.....	.....(88,297)	56,154	0	0	0	0	003.....	
557479 SCS COLLAR 1752 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	5,278	11,077,672	1,679,7400	(1,216,303)	0	0	(1,016,022)	.....	.....(1,016,022)	61,420	0	0	0	105,491	003.....	
557480 SCS COLLAR 1752 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	5,278	0	2,099,6800	2,053,596	0	0	1,401,252	.....	.....1,401,252	(111,056)	0	0	0	0	003.....	
557481 SCS COLLAR 1752 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	5,278	0	2,722,4500	(894,031)	0	0	(322,835)	.....	.....(322,835)	122,463	0	0	0	0	003.....	
557439 SCS COLLAR 1753 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/18/2015	02/14/2020	1,355	2,843,888	1,469,7800	(226,293)	0	0	(178,853)	.....	.....(178,853)	14,129	0	0	0	27,082	003.....	
557440 SCS COLLAR 1753 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/18/2015	02/14/2020	1,355	0	2,099,6800	511,812	0	0	359,733	.....	.....359,733	(28,511)	0	0	0	0	003.....	
557441 SCS COLLAR 1753 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/18/2015	02/14/2020	1,355	0	2,495,8900	(300,085)	0	0	(152,612)	.....	.....(152,612)	35,864	0	0	0	0	003.....	
557442 SCS COLLAR 1758 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/18/2015	02/14/2020	264	554,783	1,889,7100	(81,180)	0	0	(70,750)	.....	.....(70,750)	3,533	0	0	0	5,283	003.....	
557443 SCS COLLAR 1758 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/18/2015	02/14/2020	264	0	2,204,6600	87,502	0	0	57,429	.....	.....57,429	(6,294)	0	0	0	0	003.....	
557444 SCS COLLAR 1758 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/18/2015	02/14/2020	264	0	3,558,9600	(9,164)	0	0	(1,378)	.....	.....(1,378)	1,444	0	0	0	0	003.....	
557494 SCS COLLAR 1759 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	466	977,618	1,784,7300	(124,430)	0	0	(106,153)	.....	.....(106,153)	5,881	0	0	0	9,310	003.....	
557495 SCS COLLAR 1759 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	466	0	2,204,6600	160,020	0	0	101,199	.....	.....101,199	(11,088)	0	0	0	0	003.....	
557496 SCS COLLAR 1759 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	466	0	3,158,5500	(40,598)	0	0	(7,845)	.....	.....(7,845)	5,186	0	0	0	0	003.....	
557497 SCS COLLAR 1760 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	248	520,796	1,574,7600	(48,803)	0	0	(39,811)	.....	.....(39,811)	2,736	0	0	0	4,959	003.....	
557498 SCS COLLAR 1760 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	248	0	2,204,6600	85,244	0	0	53,911	.....	.....53,911	(5,907)	0	0	0	0	003.....	
557499 SCS COLLAR 1760 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	248	0	2,771,3700	(39,108)	0	0	(13,192)	.....	.....(13,192)	5,464	0	0	0	0	003.....	
557370 SCS COLLAR 1762 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	127	266,895	1,889,7100	(39,162)	0	0	(34,036)	.....	.....(34,036)	1,698	0	0	0	2,542	003.....	
557371 SCS COLLAR 1762 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	127	0	2,099,6800	49,453	0	0	33,760	.....	.....33,760	(2,675)	0	0	0	0	003.....	
557372 SCS COLLAR 1762 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	127	0	2,883,4900	(16,985)	0	0	(4,886)	.....	.....(4,886)	2,381	0	0	0	0	003.....	
557367 SCS COLLAR 1763 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	133	279,891	1,679,7400	(30,750)	0	0	(25,671)	.....	.....(25,671)	1,551	0	0	0	2,665	003.....	
557368 SCS COLLAR 1763 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	133	0	2,099,6800	51,860	0	0	35,404	.....	.....35,404	(2,805)	0	0	0	0	003.....	
557369 SCS COLLAR 1763 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	02/18/2015	02/14/2020	133	0	2,567,4900	(28,130)	0	0	(12,498)	.....	.....(12,498)	3,445	0	0	0	0	003.....	
557445 SCS COLLAR 1764 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/18/2015	02/14/2020	48	100,961	1,469,7800	(8,034)	0	0	(6,349)	.....	.....(6,349)	501	0	0	0	961	003.....	
557446 SCS COLLAR 1764 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/18/2015	02/14/2020	48	0	2,099,6800	18,170	0	0	12,771	.....	.....12,771	(1,011)	0	0	0	0	003.....	
557447 SCS COLLAR 1764 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	02/18/2015	02/14/2020	48	0	2,371,8000	(12,668)	0	0	(7,294)	.....	.....(7,294)	1,277	0	0	0	0	003.....	
564133 SCS COLLAR 1783 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/14/2018	1,426	1,642,259	1,118,0000	(199,237)	0	0	(177,209)	.....	.....(177,209)	30,517	0	0	0	10,719	003.....	
564134 SCS COLLAR 1783 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/14/2018	1,426	0	1,242,2300	255,551	0	0	96,734	.....	.....96,734	(24,940)	0	0	0	0	003.....	
564135 SCS COLLAR 1783 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/14/2018	1,426	0	1,582,7200	(85,412)	0	0	(8,764)	.....	.....(8,764)	8,294	0	0	0	0	003.....	
564139 SCS COLLAR 1784 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/14/2018	2,878	3,315,117	993,7800	(280,624)	0	0	(230,875)	.....	.....(230,875)	49,272	0	0	0	21,638	003.....	
564140 SCS COLLAR 1784 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/14/2018	2,878	0	1,242,2300	515,863	0	0	195,271	.....	.....195,271	(50,344)	0	0	0	0	003.....	
564141 SCS COLLAR 1784 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/14/2018	2,878	0	1,428,8100	(293,977)	0	0	(55,178)	.....	.....(55,178)	35,525	0	0	0	0	003.....	
564142 SCS COLLAR 1785 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	6,541	7,534,357	1,118,0000	(1,312,191)	0	0	(1,372,269)	.....	.....(1,372,269)	10,754	0	0	0	72,584	003.....	
564143 SCS COLLAR 1785 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	6,541	0	1,242,2300	1,699,726	0	0	916,683	.....	.....916,683	(128,969)	0	0	0	0	003.....	
564144 SCS COLLAR 1785 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	6,541	0	1,884,3300	(446,467)	0	0	(90,876)	.....	.....(90,876)	64,753	0	0	0	0	003.....	
564293 SCS COLLAR 1786 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/17/2015	03/16/2020	10,150	11,692,395	993,7800	(1,522,549)	0	0	(1,572,295)	.....	.....(1,572,295)	29,966	0	0	0	112,641	003.....	
564294 SCS COLLAR 1786 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/17/2015	03/16/2020	10,150	0	1,242,2300	2,639,085	0	0	1,422,580		1,422,580	(200,145)	0	0	0	0	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

QE06.79

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Year-end (b)
564175 SCS COLLAR 1794 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	469	539,692	1,055,8900	(82,060)	0	0	(84,810)	.....	.....(84,810)	1,133	0	0	0	5,199	.....	003.....
564176 SCS COLLAR 1794 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	469	0	1,304,3400	109,126	0	0	54,658	.....	.....54,658	(9,325)	0	0	0	0	.....	003.....
564177 SCS COLLAR 1794 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	469	0	1,892,5300	(31,283)	0	0	(6,314)	.....	.....(6,314)	4,567	0	0	0	0	.....	003.....
564120 SCS COLLAR 1795 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/17/2015	03/16/2020	1,274	1,466,997	931,6700	(165,558)	0	0	(167,129)	.....	.....(167,129)	4,207	0	0	0	14,133	.....	003.....
564121 SCS COLLAR 1795 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/17/2015	03/16/2020	1,274	0	1,304,3400	292,910	0	0	148,571	.....	.....148,571	(25,349)	0	0	0	0	.....	003.....
564122 SCS COLLAR 1795 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/17/2015	03/16/2020	1,274	0	1,671,1700	(138,821)	0	0	(40,848)	.....	.....(40,848)	18,175	0	0	0	0	.....	003.....
564178 SCS COLLAR 1797 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/14/2018	101	116,841	993,7800	(9,891)	0	0	(8,137)	.....	.....(8,137)	1,736	0	0	0	763	.....	003.....
564179 SCS COLLAR 1797 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/14/2018	101	0	1,242,2300	18,182	0	0	6,882	.....	.....6,882	(1,774)	0	0	0	0	.....	003.....
564180 SCS COLLAR 1797 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/14/2018	101	0	1,381,7300	(11,868)	0	0	(2,738)	.....	.....(2,738)	1,452	0	0	0	0	.....	003.....
564290 SCS COLLAR 1799 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/14/2018	1,097	2,302,970	1,866,8500	(212,624)	0	0	(151,504)	.....	.....(151,504)	40,054	0	0	0	15,032	.....	003.....
564291 SCS COLLAR 1799 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/14/2018	1,097	0	2,074,2800	271,254	0	0	196,566	.....	.....196,566	(10,269)	0	0	0	0	.....	003.....
564292 SCS COLLAR 1799 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2015	03/14/2018	1,097	0	2,475,4500	(96,025)	0	0	(32,595)	.....	.....(32,595)	14,518	0	0	0	0	.....	003.....
564105 SCS COLLAR 1800 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/17/2015	03/14/2018	1,947	4,086,862	1,659,4200	(262,870)	0	0	(170,857)	.....	.....(170,857)	53,174	0	0	0	26,675	.....	003.....
564106 SCS COLLAR 1800 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/17/2015	03/14/2018	1,947	0	2,074,2800	486,796	0	0	348,828	.....	.....348,828	(18,223)	0	0	0	0	.....	003.....
564107 SCS COLLAR 1800 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/17/2015	03/14/2018	1,947	0	2,288,1400	(290,286)	0	0	(150,729)	.....	.....(150,729)	32,363	0	0	0	0	.....	003.....
564209 SCS COLLAR 1801 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	3,944	8,276,932	1,866,8500	(1,134,556)	0	0	(1,040,796)	.....	.....(1,040,796)	46,005	0	0	0	79,737	.....	003.....
564210 SCS COLLAR 1801 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	3,944	0	2,074,2800	1,435,605	0	0	1,112,258	.....	.....1,112,258	(80,366)	0	0	0	0	.....	003.....
564211 SCS COLLAR 1801 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	3,944	0	2,935,5200	(360,321)	0	0	(140,103)	.....	.....(140,103)	69,939	0	0	0	0	.....	003.....
564212 SCS COLLAR 1802 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	4,745	9,958,627	1,659,4200	(1,003,900)	0	0	(903,919)	.....	.....(903,919)	49,050	0	0	0	95,938	.....	003.....
564213 SCS COLLAR 1802 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	4,745	0	2,074,2800	1,727,289	0	0	1,338,245	.....	.....1,338,245	(96,694)	0	0	0	0	.....	003.....
564214 SCS COLLAR 1802 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	4,745	0	2,601,1500	(794,750)	0	0	(425,763)	.....	.....(425,763)	121,141	0	0	0	0	.....	003.....
564218 SCS COLLAR 1803 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	1,294	2,716,817	1,452,0000	(193,322)	0	0	(169,856)	.....	.....(169,856)	12,155	0	0	0	26,173	.....	003.....
564219 SCS COLLAR 1803 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	1,294	0	2,074,2800	471,222	0	0	365,087	.....	.....365,087	(26,378)	0	0	0	0	.....	003.....
564220 SCS COLLAR 1803 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	1,294	0	2,406,1600	(297,368)	0	0	(186,902)	.....	.....(186,902)	34,627	0	0	0	0	.....	003.....
564224 SCS COLLAR 1809 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	272	571,696	1,866,8500	(78,365)	0	0	(71,889)	.....	.....(71,889)	3,176	0	0	0	5,508	.....	003.....
564225 SCS COLLAR 1809 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	272	0	2,177,9900	86,784	0	0	63,589	.....	.....63,589	(6,294)	0	0	0	0	.....	003.....
564226 SCS COLLAR 1809 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	272	0	3,282,5500	(12,516)	0	0	(3,488)	.....	.....(3,488)	2,625	0	0	0	0	.....	003.....
564232 SCS COLLAR 1810 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	397	832,752	1,763,1400	(98,350)	0	0	(89,357)	.....	.....(89,357)	4,390	0	0	0	8,022	.....	003.....
564233 SCS COLLAR 1810 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	397	0	2,177,9900	126,413	0	0	92,627	.....	.....92,627	(9,168)	0	0	0	0	.....	003.....
564234 SCS COLLAR 1810 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	397	0	2,974,5200	(34,030)	0	0	(12,595)	.....	.....(12,595)	6,594	0	0	0	0	.....	003.....
564237 SCS COLLAR 1811 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	254	532,233	1,555,7100	(45,500)	0	0	(40,337)	.....	.....(40,337)	2,510	0	0	0	5,127	.....	003.....
564238 SCS COLLAR 1811 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	254	0	2,177,9900	80,794	0	0	59,200	.....	.....59,200	(5,860)	0	0	0	0	.....	003.....
564239 SCS COLLAR 1811 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	254	0	2,655,0800	(39,107)	0	0	(19,730)	.....	.....(19,730)	6,270	0	0	0	0	.....	003.....
564240 SCS COLLAR 1813 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	56	117,375	1,866,8500	(16,089)	0	0	(14,759)	.....	.....(14,759)	652	0	0	0	1,131	.....	003.....
564241 SCS COLLAR 1813 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	56	0	2,074,2800	20,358	0	0	15,773	.....	.....15,773	(1,139)	0	0	0	0	.....	003.....
564242 SCS COLLAR 1813 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	56	0	2,721,4600	(7,429)	0	0	(3,629)	.....	.....(3,629)	1,317	0	0	0	0	.....	003.....
564243 SCS COLLAR 1814 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	49	103,209	1,452,0000	(7,344)	0	0	(6,453)	.....	.....(6,453)	461	0	0	0	994	.....	003.....
564244 SCS COLLAR 1814 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	49	0	2,074,2800	17,901	0	0	13,869	.....	.....13,869	(1,001)	0	0	0	0	.....	003.....
564245 SCS COLLAR 1814 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/17/2015	03/16/2020	49	0	2,294,1500	(13,336)	0	0	(9,098)	.....	.....(9,098)	1,248	0	0	0	0	.....	003.....
570548 SCS COLLAR 1835 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW446.....	04/15/2015	04/16/2018	2,063	2,376,375	1,147,8200	(58,568)	0	0	(291,793)	.....	.....(291,793)	44,106	0	0	0	15,917	.....	003.....
570549 SCS COLLAR 1835 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW446.....	04/15/2015	04/16/2018	2,063	0	1,275,3500	0	0	0	120,566	.....	.....120,566	(36,733)	0	0	0	0	.....	003.....
570550 SCS COLLAR 1835 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW446.....	04/15/2015	04/16/2018	2,063	0	1,596,1100	0	0	0	(13,452)	.....	.....(13,452)	12,084	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, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
570501 SCS COLLAR 1836 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/16/2018.....	4,906.....	5,651,454.....	1,020.2800.....	(139,284).....	0.....	0.....	(450,237).....	.....	(450,237).....	86,935.....	0.....	0.....	0.....	37,853.....	.....	003.....
570502 SCS COLLAR 1836 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/16/2018.....	4,906.....	0.....	1,275.3500.....	0.....	0.....	0.....	286,729.....	.....	286,729.....	(87,358).....	0.....	0.....	0.....	0.....	.....	003.....
570503 SCS COLLAR 1836 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/16/2018.....	4,906.....	0.....	1,445.7900.....	0.....	0.....	0.....	(92,620).....	.....	(92,620).....	59,164.....	0.....	0.....	0.....	0.....	.....	003.....
570551 SCS COLLAR 1837 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/14/2020.....	8,081.....	9,308,596.....	1,147.8200.....	(183,760).....	0.....	0.....	(1,838,893).....	.....	(1,838,893).....	2,754.....	0.....	0.....	0.....	90,631.....	.....	003.....
570552 SCS COLLAR 1837 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/14/2020.....	8,081.....	0.....	1,275.3500.....	0.....	0.....	0.....	1,050,524.....	.....	1,050,524.....	(160,798).....	0.....	0.....	0.....	0.....	.....	003.....
570553 SCS COLLAR 1837 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/14/2020.....	8,081.....	0.....	1,884.5100.....	0.....	0.....	0.....	(120,847).....	.....	(120,847).....	82,753.....	0.....	0.....	0.....	0.....	.....	003.....
570554 SCS COLLAR 1838 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/14/2020.....	10,946.....	12,608,966.....	1,020.2800.....	(248,912).....	0.....	0.....	(1,843,837).....	.....	(1,843,837).....	22,847.....	0.....	0.....	0.....	122,764.....	.....	003.....
570555 SCS COLLAR 1838 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/14/2020.....	10,946.....	0.....	1,275.3500.....	0.....	0.....	0.....	1,422,988.....	.....	1,422,988.....	(217,810).....	0.....	0.....	0.....	0.....	.....	003.....
570556 SCS COLLAR 1838 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/14/2020.....	10,946.....	0.....	1,661.0000.....	0.....	0.....	0.....	(384,890).....	.....	(384,890).....	161,477.....	0.....	0.....	0.....	0.....	.....	003.....
570557 SCS COLLAR 1839 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/14/2020.....	1,769.....	2,037,667.....	892.7500.....	(40,225).....	0.....	0.....	(212,027).....	.....	(212,027).....	5,305.....	0.....	0.....	0.....	19,839.....	.....	003.....
570558 SCS COLLAR 1839 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/14/2020.....	1,769.....	0.....	1,275.3500.....	0.....	0.....	0.....	229,961.....	.....	229,961.....	(35,200).....	0.....	0.....	0.....	0.....	.....	003.....
570559 SCS COLLAR 1839 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/14/2020.....	1,769.....	0.....	1,517.6900.....	0.....	0.....	0.....	(105,780).....	.....	(105,780).....	30,796.....	0.....	0.....	0.....	0.....	.....	003.....
570504 SCS COLLAR 1841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/16/2018.....	294.....	338,708.....	1,020.2800.....	(2,153).....	0.....	0.....	(26,984).....	.....	(26,984).....	5,211.....	0.....	0.....	0.....	2,269.....	.....	003.....
570505 SCS COLLAR 1841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/16/2018.....	294.....	0.....	1,275.3500.....	0.....	0.....	0.....	17,184.....	.....	17,184.....	(5,236).....	0.....	0.....	0.....	0.....	.....	003.....
570506 SCS COLLAR 1841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/16/2018.....	294.....	0.....	1,511.2400.....	0.....	0.....	0.....	(3,469).....	.....	(3,469).....	2,695.....	0.....	0.....	0.....	0.....	.....	003.....
570470 SCS COLLAR 1843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	04/15/2015.....	04/14/2020.....	496.....	571,739.....	1,147.8200.....	(104,210).....	0.....	0.....	(112,946).....	.....	(112,946).....	168.....	0.....	0.....	0.....	5,567.....	.....	003.....
570469 SCS COLLAR 1843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	04/15/2015.....	04/14/2020.....	496.....	0.....	1,339.1200.....	106,975.....	0.....	0.....	53,272.....	.....	53,272.....	(9,905).....	0.....	0.....	0.....	0.....	.....	003.....
570468 SCS COLLAR 1843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	04/15/2015.....	04/14/2020.....	496.....	0.....	2,198.7000.....	(14,051).....	0.....	0.....	(2,531).....	.....	(2,531).....	2,736.....	0.....	0.....	0.....	0.....	.....	003.....
570473 SCS COLLAR 1844 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	04/15/2015.....	04/14/2020.....	679.....	782,189.....	1,084.0500.....	(126,462).....	0.....	0.....	(133,467).....	.....	(133,467).....	929.....	0.....	0.....	0.....	7,616.....	.....	003.....
570472 SCS COLLAR 1844 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	04/15/2015.....	04/14/2020.....	679.....	0.....	1,339.1200.....	146,351.....	0.....	0.....	72,881.....	.....	72,881.....	(13,551).....	0.....	0.....	0.....	0.....	.....	003.....
570471 SCS COLLAR 1844 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	04/15/2015.....	04/14/2020.....	679.....	0.....	1,906.6500.....	(35,330).....	0.....	0.....	(9,374).....	.....	(9,374).....	6,677.....	0.....	0.....	0.....	0.....	.....	003.....
570510 SCS COLLAR 1845 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/14/2020.....	286.....	329,676.....	966.5100.....	(6,508).....	0.....	0.....	(40,920).....	.....	(40,920).....	732.....	0.....	0.....	0.....	3,210.....	.....	003.....
570511 SCS COLLAR 1845 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/14/2020.....	286.....	0.....	1,339.1200.....	0.....	0.....	0.....	30,718.....	.....	30,718.....	(5,712).....	0.....	0.....	0.....	0.....	.....	003.....
570512 SCS COLLAR 1845 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/14/2020.....	286.....	0.....	1,687.1400.....	0.....	0.....	0.....	(9,096).....	.....	(9,096).....	4,068.....	0.....	0.....	0.....	0.....	.....	003.....
570560 SCS COLLAR 1847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/14/2020.....	326.....	375,740.....	1,147.8200.....	(15,732).....	0.....	0.....	(74,227).....	.....	(74,227).....	110.....	0.....	0.....	0.....	3,658.....	.....	003.....
570561 SCS COLLAR 1847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/14/2020.....	326.....	0.....	1,275.3500.....	0.....	0.....	0.....	42,404.....	.....	42,404.....	(6,490).....	0.....	0.....	0.....	0.....	.....	003.....
570562 SCS COLLAR 1847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/14/2020.....	326.....	0.....	1,762.8800.....	0.....	0.....	0.....	(7,722).....	.....	(7,722).....	4,095.....	0.....	0.....	0.....	0.....	.....	003.....
570416 SCS COLLAR 1849 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/16/2018.....	1,512.....	3,174,249.....	1,895.9700.....	(70,915).....	0.....	0.....	(230,838).....	.....	(230,838).....	55,679.....	0.....	0.....	0.....	21,261.....	.....	003.....
570417 SCS COLLAR 1849 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/16/2018.....	1,512.....	0.....	2,106.6300.....	0.....	0.....	0.....	250,784.....	.....	250,784.....	(18,319).....	0.....	0.....	0.....	0.....	.....	003.....
570418 SCS COLLAR 1849 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/16/2018.....	1,512.....	0.....	2,502.8900.....	0.....	0.....	0.....	(43,185).....	.....	(43,185).....	20,155.....	0.....	0.....	0.....	0.....	.....	003.....
570437 SCS COLLAR 1850 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2015.....	04/16/2018.....	2,622.....	5,503,626.....	1,685.3000.....	(367,108).....	0.....	0.....	(257,262).....	.....	(257,262).....	72,394.....	0.....	0.....	0.....	36,863.....	.....	003.....
570438 SCS COLLAR 1850 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2015.....	04/16/2018.....	2,622.....	0.....	2,106.6300.....	458,885.....	0.....	0.....	434,818.....	.....	434,818.....	(31,762).....	0.....	0.....	0.....	0.....	.....	003.....
570439 SCS COLLAR 1850 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2015.....	04/16/2018.....	2,622.....	0.....	2,308.2300.....	(214,742).....	0.....	0.....	(197,001).....	.....	(197,001).....	46,215.....	0.....	0.....	0.....	0.....	.....	003.....
570434 SCS COLLAR 1851 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2015.....	04/14/2020.....	5,792.....	12,155,999.....	1,895.9700.....	(1,737,515).....	0.....	0.....	(1,624,692).....	.....	(1,624,692).....	57,975.....	0.....	0.....	0.....	118,354.....	.....	003.....
570435 SCS COLLAR 1851 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2015.....	04/14/2020.....	5,792.....	0.....	2,106.6300.....	2,113,976.....	0.....	0.....	1,565,963.....	.....	1,565,963.....	(125,584).....	0.....	0.....	0.....	0.....	.....	003.....
570436 SCS COLLAR 1851 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2015.....	04/14/2020.....	5,792.....	0.....	2,961.5000.....	(593,998).....	0.....	0.....	(204,668).....	.....	(204,668).....	102,164.....	0.....	0.....	0.....	0.....	.....	003.....
570428 SCS COLLAR 1852 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2015.....	04/14/2020.....	6,201.....	13,015,816.....	1,685.3000.....	(930,206).....	0.....	0.....	(1,259,439).....	.....	(1,259,439).....	56,420.....	0.....	0.....	0.....	126,725.....	.....	003.....
570429 SCS COLLAR 1852 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2015.....	04/14/2020.....	6,201.....	0.....	2,106.6300.....	2,263,502.....	0.....	0.....	1,676,727.....	.....	1,676,727.....	(134,464).....	0.....	0.....	0.....	0.....	.....	003.....
570430 SCS COLLAR 1852 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2015.....	04/14/2020.....	6,201.....	0.....	2,613.9100.....	(1,566,225).....	0.....	0.....	(561,856).....	.....	(561,856).....	159,185.....	0.....	0.....	0.....	0.....	.....	003.....
570431 SCS COLLAR 1853 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2015.....	04/14/2020.....	1,469.....	3,082,587.....	1,474.6400.....	(293,739).....	0.....	0.....	(206,226).....	.....	(206,226).....	12,480.....	0.....	0.....	0.....	30,013.....	.....	003.....
570432 SCS COLLAR 1853 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2015.....	04/14/2020.....	1,469.....	0.....	2,106.6300.....	536,074.....	0.....	0.....	397,106.....	.....	397,106.....	(31,847).....	0.....	0.....	0.....	0.....	.....	003.....
570433 SCS COLLAR 1853 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2015.....	04/14/2020.....	1,469.....	0.....	2,410.4100.....	(297,501).....	0.....	0.....	(216,259).....	.....	(216,259).....	39,611.....	0.....	0.....	0.....	0.....	.....	003.....
570419 SCS COLLAR 1855 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZWX446.....	04/15/2015.....	04/16/2018.....	353.....	741,256.....	1,685.3000.....	(4,271).....	0.....	0.....	(34,649).....	.....	(34,649).....							

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
570420 SCS COLLAR 1855 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW46.....	04/15/2015.....	04/16/2018.....	353.....	0	2,106.6300.....	0	0	0	58,563	.....	.....58,563	(4,278)	0	0	0	0	.....	003.....
570421 SCS COLLAR 1855 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW46.....	04/15/2015.....	04/16/2018.....	353.....	0	2,401.8500.....	0	0	0	(16,971)	.....	.....(16,971)	5,813	0	0	0	0	.....	003.....
570789 SCS COLLAR 1857 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2015.....	04/14/2020.....	475.....	997,307.....	1,895.9700.....	(143,633).....	0	0	(133,294)	.....	.....(133,294)	4,757	0	0	0	9,710.....	.....	003.....
570788 SCS COLLAR 1857 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2015.....	04/14/2020.....	475.....	0	2,211.9600.....	149,559.....	0	0	105,842	.....	.....105,842	(11,529)	0	0	0	0	.....	003.....
570787 SCS COLLAR 1857 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2015.....	04/14/2020.....	475.....	0	3,276.8600.....	(23,774).....	0	0	(6,787)	.....	.....(6,787)	4,959	0	0	0	0	.....	003.....
570397 SCS COLLAR 1858 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2015.....	04/14/2020.....	247.....	519,077.....	1,790.6400.....	(64,703).....	0	0	(59,261)	.....	.....(59,261)	2,397	0	0	0	5,054.....	.....	003.....
570396 SCS COLLAR 1858 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2015.....	04/14/2020.....	247.....	0	2,211.9600.....	77,843.....	0	0	55,089	.....	.....55,089	(5,999)	0	0	0	0	.....	003.....
570395 SCS COLLAR 1858 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2015.....	04/14/2020.....	247.....	0	2,970.7700.....	(22,429).....	0	0	(8,514)	.....	.....(8,514)	4,299	0	0	0	0	.....	003.....
570400 SCS COLLAR 1859 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2015.....	04/14/2020.....	143.....	299,889.....	1,579.9700.....	(27,274).....	0	0	(24,280)	.....	.....(24,280)	1,260	0	0	0	2,920.....	.....	003.....
570399 SCS COLLAR 1859 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2015.....	04/14/2020.....	143.....	0	2,211.9600.....	44,972.....	0	0	31,827	.....	.....31,827	(3,466)	0	0	0	0	.....	003.....
570398 SCS COLLAR 1859 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/15/2015.....	04/14/2020.....	143.....	0	2,646.9800.....	(23,066).....	0	0	(11,890)	.....	.....(11,890)	3,600	0	0	0	0	.....	003.....
570422 SCS COLLAR 1861 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW46.....	04/15/2015.....	04/16/2018.....	148.....	309,853.....	1,895.9700.....	(10,658).....	0	0	(22,533)	.....	.....(22,533)	5,435	0	0	0	2,075.....	.....	003.....
570423 SCS COLLAR 1861 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW46.....	04/15/2015.....	04/16/2018.....	148.....	0	2,106.6300.....	0	0	0	24,480	.....	.....24,480	(1,788)	0	0	0	0	.....	003.....
570424 SCS COLLAR 1861 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	INGL.....	Z0MI2JT14K8OXYZW46.....	04/15/2015.....	04/16/2018.....	148.....	0	2,417.1500.....	0	0	0	(6,571)	.....	.....(6,571)	2,378	0	0	0	0	.....	003.....
570371 SCS COLLAR 1862 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	04/15/2015.....	04/14/2020.....	197.....	414,466.....	1,895.9700.....	(60,397).....	0	0	(55,395)	.....	.....(55,395)	1,976	0	0	0	4,035.....	.....	003.....
570372 SCS COLLAR 1862 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	04/15/2015.....	04/14/2020.....	197.....	0	2,106.6300.....	72,724.....	0	0	53,392	.....	.....53,392	(4,281)	0	0	0	0	.....	003.....
570373 SCS COLLAR 1862 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	04/15/2015.....	04/14/2020.....	197.....	0	2,737.1400.....	(28,060).....	0	0	(12,933)	.....	.....(12,933)	4,669	0	0	0	0	.....	003.....
575743 SCS COLLAR 1863 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	05/15/2015.....	05/14/2018.....	89.....	102,788.....	1,119.5500.....	(12,790).....	0	0	(11,791)	.....	.....(11,791)	1,805	0	0	0	703.....	.....	003.....
575744 SCS COLLAR 1863 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	05/15/2015.....	05/14/2018.....	89.....	0	1,243.9500.....	16,153.....	0	0	6,502	.....	.....6,502	(1,610)	0	0	0	0	.....	003.....
575745 SCS COLLAR 1863 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	05/15/2015.....	05/14/2018.....	89.....	0	1,499.9500.....	(6,922).....	0	0	(1,266)	.....	.....(1,266)	893	0	0	0	0	.....	003.....
575631 SCS COLLAR 1865 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2018.....	61.....	128,538.....	1,910.4600.....	(12,709).....	0	0	(9,941)	.....	.....(9,941)	2,256	0	0	0	879.....	.....	003.....
575632 SCS COLLAR 1865 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2018.....	61.....	0	2,122.7300.....	15,551.....	0	0	9,874	.....	.....9,874	(806)	0	0	0	0	.....	003.....
575633 SCS COLLAR 1865 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2018.....	61.....	0	2,455.1500.....	(7,010).....	0	0	(2,429)	.....	.....(2,429)	958	0	0	0	0	.....	003.....
575637 SCS COLLAR 1866 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	61.....	128,538.....	1,698.1800.....	(13,987).....	0	0	(12,969)	.....	.....(12,969)	482	0	0	0	1,265.....	.....	003.....
575638 SCS COLLAR 1866 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	61.....	0	2,122.7300.....	23,032.....	0	0	16,349	.....	.....16,349	(1,350)	0	0	0	0	.....	003.....
575639 SCS COLLAR 1866 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	61.....	0	2,539.0000.....	(12,966).....	0	0	(6,940)	.....	.....(6,940)	1,621	0	0	0	0	.....	003.....
575771 SCS COLLAR 1867 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2015.....	05/14/2018.....	126.....	145,385.....	1,119.5500.....	(562).....	0	0	(16,677)	.....	.....(16,677)	2,554	0	0	0	994.....	.....	003.....
575772 SCS COLLAR 1867 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2015.....	05/14/2018.....	126.....	0	1,243.9500.....	0	0	0	9,197	.....	.....9,197	(2,278)	0	0	0	0	.....	003.....
575773 SCS COLLAR 1867 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2015.....	05/14/2018.....	126.....	0	1,649.4800.....	0	0	0	(648)	.....	.....(648)	582	0	0	0	0	.....	003.....
575754 SCS COLLAR 1871 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2015.....	05/14/2020.....	167.....	192,613.....	1,119.5500.....	(6,273).....	0	0	(36,186)	.....	.....(36,186)	8	0	0	0	1,896.....	.....	003.....
575755 SCS COLLAR 1871 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2015.....	05/14/2020.....	167.....	0	1,243.9500.....	0	0	0	24,234	.....	.....24,234	(3,312)	0	0	0	0	.....	003.....
575756 SCS COLLAR 1871 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2015.....	05/14/2020.....	167.....	0	1,760.1900.....	0	0	0	(4,253)	.....	.....(4,253)	2,157	0	0	0	0	.....	003.....
575625 SCS COLLAR 1872 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	104.....	217,526.....	2,228.8700.....	34,063.....	0	0	22,795	.....	.....22,795	(2,538)	0	0	0	2,141.....	.....	003.....
575626 SCS COLLAR 1872 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	104.....	0	2,733.4400.....	(16,113).....	0	0	(7,223)	.....	.....(7,223)	2,477	0	0	0	0	.....	003.....
575627 SCS COLLAR 1872 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	104.....	0	1,592.0500.....	(20,187).....	0	0	(18,400)	.....	.....(18,400)	804	0	0	0	0	.....	003.....
575737 SCS COLLAR 1876 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	05/15/2015.....	05/14/2018.....	222.....	255,582.....	995.1600.....	(22,352).....	0	0	(19,229)	.....	.....(19,229)	3,673	0	0	0	1,748.....	.....	003.....
575738 SCS COLLAR 1876 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	05/15/2015.....	05/14/2018.....	222.....	0	1,243.9500.....	40,206.....	0	0	16,168	.....	.....16,168	(4,004)	0	0	0	0	.....	003.....
575739 SCS COLLAR 1876 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	05/15/2015.....	05/14/2018.....	222.....	0	1,475.0700.....	(18,842).....	0	0	(3,741)	.....	.....(3,741)	2,459	0	0	0	0	.....	003.....
575607 SCS COLLAR 1877 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2018.....	139.....	290,694.....	2,122.7300.....	35,168.....	0	0	22,331	.....	.....22,331	(1,823)	0	0	0	1,988.....	.....	003.....
575608 SCS COLLAR 1877 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2018.....	139.....	0	2,437.3200.....	(16,640).....	0	0	(5,998)	.....	.....(5,998)	2,242	0	0	0	0	.....	003.....
575609 SCS COLLAR 1877 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2018.....	139.....	0	1,698.1800.....	(19,580).....	0	0	(14,561)	.....	.....(14,561)	3,836	0	0	0	0	.....	003.....
575634 SCS COLLAR 1878 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	156.....	328,266.....	1,910.4600.....	(47,824).....	0	0	(45,618)		(45,618)	1,304	0	0	0	3,231.....		003.....

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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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
575635 SCS COLLAR 1878 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	156.....	0	2,122,7300.....	58,820.....	0	0	41,753.....	.....	41,753.....	(3,449).....	0	0	0	0	.....	003.....
575636 SCS COLLAR 1878 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	156.....	0	2,821,1100.....	(21,009).....	0	0	(8,651).....	.....	(8,651).....	3,427.....	0	0	0	0	.....	003.....
575604 SCS COLLAR 1879 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2018.....	158.....	331,234.....	1,910,4600.....	(32,750).....	0	0	(25,617).....	.....	(25,617).....	5,815.....	0	0	0	2,266.....	.....	003.....
575605 SCS COLLAR 1879 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2018.....	158.....	0	2,122,7300.....	40,073.....	0	0	25,445.....	.....	25,445.....	(2,078).....	0	0	0	0	.....	003.....
575606 SCS COLLAR 1879 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2018.....	158.....	0	2,699,2600.....	(8,522).....	0	0	(1,816).....	.....	(1,816).....	1,073.....	0	0	0	0	.....	003.....
575622 SCS COLLAR 1884 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	256.....	537,883.....	1,804,3200.....	(67,995).....	0	0	(63,930).....	.....	(63,930).....	2,121.....	0	0	0	5,293.....	.....	003.....
575623 SCS COLLAR 1884 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	256.....	0	2,228,8700.....	84,228.....	0	0	56,366.....	.....	56,366.....	(6,275).....	0	0	0	0	.....	003.....
575624 SCS COLLAR 1884 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	256.....	0	3,080,7200.....	(21,765).....	0	0	(6,964).....	.....	(6,964).....	3,838.....	0	0	0	0	.....	003.....
575761 SCS COLLAR 1885 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2015.....	05/14/2020.....	512.....	589,876.....	932,9600.....	(6,478).....	0	0	(69,992).....	.....	(69,992).....	1,110.....	0	0	0	5,805.....	.....	003.....
575762 SCS COLLAR 1885 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2015.....	05/14/2020.....	512.....	0	1,306,1500.....	0	0	0	62,202.....	.....	62,202.....	(10,251).....	0	0	0	0	.....	003.....
575763 SCS COLLAR 1885 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2015.....	05/14/2020.....	512.....	0	1,673,1100.....	0	0	0	(18,114).....	.....	(18,114).....	7,557.....	0	0	0	0	.....	003.....
575764 SCS COLLAR 1890 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2015.....	05/14/2020.....	785.....	903,798.....	1,119,5500.....	(9,926).....	0	0	(169,794).....	.....	(169,794).....	38.....	0	0	0	8,894.....	.....	003.....
575765 SCS COLLAR 1890 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2015.....	05/14/2020.....	785.....	0	1,306,1500.....	0	0	0	95,305.....	.....	95,305.....	(15,706).....	0	0	0	0	.....	003.....
575766 SCS COLLAR 1890 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2015.....	05/14/2020.....	785.....	0	2,052,5100.....	0	0	0	(7,130).....	.....	(7,130).....	6,075.....	0	0	0	0	.....	003.....
575728 SCS COLLAR 1892 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/15/2015.....	05/14/2018.....	1,634.....	1,882,603.....	1,119,5500.....	(235,341).....	0	0	(215,957).....	.....	(215,957).....	33,068.....	0	0	0	12,876.....	.....	003.....
575729 SCS COLLAR 1892 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/15/2015.....	05/14/2018.....	1,634.....	0	1,243,9500.....	290,908.....	0	0	119,094.....	.....	119,094.....	(29,494).....	0	0	0	0	.....	003.....
575730 SCS COLLAR 1892 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/15/2015.....	05/14/2018.....	1,634.....	0	1,561,7800.....	(96,369).....	0	0	(15,168).....	.....	(15,168).....	12,240.....	0	0	0	0	.....	003.....
575757 SCS COLLAR 1893 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2015.....	05/14/2020.....	1,655.....	1,906,679.....	1,057,3600.....	(20,940).....	0	0	(310,010).....	.....	(310,010).....	1,616.....	0	0	0	18,764.....	.....	003.....
575758 SCS COLLAR 1893 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2015.....	05/14/2020.....	1,655.....	0	1,306,1500.....	0	0	0	201,058.....	.....	201,058.....	(33,133).....	0	0	0	0	.....	003.....
575759 SCS COLLAR 1893 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2015.....	05/14/2020.....	1,655.....	0	1,897,0200.....	0	0	0	(25,500).....	.....	(25,500).....	17,114.....	0	0	0	0	.....	003.....
575591 SCS COLLAR 1895 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2018.....	1,034.....	2,170,318.....	1,910,4600.....	(214,583).....	0	0	(167,847).....	.....	(167,847).....	38,097.....	0	0	0	14,844.....	.....	003.....
575592 SCS COLLAR 1895 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2018.....	1,034.....	0	2,122,7300.....	262,566.....	0	0	166,722.....	.....	166,722.....	(13,614).....	0	0	0	0	.....	003.....
575593 SCS COLLAR 1895 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2018.....	1,034.....	0	2,542,3900.....	(92,036).....	0	0	(26,338).....	.....	(26,338).....	12,828.....	0	0	0	0	.....	003.....
575725 SCS COLLAR 1898 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/15/2015.....	05/14/2020.....	2,492.....	2,870,668.....	870,7600.....	(296,556).....	0	0	(285,979).....	.....	(285,979).....	6,503.....	0	0	0	28,251.....	.....	003.....
575726 SCS COLLAR 1898 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/15/2015.....	05/14/2020.....	2,492.....	0	1,243,9500.....	647,937.....	0	0	361,174.....	.....	361,174.....	(49,355).....	0	0	0	0	.....	003.....
575727 SCS COLLAR 1898 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/15/2015.....	05/14/2020.....	2,492.....	0	1,509,7800.....	(382,908).....	0	0	(159,168).....	.....	(159,168).....	44,050.....	0	0	0	0	.....	003.....
575619 SCS COLLAR 1899 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	1,486.....	3,118,534.....	1,910,4600.....	(454,333).....	0	0	(433,373).....	.....	(433,373).....	12,394.....	0	0	0	30,690.....	.....	003.....
575620 SCS COLLAR 1899 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	1,486.....	0	2,228,8700.....	488,334.....	0	0	326,800.....	.....	326,800.....	(36,386).....	0	0	0	0	.....	003.....
575621 SCS COLLAR 1899 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	1,486.....	0	3,419,9300.....	(66,076).....	0	0	(15,769).....	.....	(15,769).....	13,300.....	0	0	0	0	.....	003.....
575600 SCS COLLAR 1902 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	1,750.....	3,672,237.....	1,485,9100.....	(287,575).....	0	0	(257,165).....	.....	(257,165).....	13,268.....	0	0	0	36,139.....	.....	003.....
575601 SCS COLLAR 1902 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	1,750.....	0	2,122,7300.....	658,009.....	0	0	467,078.....	.....	467,078.....	(38,590).....	0	0	0	0	.....	003.....
575602 SCS COLLAR 1902 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	1,750.....	0	2,472,9800.....	(408,205).....	0	0	(231,081).....	.....	(231,081).....	46,754.....	0	0	0	0	.....	003.....
575731 SCS COLLAR 1905 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/15/2015.....	05/14/2018.....	4,486.....	5,167,202.....	995,1600.....	(453,058).....	0	0	(388,750).....	.....	(388,750).....	74,262.....	0	0	0	35,342.....	.....	003.....
575732 SCS COLLAR 1905 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/15/2015.....	05/14/2018.....	4,486.....	0	1,243,9500.....	798,458.....	0	0	326,878.....	.....	326,878.....	(80,953).....	0	0	0	0	.....	003.....
575733 SCS COLLAR 1905 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	05/15/2015.....	05/14/2018.....																

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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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
575596 SCS COLLAR 1910 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	5,477.....	0.....	3,037.4100.....	(503,290).....	0.....	0.....	(168,026).....	.....	(168,026).....	88,398.....	0.....	0.....	0.....	0.....	003.....	.....
575597 SCS COLLAR 1911 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	6,118.....	12,840,962.....	1,698.1800.....	(1,397,274).....	0.....	0.....	(1,295,634).....	.....	(1,295,634).....	48,169.....	0.....	0.....	0.....	126,371.....	003.....	.....
575598 SCS COLLAR 1911 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	6,118.....	0.....	2,122.7300.....	2,300,906.....	0.....	0.....	1,633,262.....	.....	1,633,262.....	(134,942).....	0.....	0.....	0.....	0.....	003.....	.....
575599 SCS COLLAR 1911 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/15/2015.....	05/14/2020.....	6,118.....	0.....	2,681.0100.....	(1,035,715).....	0.....	0.....	(488,455).....	.....	(488,455).....	151,666.....	0.....	0.....	0.....	0.....	003.....	.....
575774 SCS COLLAR 1912 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	05/15/2015.....	05/14/2020.....	11,448.....	13,187,477.....	1,243.9500.....	2,947,919.....	0.....	0.....	1,659,185.....	.....	1,659,185.....	(226,729).....	0.....	0.....	0.....	129,781.....	003.....	.....
575775 SCS COLLAR 1912 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	05/15/2015.....	05/14/2020.....	11,448.....	0.....	1,655.0700.....	(1,298,344).....	0.....	0.....	(433,398).....	.....	(433,398).....	172,936.....	0.....	0.....	0.....	0.....	003.....	.....
575776 SCS COLLAR 1912 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	02RNE8IBXP4R0TD8PU41.....	05/15/2015.....	05/14/2020.....	11,448.....	0.....	995.1600.....	(1,794,395).....	0.....	0.....	(1,840,777).....	.....	(1,840,777).....	18,934.....	0.....	0.....	0.....	0.....	003.....	.....
582632 SCS COLLAR 1916 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/14/2018.....	63.....	133,162.....	1,886.6600.....	(12,479).....	0.....	0.....	(10,176).....	.....	(10,176).....	2,231.....	0.....	0.....	0.....	931.....	003.....	.....
582633 SCS COLLAR 1916 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/14/2018.....	63.....	0.....	2,096.2900.....	16,089.....	0.....	0.....	11,421.....	.....	11,421.....	(755).....	0.....	0.....	0.....	0.....	003.....	.....
582634 SCS COLLAR 1916 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2015.....	06/14/2018.....	63.....	0.....	2,476.5600.....	(6,223).....	0.....	0.....	(2,469).....	.....	(2,469).....	975.....	0.....	0.....	0.....	0.....	003.....	.....
582682 SCS COLLAR 1940 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/14/2018.....	233.....	268,579.....	1,142.5800.....	(33,301).....	0.....	0.....	(34,028).....	.....	(34,028).....	4,707.....	0.....	0.....	0.....	1,878.....	003.....	.....
582683 SCS COLLAR 1940 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/14/2018.....	233.....	0.....	1,269.5300.....	43,639.....	0.....	0.....	15,378.....	.....	15,378.....	(4,215).....	0.....	0.....	0.....	0.....	003.....	.....
582684 SCS COLLAR 1940 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	06/16/2015.....	06/14/2018.....	233.....	0.....	1,572.1900.....	(16,155).....	0.....	0.....	(2,279).....	.....	(2,279).....	1,738.....	0.....	0.....	0.....	0.....	003.....	.....
582691 SCS COLLAR 1941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	06/16/2015.....	06/14/2018.....	1,418.....	2,975,644.....	1,886.6600.....	(279,407).....	0.....	0.....	(227,393).....	.....	(227,393).....	49,866.....	0.....	0.....	0.....	20,809.....	003.....	.....
582692 SCS COLLAR 1941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	06/16/2015.....	06/14/2018.....	1,418.....	0.....	2,096.2900.....	354,436.....	0.....	0.....	255,218.....	.....	255,218.....	(16,888).....	0.....	0.....	0.....	0.....	003.....	.....
582693 SCS COLLAR 1941 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	06/16/2015.....	06/14/2018.....	1,418.....	0.....	2,576.3400.....	(97,824).....	0.....	0.....	(33,618).....	.....	(33,618).....	16,553.....	0.....	0.....	0.....	0.....	003.....	.....
582714 SCS COLLAR 1944 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	06/16/2015.....	06/14/2018.....	2,045.....	2,355,511.....	1,142.5800.....	(286,279).....	0.....	0.....	(298,438).....	.....	(298,438).....	41,277.....	0.....	0.....	0.....	16,472.....	003.....	.....
582715 SCS COLLAR 1944 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	06/16/2015.....	06/14/2018.....	2,045.....	0.....	1,269.5300.....	382,387.....	0.....	0.....	134,873.....	.....	134,873.....	(36,964).....	0.....	0.....	0.....	0.....	003.....	.....
582716 SCS COLLAR 1944 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	06/16/2015.....	06/14/2018.....	2,045.....	0.....	1,639.2200.....	(116,019).....	0.....	0.....	(12,797).....	.....	(12,797).....	10,780.....	0.....	0.....	0.....	0.....	003.....	.....
582717 SCS COLLAR 1945 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	06/16/2015.....	06/14/2018.....	4,074.....	4,692,876.....	1,015.6200.....	(407,395).....	0.....	0.....	(391,652).....	.....	(391,652).....	69,403.....	0.....	0.....	0.....	32,818.....	003.....	.....
582718 SCS COLLAR 1945 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	06/16/2015.....	06/14/2018.....	4,074.....	0.....	1,269.5300.....	761,828.....	0.....	0.....	268,708.....	.....	268,708.....	(73,643).....	0.....	0.....	0.....	0.....	003.....	.....
582719 SCS COLLAR 1945 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	06/16/2015.....	06/14/2018.....	4,074.....	0.....	1,486.3700.....	(394,102).....	0.....	0.....	(70,547).....	.....	(70,547).....	44,157.....	0.....	0.....	0.....	0.....	003.....	.....
582727 SCS COLLAR 1947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	06/16/2015.....	06/14/2018.....	3,474.....	7,291,929.....	1,677.0300.....	(476,244).....	0.....	0.....	(363,230).....	.....	(363,230).....	92,431.....	0.....	0.....	0.....	50,994.....	003.....	.....
582728 SCS COLLAR 1947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	06/16/2015.....	06/14/2018.....	3,474.....	0.....	2,096.2900.....	868,558.....	0.....	0.....	625,421.....	.....	625,421.....	(41,386).....	0.....	0.....	0.....	0.....	003.....	.....
582729 SCS COLLAR 1947 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	06/16/2015.....	06/14/2018.....	3,474.....	0.....	2,361.8900.....	(448,176).....	0.....	0.....	(230,261).....	.....	(230,261).....	62,421.....	0.....	0.....	0.....	0.....	003.....	.....
588196 SCS COLLAR 1963 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	07/15/2015.....	07/14/2016.....	125.....	550,216.....	4,075.5200.....	(20,158).....	0.....	0.....	(316).....	.....	(316).....	14,460.....	0.....	0.....	0.....	539.....	003.....	.....
588197 SCS COLLAR 1963 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	07/15/2015.....	07/14/2016.....	125.....	0.....	4,528.3600.....	37,283.....	0.....	0.....	911.....	.....	911.....	(36,309).....	0.....	0.....	0.....	0.....	003.....	.....
588198 SCS COLLAR 1963 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	07/15/2015.....	07/14/2016.....	125.....	0.....	4,789.6400.....	(20,492).....	0.....	0.....	(5).....	.....	(5).....	19,666.....	0.....	0.....	0.....	0.....	003.....	.....
588199 SCS COLLAR 1964 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	07/15/2015.....	07/14/2016.....	1,405.....	6,206,531.....	4,075.5200.....	(227,501).....	0.....	0.....	(3,562).....	.....	(3,562).....	163,107.....	0.....	0.....	0.....	6,078.....	003.....	.....
588200 SCS COLLAR 1964 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	07/15/2015.....	07/14/2016.....	1,405.....	0.....	4,528.3600.....	420,346.....	0.....	0.....	10,273.....	.....	10,273.....	(409,561).....	0.....	0.....	0.....	0.....	003.....	.....
588201 SCS COLLAR 1964 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	07/15/2015.....	07/14/2016.....	1,405.....	0.....	4,733.0400.....	(265,747).....	0.....	0.....	(134).....	.....	(134).....	259,326.....	0.....	0.....	0.....	0.....	003.....	.....
588202 SCS COLLAR 1965 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	07/15/2015.....	07/14/2016.....	78.....	346,326.....	4,075.5200.....	(12,697).....	0.....	0.....	(199).....	.....	(199).....	9,102.....	0.....	0.....	0.....	339.....	003.....	.....
588203 SCS COLLAR 1965 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	07/15/2015.....	07/14/2016.....	78.....	0.....	4,528.3600.....	23,452.....	0.....	0.....	573.....	.....	573.....	(22,855).....	0.....	0.....	0.....	0.....	003.....	.....
588204 SCS COLLAR 1965 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	07/15/2015.....	07/14/2016.....	78.....	0.....	4,694.1000.....	(16,240).....	0.....	0.....	(15).....	.....	(15).....	16,006.....	0.....	0.....	0.....	0.....	003.....	.....
588224 SCS COLLAR 1971 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/16/2018.....	85.....	97,472.....	1,011.6200.....	(7,894).....	0.....	0.....	(8,333).....	.....	(8,333).....	1,348.....	0.....	0.....	0.....	697.....	003.....	.....
588225 SCS COLLAR 1971 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/16/2018.....	85.....	0.....	1,264.5200.....	14,897.....	0.....	0.....	5,989.....	.....	5,989.....	(1,545).....	0.....	0.....	0.....	0.....	003.....	.....
588226 SCS COLLAR 1971 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/16/2018.....	85.....	0.....	1,408.9300.....	(9,384).....	0.....	0.....	(2,606).....	.....	(2,606).....	1,235.....	0.....	0.....	0.....	0.....	003.....	.....
588227 SCS COLLAR 1972 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2020.....	385.....	443,636.....	885.1600.....	(40,869).....	0.....	0.....	(47,913).....	.....	(47,913).....	572.....	0.....	0.....	0.....	4,459.....	003.....	.....
588228 SCS COLLAR 1972 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2020.....	385.....	0.....	1,264.5200.....	100,166.....	0.....	0.....	54,926.....	.....	54,926.....	(7,558).....	0.....	0.....	0.....	0.....	003.....	.....
588229 SCS COLLAR 1972 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2020.....	385.....	0.....	1,515.5300.....	(61,367).....	0.....	0.....	(26,026).....	.....	(26,026).....	6,773.....	0.....	0.....	0.....	0.....	003.....	.....
588251 SCS COLLAR 1979 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/16/2018.....	237.....	497,973.....	1,896.6600.....	(43,110).....	0.....	0.....	(40,137).....	.....	(40,137).....	8,180.....	0.....	0.....	0.....	3,560.....	003.....	.....
588252 SCS COLLAR 1979 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/16/2018.....	237.....	0.....	2,107.4000.....	55,280.....	0.....	0.....	42,326.....	.....	42,326.....	(3,144).....	0.....	0.....	0.....	0.....	003.....	.....
588253 SCS COLLAR 1979 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/16/2018.....	237.....	0.....	2,429.6200.....	(23,300).....	0.....	0.....	(12,336).....	.....	(12,336).....	4,248.....	0.....	0.....	0.....	0.....	003.....	.....

QE06.83

SCHEDULE DB - PART A - SECTION 1

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

QE06.84

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
588254 SCS COLLAR 1980 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	56	117,521	1,685.9200	(11,060)	0	0	(12,115)	.....	.....(12,115)	290	0	0	0	1,181	.....	003.....
588255 SCS COLLAR 1980 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	56	0	2,107.4000	19,662	0	0	15,817	.....	.....15,817	(1,209)	0	0	0	0	.....	003.....
588256 SCS COLLAR 1980 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2020	56	0	2,599.0600	(9,104)	0	0	(5,959)	.....	.....(5,959)	1,439	0	0	0	0	.....	003.....
588262 SCS COLLAR 1981 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/16/2018	3,038	6,376,058	1,685.9200	(384,597)	0	0	(338,008)	.....	.....(338,008)	79,100	0	0	0	45,577	.....	003.....
588263 SCS COLLAR 1981 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/16/2018	3,038	0	2,107.4000	713,899	0	0	541,945	.....	.....541,945	(40,251)	0	0	0	0	.....	003.....
588264 SCS COLLAR 1981 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/16/2018	3,038	0	2,333.9500	(394,923)	0	0	(240,025)	.....	.....(240,025)	58,047	0	0	0	0	.....	003.....
588265 SCS COLLAR 1982 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/16/2018	1,548	3,249,776	1,896.6600	(290,473)	0	0	(261,935)	.....	.....(261,935)	53,379	0	0	0	23,230	.....	003.....
588266 SCS COLLAR 1982 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/16/2018	1,548	0	2,107.4000	363,863	0	0	276,221	.....	.....276,221	(20,514)	0	0	0	0	.....	003.....
588267 SCS COLLAR 1982 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/16/2018	1,548	0	2,539.4200	(106,836)	0	0	(48,316)	.....	.....(48,316)	21,701	0	0	0	0	.....	003.....
588271 SCS COLLAR 1984 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2016	2,314	4,856,242	1,896.6600	(170,248)	0	0	(1,455)	.....	.....(1,455)	143,902	0	0	0	4,755	.....	003.....
588272 SCS COLLAR 1984 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2016	2,314	0	2,107.4000	266,081	0	0	32,319	.....	.....32,319	(102,803)	0	0	0	0	.....	003.....
588273 SCS COLLAR 1984 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2016	2,314	0	2,230.2600	(124,943)	0	0	(214)	.....	.....(214)	36,794	0	0	0	0	.....	003.....
588276 SCS COLLAR 1985 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2016	868	1,821,588	1,896.6600	(63,841)	0	0	(546)	.....	.....(546)	53,978	0	0	0	1,784	.....	003.....
588277 SCS COLLAR 1985 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2016	868	0	2,107.4000	99,808	0	0	12,123	.....	.....12,123	(38,561)	0	0	0	0	.....	003.....
588278 SCS COLLAR 1985 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	07/15/2015	07/14/2016	868	0	2,183.2700	(64,224)	0	0	(503)	.....	.....(503)	23,883	0	0	0	0	.....	003.....
588301 SCS COLLAR 1989 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2016	26,178	54,943,443	1,896.6600	(1,901,055)	0	0	(16,462)	.....	.....(16,461)	1,628,111	0	0	0	53,803	.....	003.....
588302 SCS COLLAR 1989 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2016	26,178	0	2,107.4000	2,979,029	0	0	365,661	.....	.....365,661	(1,163,108)	0	0	0	0	.....	003.....
588303 SCS COLLAR 1989 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	07/15/2015	07/14/2016	26,178	0	2,202.6500	(1,710,167)	0	0	(6,603)	.....	.....(6,603)	581,234	0	0	0	0	.....	003.....
588314 SCS COLLAR 1992 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	07/15/2015	07/16/2018	2,322	2,674,567	1,597.4700	(127,099)	0	0	(21,675)	.....	.....(21,675)	16,189	0	0	0	19,118	.....	003.....
588315 SCS COLLAR 1992 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	07/15/2015	07/16/2018	2,322	0	1,264.5200	415,394	0	0	164,331	.....	.....164,331	(42,379)	0	0	0	0	.....	003.....
588316 SCS COLLAR 1992 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	07/15/2015	07/16/2018	2,322	0	1,138.0700	(318,385)	0	0	(343,727)	.....	.....(343,727)	43,672	0	0	0	0	.....	003.....
588331 SCS COLLAR 1995 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	07/15/2015	07/16/2018	260	299,705	1,537.0300	(18,180)	0	0	(3,581)	.....	.....(3,581)	2,391	0	0	0	2,142	.....	003.....
588332 SCS COLLAR 1995 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	07/15/2015	07/16/2018	260	0	1,264.5200	46,540	0	0	18,415	.....	.....18,415	(4,749)	0	0	0	0	.....	003.....
588333 SCS COLLAR 1995 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	07/15/2015	07/16/2018	260	0	1,138.0700	(35,684)	0	0	(38,517)	.....	.....(38,517)	4,894	0	0	0	0	.....	003.....
588336 SCS COLLAR 1996 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	07/15/2015	07/14/2016	8,798	14,151,031	1,690.6600	(661,076)	0	0	(740,537)	.....	.....(740,537)	83,524	0	0	0	13,857	.....	003.....
588337 SCS COLLAR 1996 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	07/15/2015	07/14/2016	8,798	0	1,878.5100	991,615	0	0	5	.....	.....5	(178,266)	0	0	0	0	.....	003.....
588338 SCS COLLAR 1996 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	07/15/2015	07/14/2016	8,798	0	1,994.0400	(519,958)	0	0	(0)	.....	.....(0)	48,934	0	0	0	0	.....	003.....
588340 SCS COLLAR 1997 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	07/15/2015	07/14/2016	879	1,414,503	1,690.6600	(66,080)	0	0	(74,022)	.....	.....(74,022)	8,349	0	0	0	1,385	.....	003.....
588341 SCS COLLAR 1997 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	07/15/2015	07/14/2016	879	0	1,878.5100	99,119	0	0	1	.....	.....1	(17,819)	0	0	0	0	.....	003.....
588342 SCS COLLAR 1997 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	07/15/2015	07/14/2016	879	0	2,019.4000	(42,898)	0	0	0	.....	.....(0)	3,656	0	0	0	0	.....	003.....
588343 SCS COLLAR 1998 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	07/15/2015	07/14/2016	307	493,193	1,690.6600	(23,040)	0	0	(25,809)	.....	.....(25,809)	2,911	0	0	0	483	.....	003.....
588344 SCS COLLAR 1998 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	07/15/2015	07/14/2016	307	0	1,878.5100	34,560	0	0	0	.....	.....0	(6,213)	0	0	0	0	.....	003.....
588345 SCS COLLAR 1998 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	07/15/2015	07/14/2016	307	0	1,967.7400	(20,418)	0	0	(0)	.....	.....(0)	2,310	0	0	0	0	.....	003.....
588346 SCS COLLAR 1999 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2016	4,720	388,469	66.7400	(14,595)	0	0	(25)	.....	.....(25)	8,162	0	0	0	380	.....	003.....
588347 SCS COLLAR 1999 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2016	4,720	0	74.1500	16,766	0	0	38,616	.....	.....38,616	21,456	0	0	0	0	.....	003.....
588348 SCS COLLAR 1999 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2016	4,720	0	82.3100	(4,258)	0	0	(3,819)	.....	.....(3,819)	(388)	0	0	0	0	.....	003.....
588349 SCS COLLAR 2000 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2016	46,109	3,794,790	66.7400	(142,570)	0	0	(243)	.....	.....(243)	79,727	0	0	0	3,716	.....	003.....
588350 SCS COLLAR 2000 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2016	46,109	0	74.1500	163,780	0	0	377,226	.....	.....377,226	209,593	0	0	0	0	.....	003.....
588351 SCS COLLAR 2000 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015	07/14/2016	46,109	0	80.3000	(60,357)	0	0	(106,177)	.....	.....(106,177)	(54,559)	0	0	0	0	.....	003.....
588352 SCS COLLAR 2001 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	07/15/2015	07/14/2016	33,222	38,269,262	1,354.3000	(1,468,748)	0	0	(88)	.....	.....(88)	81,487	0	0	0	37,475	.....	003.....
588353 SCS COLLAR 2001 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	07/15/2015	07/14/2016	33,222	0	1,264.5200	2,877,895	0	0	1,790	.....	.....1,790	(406,373)	0	0	0	0	.....	003.....
588354 SCS COLLAR 2001 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	07/15/2015	07/14/2016	33,222	0	1,138.0700	(1,890,336)	0	0	(352,058)	.....	.....(352,058)	2,074,097	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

QE06.85

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
588361 SCS COLLAR 2002 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	07/15/2015.....	07/16/2018.....	4,737.....	5,456,627.....	1,452.9300.....	(447,739).....	0.....	0.....	(111,457).....	.....	.....(111,456).....	59,938.....	0.....	0.....	0.....	39,005.....	.....	003.....
588362 SCS COLLAR 2002 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	07/15/2015.....	07/16/2018.....	4,737.....	0.....	1,264.5200.....	835,602.....	0.....	0.....	335,267.....	.....	.....335,267.....	(86,462).....	0.....	0.....	0.....	0.....	.....	003.....
588363 SCS COLLAR 2002 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	07/15/2015.....	07/16/2018.....	4,737.....	0.....	1,011.6200.....	(449,254).....	0.....	0.....	(466,502).....	.....	.....(466,502).....	75,432.....	0.....	0.....	0.....	0.....	.....	003.....
588365 SCS COLLAR 2003 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	07/15/2015.....	07/14/2016.....	2,978.....	3,430,661.....	1,372.0100.....	(110,998).....	0.....	0.....	(5).....	.....	.....(5).....	5,482.....	0.....	0.....	0.....	3,359.....	.....	003.....
588366 SCS COLLAR 2003 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	07/15/2015.....	07/14/2016.....	2,978.....	0.....	1,264.5200.....	257,972.....	0.....	0.....	160.....	.....	.....160.....	(36,429).....	0.....	0.....	0.....	0.....	.....	003.....
588367 SCS COLLAR 2003 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	07/15/2015.....	07/14/2016.....	2,978.....	0.....	1,138.0700.....	(169,460).....	0.....	0.....	(31,560).....	.....	.....(31,560).....	185,933.....	0.....	0.....	0.....	0.....	.....	003.....
588368 SCS COLLAR 2004 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	07/15/2015.....	07/14/2016.....	3,193.....	3,677,529.....	1,340.3900.....	(157,231).....	0.....	0.....	(13).....	.....	.....(13).....	9,928.....	0.....	0.....	0.....	3,601.....	.....	003.....
588369 SCS COLLAR 2004 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	07/15/2015.....	07/14/2016.....	3,193.....	0.....	1,264.5200.....	276,535.....	0.....	0.....	172.....	.....	.....172.....	(39,051).....	0.....	0.....	0.....	0.....	.....	003.....
588370 SCS COLLAR 2004 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	07/15/2015.....	07/14/2016.....	3,193.....	0.....	1,138.0700.....	(181,654).....	0.....	0.....	(33,831).....	.....	.....(33,831).....	199,312.....	0.....	0.....	0.....	0.....	.....	003.....
588376 SCS COLLAR 2005 1YR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	3,061.....	251,950.....	66.7400.....	(9,466).....	0.....	0.....	(16).....	.....	.....(16).....	5,293.....	0.....	0.....	0.....	247.....	.....	003.....
588377 SCS COLLAR 2005 1YR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	3,061.....	0.....	74.1500.....	10,874.....	0.....	0.....	25,045.....	.....	.....25,045.....	13,916.....	0.....	0.....	0.....	0.....	.....	003.....
588378 SCS COLLAR 2005 1YR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	3,061.....	0.....	79.0700.....	(4,913).....	0.....	0.....	(10,483).....	.....	.....(10,483).....	(6,037).....	0.....	0.....	0.....	0.....	.....	003.....
588382 SCS COLLAR 2006 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	6,624.....	151,234.....	22.6900.....	(6,147).....	0.....	0.....	(1,899).....	.....	.....(1,899).....	4,525.....	0.....	0.....	0.....	148.....	.....	003.....
588383 SCS COLLAR 2006 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	6,624.....	0.....	25.2100.....	10,672.....	0.....	0.....	26.....	.....	.....26.....	(3,948).....	0.....	0.....	0.....	0.....	.....	003.....
588384 SCS COLLAR 2006 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	6,624.....	0.....	26.8500.....	(5,525).....	0.....	0.....	(3).....	.....	.....(3).....	1,397.....	0.....	0.....	0.....	0.....	.....	003.....
588385 SCS COLLAR 2007 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	34,312.....	783,338.....	22.6900.....	(31,841).....	0.....	0.....	(9,835).....	.....	.....(9,835).....	23,435.....	0.....	0.....	0.....	767.....	.....	003.....
588386 SCS COLLAR 2007 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	34,312.....	0.....	25.2100.....	55,276.....	0.....	0.....	132.....	.....	.....132.....	(20,450).....	0.....	0.....	0.....	0.....	.....	003.....
588387 SCS COLLAR 2007 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	34,312.....	0.....	26.4700.....	(33,351).....	0.....	0.....	(28).....	.....	.....(28).....	9,334.....	0.....	0.....	0.....	0.....	.....	003.....
588405 SCS COLLAR 2008 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEFTVJP5I7OUK5573.....	07/15/2015.....	07/14/2016.....	3,949.....	207,028.....	54.5500.....	0.....	0.....	0.....	(254).....	.....	.....(254).....	4,582.....	0.....	0.....	0.....	203.....	.....	003.....
588406 SCS COLLAR 2008 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEFTVJP5I7OUK5573.....	07/15/2015.....	07/14/2016.....	3,949.....	0.....	51.4100.....	0.....	0.....	0.....	1,361.....	.....	.....1,361.....	(5,444).....	0.....	0.....	0.....	0.....	.....	003.....
588407 SCS COLLAR 2008 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEFTVJP5I7OUK5573.....	07/15/2015.....	07/14/2016.....	3,949.....	0.....	46.2700.....	(3,136).....	0.....	0.....	(2,685).....	.....	.....(2,685).....	26,444.....	0.....	0.....	0.....	0.....	.....	003.....
588409 SCS COLLAR 2009 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEFTVJP5I7OUK5573.....	07/15/2015.....	07/14/2016.....	67,438.....	3,535,787.....	54.9100.....	0.....	0.....	0.....	(3,561).....	.....	.....(3,561).....	75,831.....	0.....	0.....	0.....	3,462.....	.....	003.....
588410 SCS COLLAR 2009 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEFTVJP5I7OUK5573.....	07/15/2015.....	07/14/2016.....	67,438.....	0.....	51.4100.....	0.....	0.....	0.....	23,251.....	.....	.....23,251.....	(92,971).....	0.....	0.....	0.....	0.....	.....	003.....
588411 SCS COLLAR 2009 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEFTVJP5I7OUK5573.....	07/15/2015.....	07/14/2016.....	67,438.....	0.....	46.2700.....	(39,732).....	0.....	0.....	(45,853).....	.....	.....(45,853).....	451,630.....	0.....	0.....	0.....	0.....	.....	003.....
588413 SCS COLLAR 2010 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPUBMPRO8K5P83.....	07/15/2015.....	07/14/2016.....	289.....	382,159.....	1,032.6600.....	(8,798).....	0.....	0.....	(25).....	.....	.....(25).....	10,070.....	0.....	0.....	0.....	374.....	.....	003.....
588414 SCS COLLAR 2010 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPUBMPRO8K5P83.....	07/15/2015.....	07/14/2016.....	289.....	0.....	1,147.4000.....	23,804.....	0.....	0.....	50,428.....	.....	.....50,428.....	44,990.....	0.....	0.....	0.....	0.....	.....	003.....
588415 SCS COLLAR 2010 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPUBMPRO8K5P83.....	07/15/2015.....	07/14/2016.....	289.....	0.....	1,181.8200.....	(18,811).....	0.....	0.....	(40,524).....	.....	.....(40,524).....	(36,834).....	0.....	0.....	0.....	0.....	.....	003.....
588420 SCS COLLAR 2011 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	549.....	457,964.....	1,050.5400.....	(13,889).....	0.....	0.....	(1).....	.....	.....(1).....	232.....	0.....	0.....	0.....	448.....	.....	003.....
588421 SCS COLLAR 2011 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	549.....	0.....	937.9800.....	40,170.....	0.....	0.....	53.....	.....	.....53.....	(1,636).....	0.....	0.....	0.....	0.....	.....	003.....
588422 SCS COLLAR 2011 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	549.....	0.....	844.1800.....	(29,355).....	0.....	0.....	(11,195).....	.....	.....(11,195).....	34,941.....	0.....	0.....	0.....	0.....	.....	003.....
588423 SCS COLLAR 2012 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	6,654.....	5,549,818.....	1,031.7800.....	(202,584).....	0.....	0.....	(28).....	.....	.....(28).....	3,779.....	0.....	0.....	0.....	5,435.....	.....	003.....
588424 SCS COLLAR 2012 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	6,654.....	0.....	937.9800.....	486,795.....	0.....	0.....	643.....	.....	.....643.....	(19,823).....	0.....	0.....	0.....	0.....	.....	003.....
588425 SCS COLLAR 2012 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	6,654.....	0.....	844.1800.....	(355,738).....	0.....	0.....	(135,669).....	.....	.....(135,669).....	423,427.....	0.....	0.....	0.....	0.....	.....	003.....
588426 SCS COLLAR 2013 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	504.....	420,616.....	1,020.0500.....	(17,241).....	0.....	0.....	(3).....	.....	.....(3).....	347.....	0.....	0.....	0.....	412.....	.....	003.....
588427 SCS COLLAR 2013 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	504.....	0.....	937.9800.....	36,894.....	0.....	0.....	49.....	.....	.....49.....	(1,502).....	0.....	0.....	0.....	0.....	.....	003.....
588428 SCS COLLAR 2013 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/15/2015.....	07/14/2016.....	504.....	0.....	844.1800.....	(26,961).....	0.....	0.....	(10,282).....	.....	.....(10,282).....	32,091.....	0.....	0.....	0.....	0.....	.....	003.....
596269 SCS COLLAR 2014 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2018.....	1,305.....	2,739,327.....	2,550.6800.....	(92,390).....	0.....	0.....	(41,678).....	.....	.....(41,678).....	18,464.....	0.....	0.....	0.....	19,958.....	.....	003.....
596270 SCS COLLAR 2014 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2018.....	1,305.....	0.....	1,892.2000.....	(245,670).....	0.....	0.....	(225,390).....	.....	.....(225,390).....	44,040.....	0.....	0.....	0.....	0.....	.....	003.....
596271 SCS COLLAR 2014 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2018.....	1,305.....	0.....	2,102.4400.....	313,090.....	0.....	0.....	241,595.....	.....	.....241,595.....	(17,060).....	0.....	0.....	0.....	0.....	.....	003.....
596296 SCS COLLAR 2023 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	1,487.....	3,121,674.....	1,892.2000.....	(106,724).....	0.....	0.....	(11,422).....	.....	.....(11,422).....	93,140.....	0.....	0.....	0.....	5,541.....	.....	003.....
596297 SCS COLLAR 2023 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	1,487.....	0.....	2,102.4400.....	170,015.....	0.....	0.....	49,871.....	.....	.....49,871.....	(50,883).....	0.....	0.....	0.....	0.....	.....	003.....
596298 SCS COLLAR 2023 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	1,487.....	0.....	2,182.7500.....	(108,788).....	0.....	0.....	(7,725).....	.....	.....(7,725).....	43,370.....	0.....	0.....	0.....	0.....	.....	003.....
596299 SCS COLLAR 2024 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2018.....	76.....</															

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
596300 SCS COLLAR 2024 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2018.....	76.....	0	2,102.4400.....	18,256.....	0	0	14,087.....	.....	14,087.....	(994).....	0	0	0	0	.....	003.....
596301 SCS COLLAR 2024 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2018.....	76.....	0	2,454.3900.....	(7,301).....	0	0	.....	.....	(3,766).....	1,350.....	0	0	0	0	.....	003.....
596302 SCS COLLAR 2025 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2018.....	101.....	212,638.....	2,102.4400.....	24,303.....	0	0	18,754.....	.....	18,754.....	(1,324).....	0	0	0	1,549.....	.....	003.....
596303 SCS COLLAR 2025 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2018.....	101.....	0	2,274.2100.....	(16,086).....	0	0	(10,589).....	.....	(10,589).....	1,929.....	0	0	0	0	.....	003.....
596304 SCS COLLAR 2025 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/14/2018.....	101.....	0	1,681.9500.....	(12,706).....	0	0	(11,588).....	.....	(11,588).....	2,580.....	0	0	0	0	.....	003.....
596340 SCS COLLAR 2030 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	84.....	372,465.....	4,109.7300.....	(14,950).....	0	0	(2,508).....	.....	(2,508).....	9,674.....	0	0	0	661.....	.....	003.....
596341 SCS COLLAR 2030 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	84.....	0	4,878.2500.....	(13,787).....	0	0	(104).....	.....	(104).....	11,898.....	0	0	0	0	.....	003.....
596342 SCS COLLAR 2030 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	84.....	0	4,566.3700.....	26,773.....	0	0	2,323.....	.....	2,323.....	(22,873).....	0	0	0	0	.....	003.....
596343 SCS COLLAR 2031 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	1,511.....	6,676,318.....	4,566.3700.....	479,895.....	0	0	41,648.....	.....	41,648.....	(410,008).....	0	0	0	11,851.....	.....	003.....
596344 SCS COLLAR 2031 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	1,511.....	0	4,109.7300.....	(287,966).....	0	0	(44,952).....	.....	(44,952).....	173,412.....	0	0	0	0	.....	003.....
596345 SCS COLLAR 2031 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	1,511.....	0	4,817.9800.....	(284,874).....	0	0	(3,165).....	.....	(3,165).....	250,445.....	0	0	0	0	.....	003.....
596346 SCS COLLAR 2032 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	154.....	682,049.....	4,776.4200.....	(31,908).....	0	0	(474).....	.....	(474).....	28,362.....	0	0	0	1,211.....	.....	003.....
596347 SCS COLLAR 2032 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	154.....	0	4,109.7300.....	(27,375).....	0	0	(4,582).....	.....	(4,582).....	17,716.....	0	0	0	0	.....	003.....
596348 SCS COLLAR 2032 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	154.....	0	4,566.3700.....	49,026.....	0	0	4,255.....	.....	4,255.....	(41,886).....	0	0	0	0	.....	003.....
596349 SCS COLLAR 2033 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	4,229.....	96,554.....	26.9200.....	(3,489).....	0	0	(15).....	.....	(15).....	1,106.....	0	0	0	171.....	.....	003.....
596350 SCS COLLAR 2033 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	4,229.....	0	22.7700.....	(3,819).....	0	0	(2,494).....	.....	(2,494).....	2,081.....	0	0	0	0	.....	003.....
596351 SCS COLLAR 2033 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	4,229.....	0	25.3000.....	6,763.....	0	0	97.....	.....	97.....	(2,774).....	0	0	0	0	.....	003.....
596352 SCS COLLAR 2034 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	45,020.....	1,027,801.....	25.3000.....	71,987.....	0	0	1,037.....	.....	1,037.....	(29,529).....	0	0	0	1,824.....	.....	003.....
596353 SCS COLLAR 2034 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	45,020.....	0	26.5700.....	(43,354).....	0	0	(230).....	.....	(230).....	14,598.....	0	0	0	0	.....	003.....
596354 SCS COLLAR 2034 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	08/17/2015.....	08/15/2016.....	45,020.....	0	22.7700.....	(40,653).....	0	0	(26,553).....	.....	(26,553).....	22,147.....	0	0	0	0	.....	003.....
596363 SCS COLLAR 2037 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	08/17/2015.....	08/14/2018.....	114.....	131,638.....	1,225.0900.....	19,313.....	0	0	10,205.....	.....	10,205.....	(2,076).....	0	0	0	959.....	.....	003.....
596364 SCS COLLAR 2037 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	08/17/2015.....	08/14/2018.....	114.....	0	1,494.4900.....	(7,178).....	0	0	(2,246).....	.....	(2,246).....	1,279.....	0	0	0	0	.....	003.....
596365 SCS COLLAR 2037 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	08/17/2015.....	08/14/2018.....	114.....	0	1,102.5800.....	(15,085).....	0	0	(15,550).....	.....	(15,550).....	1,965.....	0	0	0	0	.....	003.....
596366 SCS COLLAR 2038 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	08/17/2015.....	08/14/2020.....	143.....	164,549.....	980.0700.....	(20,284).....	0	0	(23,245).....	.....	(23,245).....	(27).....	0	0	0	1,671.....	.....	003.....
596367 SCS COLLAR 2038 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	08/17/2015.....	08/14/2020.....	143.....	0	1,225.0900.....	34,855.....	0	0	23,017.....	.....	23,017.....	(2,756).....	0	0	0	0	.....	003.....
596368 SCS COLLAR 2038 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	08/17/2015.....	08/14/2020.....	143.....	0	1,591.6400.....	(15,847).....	0	0	(7,801).....	.....	(7,801).....	2,349.....	0	0	0	0	.....	003.....
596370 SCS COLLAR 2039 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF\$G\$NF3BB653.....	08/17/2015.....	08/15/2016.....	4,979.....	409,779.....	68.8700.....	(15,286).....	0	0	(455).....	.....	(455).....	11,835.....	0	0	0	727.....	.....	003.....
596371 SCS COLLAR 2039 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF\$G\$NF3BB653.....	08/17/2015.....	08/15/2016.....	4,979.....	0	76.5200.....	16,780.....	0	0	30,639.....	.....	30,639.....	16,871.....	0	0	0	0	.....	003.....
596372 SCS COLLAR 2039 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF\$G\$NF3BB653.....	08/17/2015.....	08/15/2016.....	4,979.....	0	83.2700.....	(3,436).....	0	0	(5,277).....	.....	(5,277).....	(1,302).....	0	0	0	0	.....	003.....
596373 SCS COLLAR 2040 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF\$G\$NF3BB653.....	08/17/2015.....	08/15/2016.....	63,395.....	5,217,424.....	68.8700.....	(194,623).....	0	0	(5,795).....	.....	(5,795).....	150,683.....	0	0	0	9,261.....	.....	003.....
596374 SCS COLLAR 2040 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF\$G\$NF3BB653.....	08/17/2015.....	08/15/2016.....	63,395.....	0	82.6400.....	(70,305).....	0	0	(87,184).....	.....	(87,184).....	(30,128).....	0	0	0	0	.....	003.....
596375 SCS COLLAR 2040 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF\$G\$NF3BB653.....	08/17/2015.....	08/15/2016.....	63,395.....	0	76.5200.....	213,642.....	0	0	390,101.....	.....	390,101.....	214,805.....	0	0	0	0	.....	003.....
596376 SCS COLLAR 2041 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF\$G\$NF3BB653.....	08/17/2015.....	08/15/2016.....	4,221.....	347,398.....	76.5200.....	14,225.....	0	0	25,975.....	.....	25,975.....	14,303.....	0	0	0	617.....	.....	003.....
596377 SCS COLLAR 2041 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF\$G\$NF3BB653.....	08/17/2015.....	08/15/2016.....	4,221.....	0	68.8700.....	(12,959).....	0	0	(386).....	.....	(386).....	10,033.....	0	0	0	0	.....	003.....
596378 SCS COLLAR 2041 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF\$G\$NF3BB653.....	08/17/2015.....	08/15/2016.....	4,221.....	0	80.5800.....	(5,964).....	0	0	(11,478).....	.....	(11,478).....	(5,863).....	0	0	0	0	.....	003.....
596404 SCS COLLAR 2044 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF\$G\$NF3BB653.....	08/17/2015.....	08/15/2016.....	2,458.....	5,158,202.....	2,102.4400.....	285,084.....	0	0	82,406.....	.....	82,406.....	(84,078).....	0	0	0	9,156.....	.....	003.....
596405 SCS COLLAR 2044 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF\$G\$NF3BB653.....	08/17/2015.....	08/15/2016.....	2,458.....	0	2,229.0100.....	(130,254).....	0	0	(3,742).....	.....	(3,742).....	48,248.....	0	0	0	0	.....	003.....
596406 SCS COLLAR 2044 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPF\$G\$NF3BB653.....	08/17/2015.....	08/15/2016.....	2,458.....	0	1,892.2000.....	(181,181).....	0	0	(18,874).....	.....	(18,874).....	153,904.....	0	0	0	0	.....	003.....
596416 SCS COLLAR 2046 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	9,271.....	14,911,712.....	1,656.8400.....	(716,823).....	0	0	(646,057).....	.....	(646,057).....	169,813.....	0	0	0	26,469.....	.....	003.....
596417 SCS COLLAR 2046 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	9,271.....	0	1,963.3500.....	(521,764).....	0	0	(138).....	.....	(138).....	101,801.....	0	0	0	0	.....	003.....
596418 SCS COLLAR 2046 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	9,271.....	0	1,840.9300.....	1,058,176.....	0	0	2,308.....	.....	2,308.....	(324,962).....	0	0	0	0	.....	003.....
596419 SCS COLLAR 2047 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	1,236.....	1,988,578.....	1,840.9300.....	141,115.....	0	0	308.....	.....	308.....	(43,336).....	0	0	0	3,530.....	.....	003.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.87

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
596420 SCS COLLAR 2047 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	1,236.....	0.....	1,656.8400.....	(95,593).....	0.....	0.....	(86,156).....	.....	(86,156).....	22,646.....	0.....	0.....	0.....	0.....	003.....	.....
596421 SCS COLLAR 2047 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	1,236.....	0.....	1,997.0400.....	(57,131).....	0.....	0.....	(8).....	.....	(8).....	9,527.....	0.....	0.....	0.....	0.....	003.....	.....
596422 SCS COLLAR 2048 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	350.....	562,673.....	1,840.9300.....	39,929.....	0.....	0.....	87.....	.....	87.....	(12,262).....	0.....	0.....	0.....	.999.....	003.....	.....
596423 SCS COLLAR 2048 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	350.....	0.....	1,656.8400.....	(27,048).....	0.....	0.....	(24,378).....	.....	(24,378).....	6,407.....	0.....	0.....	0.....	0.....	003.....	.....
596424 SCS COLLAR 2048 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	350.....	0.....	1,944.7600.....	(22,249).....	0.....	0.....	(8).....	.....	(8).....	4,647.....	0.....	0.....	0.....	0.....	003.....	.....
596425 SCS COLLAR 2049 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	80,368.....	4,213,684.....	43.6300.....	(821,359).....	0.....	0.....	(484,248).....	.....	(484,248).....	(126,071).....	0.....	0.....	0.....	7,479.....	003.....	.....
596426 SCS COLLAR 2049 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	80,368.....	0.....	41.8700.....	.917,800.....	0.....	0.....	601,496.....	.....	601,496.....	179,186.....	0.....	0.....	0.....	0.....	003.....	.....
596427 SCS COLLAR 2049 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	80,368.....	0.....	37.6800.....	(131,803).....	0.....	0.....	(15,288).....	.....	(15,288).....	216,458.....	0.....	0.....	0.....	0.....	003.....	.....
596428 SCS COLLAR 2050 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	4,108.....	215,380.....	41.8700.....	46,913.....	0.....	0.....	30,745.....	.....	30,745.....	9,159.....	0.....	0.....	0.....	.382.....	003.....	.....
596429 SCS COLLAR 2050 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	4,108.....	0.....	43.8400.....	(41,038).....	0.....	0.....	(24,066).....	.....	(24,066).....	(6,121).....	0.....	0.....	0.....	0.....	003.....	.....
596430 SCS COLLAR 2050 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	4,108.....	0.....	37.6800.....	(6,737).....	0.....	0.....	(781).....	.....	(781).....	11,064.....	0.....	0.....	0.....	0.....	003.....	.....
596431 SCS COLLAR 2051 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	2,723.....	142,752.....	41.8700.....	31,093.....	0.....	0.....	20,378.....	.....	20,378.....	6,070.....	0.....	0.....	0.....	.253.....	003.....	.....
596432 SCS COLLAR 2051 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	2,723.....	0.....	43.2600.....	(28,289).....	0.....	0.....	(17,217).....	.....	(17,217).....	(4,649).....	0.....	0.....	0.....	0.....	003.....	.....
596433 SCS COLLAR 2051 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	2,723.....	0.....	37.6800.....	(4,465).....	0.....	0.....	(518).....	.....	(518).....	7,333.....	0.....	0.....	0.....	0.....	003.....	.....
596434 SCS COLLAR 2052 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	810.....	675,313.....	769.2400.....	(40,133).....	0.....	0.....	(6,209).....	.....	(6,209).....	33,388.....	0.....	0.....	0.....	1,199.....	003.....	.....
596435 SCS COLLAR 2052 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	810.....	0.....	.962.8300.....	(17,367).....	0.....	0.....	(368).....	.....	(368).....	1,765.....	0.....	0.....	0.....	0.....	003.....	.....
596436 SCS COLLAR 2052 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	810.....	0.....	854.7100.....	53,978.....	0.....	0.....	9,719.....	.....	9,719.....	(5,000).....	0.....	0.....	0.....	0.....	003.....	.....
596439 SCS COLLAR 2053 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	7,439.....	6,204,686.....	.951.2900.....	(194,375).....	0.....	0.....	(4,644).....	.....	(4,644).....	19,571.....	0.....	0.....	0.....	11,013.....	003.....	.....
596440 SCS COLLAR 2053 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	7,439.....	0.....	769.2400.....	(368,740).....	0.....	0.....	(57,047).....	.....	(57,047).....	306,766.....	0.....	0.....	0.....	0.....	003.....	.....
596441 SCS COLLAR 2053 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	7,439.....	0.....	854.7100.....	495,943.....	0.....	0.....	89,295.....	.....	89,295.....	(45,940).....	0.....	0.....	0.....	0.....	003.....	.....
596442 SCS COLLAR 2054 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	529.....	441,100.....	769.2400.....	(26,214).....	0.....	0.....	(4,055).....	.....	(4,055).....	21,808.....	0.....	0.....	0.....	.783.....	003.....	.....
596443 SCS COLLAR 2054 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	529.....	0.....	.935.9100.....	(15,616).....	0.....	0.....	(513).....	.....	(513).....	1,773.....	0.....	0.....	0.....	0.....	003.....	.....
596444 SCS COLLAR 2054 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWIFYICNSX8D621K86.....	08/17/2015.....	08/15/2016.....	529.....	0.....	854.7100.....	35,257.....	0.....	0.....	6,348.....	.....	6,348.....	(3,266).....	0.....	0.....	0.....	0.....	003.....	.....
596445 SCS COLLAR 2055 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/15/2016.....	247.....	325,820.....	1,118.8000.....	0.....	0.....	0.....	50,428.....	.....	50,428.....	42,955.....	0.....	0.....	0.....	.578.....	003.....	.....
596446 SCS COLLAR 2055 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/15/2016.....	247.....	0.....	1,151.2500.....	0.....	0.....	0.....	(42,517).....	.....	(42,517).....	(37,182).....	0.....	0.....	0.....	0.....	003.....	.....
596447 SCS COLLAR 2055 GOLDLNPM.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/15/2016.....	247.....	0.....	1,006.9200.....	(2,917).....	0.....	0.....	(195).....	.....	(195).....	7,298.....	0.....	0.....	0.....	0.....	003.....	.....
596452 SCS COLLAR 2057 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/15/2016.....	36,764.....	77,162,384.....	1,892.2000.....	(2,705,275).....	0.....	0.....	(282,333).....	.....	(282,333).....	2,302,270.....	0.....	0.....	0.....	136,965.....	003.....	.....
596453 SCS COLLAR 2057 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/15/2016.....	36,764.....	0.....	2,203.3600.....	(2,362,893).....	0.....	0.....	(107,291).....	.....	(107,291).....	918,758.....	0.....	0.....	0.....	0.....	003.....	.....
596454 SCS COLLAR 2057 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/15/2016.....	36,764.....	0.....	2,102.4400.....	4,251,163.....	0.....	0.....	1,232,718.....	.....	1,232,718.....	(1,257,736).....	0.....	0.....	0.....	0.....	003.....	.....
596455 SCS COLLAR 2058 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/14/2018.....	3,181.....	6,676,612.....	2,344.2200.....	(408,637).....	0.....	0.....	(252,447).....	.....	(252,447).....	62,025.....	0.....	0.....	0.....	48,644.....	003.....	.....
596456 SCS COLLAR 2058 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/14/2018.....	3,181.....	0.....	1,681.9500.....	(411,312).....	0.....	0.....	(363,849).....	.....	(363,849).....	81,012.....	0.....	0.....	0.....	0.....	003.....	.....
596457 SCS COLLAR 2058 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/14/2018.....	3,181.....	0.....	2,102.4400.....	759,088.....	0.....	0.....	588,843.....	.....	588,843.....	(41,581).....	0.....	0.....	0.....	0.....	003.....	.....
596458 SCS COLLAR 2059 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/14/2018.....	1,904.....	2,192,722.....	1,102.5800.....	(255,353).....	0.....	0.....	(259,016).....	.....	(259,016).....	32,726.....	0.....	0.....	0.....	15,976.....	003.....	.....
596459 SCS COLLAR 2059 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/14/2018.....	1,904.....	0.....	1,571.7900.....	(88,849).....	0.....	0.....	(23,156).....	.....	(23,156).....	15,595.....	0.....	0.....	0.....	0.....	003.....	.....
596460 SCS COLLAR 2059 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/14/2018.....	1,904.....	0.....	1,225.0900.....	322,982.....	0.....	0.....	169,983.....	.....	169,983.....	(34,568).....	0.....	0.....	0.....	0.....	003.....	.....
596467 SCS COLLAR 2062 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/15/2016.....	2,677.....	3,083,163.....	1,225.0900.....	229,529.....	0.....	0.....	10,340.....	.....	10,340.....	(62,040).....	0.....	0.....	0.....	5,473.....	003.....	.....
596468 SCS COLLAR 2062 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/15/2016.....	2,677.....	0.....	1,102.5800.....	(147,555).....	0.....	0.....	(41,730).....	.....	(41,730).....	130,545.....	0.....	0.....	0.....	0.....	003.....	.....
596469 SCS COLLAR 2062 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/15/2016.....	2,677.....	0.....	1,335.3500.....	(98,697).....	0.....	0.....	(672).....	.....	(672).....	12,540.....	0.....	0.....	0.....	0.....	003.....	.....
596470 SCS COLLAR 2063 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/15/2016.....	3,028.....	3,487,481.....	1,303.5000.....	(146,690).....	0.....	0.....	(1,492).....	.....	(1,492).....	24,370.....	0.....	0.....	0.....	6,190.....	003.....	.....
596471 SCS COLLAR 2063 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/15/2016.....	3,028.....	0.....	1,225.0900.....	259,629.....	0.....	0.....	11,696.....	.....	11,696.....	(70,175).....	0.....	0.....	0.....	0.....	003.....	.....
596472 SCS COLLAR 2063 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/15/2016.....	3,028.....	0.....	1,102.5800.....	(166,905).....	0.....	0.....	(47,202).....	.....	(47,202).....	147,664.....	0.....	0.....	0.....	0.....	003.....	.....
596529 SCS COLLAR 2064 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/15/2016.....	34,590.....	39,845,113.....	1,317.8300.....	(1,507,298).....	0.....	0.....	(12,500).....	.....	(12,500).....	218,866.....	0.....	0.....	0.....	70,726.....	003.....	.....
596530 SCS COLLAR 2064 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015.....	08/15/2016.....	34,590.....	0.....	1,102.5800.....	(1,906,917).....	0.....	0.....	(539,297).....	.....	(539,297).....	1,687,091.....	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

QE06.88

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
596531 SCS COLLAR 2064 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015	08/15/2016	...34,590	0	...1,225.0900	2,966,307	0	0	133,630	.....	.....133,630	(801,767)	0	0	0	0	003.....	
596532 SCS COLLAR 2065 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015	08/14/2018	...5,346	6,157,864	1,225.0900	907,036	0	0	477,368	.....	.....477,368	(97,078)	0	0	0	44,865	003.....	
596533 SCS COLLAR 2065 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015	08/14/2018	...5,346	0	...1,419.8800	(468,911)	0	0	(164,749)	.....	....(164,749)	76,748	0	0	0	0	003.....	
596534 SCS COLLAR 2065 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	08/17/2015	08/14/2018	...5,346	0	980.0700	(497,724)	0	0	(489,414)	.....	....(489,414)	76,204	0	0	0	0	003.....	
606772 SCS COLLAR 2066 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	09/15/2015	09/14/2016	...128	...564,335	...3,924.2500	(30,078)	0	0	(4,170)	.....	....(4,170)	11,587	0	0	0	1,288	003.....	
606773 SCS COLLAR 2066 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	09/15/2015	09/14/2016	...128	0	...4,811.5700	(22,196)	0	0	(811)	.....	.....(811)	23,463	0	0	0	0	003.....	
606774 SCS COLLAR 2066 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	09/15/2015	09/14/2016	...128	0	...4,360.2800	49,239	0	0	20,554	.....	....20,554	(36,951)	0	0	0	0	003.....	
606780 SCS COLLAR 2067 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2018	...1,188	...2,493,477	...1,780.2800	(243,671)	0	0	(171,511)	.....	....(171,511)	33,698	0	0	0	18,527	003.....	
606781 SCS COLLAR 2067 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2018	...1,188	0	...2,538.2900	(60,325)	0	0	(43,418)	.....	....(43,418)	18,092	0	0	0	0	003.....	
606782 SCS COLLAR 2067 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2018	...1,188	0	...1,978.0900	287,570	0	0	310,326	.....	....310,326	(7,844)	0	0	0	0	003.....	
606783 SCS COLLAR 2068 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2018	...3,454	...7,250,180	...1,582.4700	(487,263)	0	0	(330,040)	.....	....(330,040)	76,192	0	0	0	53,869	003.....	
606784 SCS COLLAR 2068 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2018	...3,454	0	...1,978.0900	836,155	0	0	902,323	.....	....902,323	(22,803)	0	0	0	0	003.....	
606785 SCS COLLAR 2068 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2018	...3,454	0	...2,279.7500	(396,655)	0	0	(368,289)	.....	....(368,289)	67,062	0	0	0	0	003.....	
606813 SCS COLLAR 2078 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2018	...79	...165,525	...2,210.9100	(10,926)	0	0	(10,698)	.....	....(10,698)	1,398	0	0	0	1,230	003.....	
606814 SCS COLLAR 2078 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2018	...79	0	...1,978.0900	19,090	0	0	20,600	.....	....20,600	(520)	0	0	0	0	003.....	
606815 SCS COLLAR 2078 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/15/2015	09/14/2018	...79	0	...1,582.4700	(11,124)	0	0	(7,535)	.....	....(7,535)	1,739	0	0	0	0	003.....	
606831 SCS COLLAR 2080 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	...35,823	...41,264,905	...1,289.7100	(2,498,413)	0	0	(60,030)	.....	....(60,030)	419,011	0	0	0	94,148	003.....	
606832 SCS COLLAR 2080 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	...35,823	0	...1,049.4000	(1,397,082)	0	0	(532,806)	.....	....(532,806)	1,324,403	0	0	0	0	003.....	
606833 SCS COLLAR 2080 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	...35,823	0	...1,166.0000	3,438,972	0	0	1,062,610	.....	....1,062,610	(924,292)	0	0	0	0	003.....	
606840 SCS COLLAR 2083 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	...26,900	...56,458,675	...1,978.0900	...3,712,157	0	0	3,714,825	.....	....3,714,825	(239,114)	0	0	0	128,813	003.....	
606841 SCS COLLAR 2083 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	...26,900	0	...1,780.2800	(2,625,974)	0	0	(217,790)	.....	....(217,790)	1,241,426	0	0	0	0	003.....	
606842 SCS COLLAR 2083 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	...26,900	0	...2,139.3000	(1,667,781)	0	0	(712,292)	.....	....(712,292)	814,496	0	0	0	0	003.....	
606843 SCS COLLAR 2084 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	...1,878	...3,941,814	...1,780.2800	(183,640)	0	0	(15,206)	.....	....(15,206)	86,673	0	0	0	8,993	003.....	
606844 SCS COLLAR 2084 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	...1,878	0	...1,978.0900	259,174	0	0	259,360	.....	....259,360	(16,694)	0	0	0	0	003.....	
606845 SCS COLLAR 2084 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	...1,878	0	...2,168.9800	(95,782)	0	0	(28,267)	.....	....(28,267)	55,842	0	0	0	0	003.....	
606846 SCS COLLAR 2085 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	...1,858	...3,900,433	...1,780.2800	(181,214)	0	0	(15,046)	.....	....(15,046)	85,764	0	0	0	8,899	003.....	
606847 SCS COLLAR 2085 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	...1,858	0	...2,117.3500	(130,085)	0	0	(69,814)	.....	....(69,814)	54,069	0	0	0	0	003.....	
606848 SCS COLLAR 2085 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	...1,858	0	...1,978.0900	256,453	0	0	256,638	.....	....256,638	(16,519)	0	0	0	0	003.....	
606865 SCS COLLAR 2087 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	...77,449	...6,374,056	...79.1900	(96,037)	0	0	(332,194)	.....	....(332,194)	(177,422)	0	0	0	14,543	003.....	
606866 SCS COLLAR 2087 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	...77,449	0	...63.5800	(295,081)	0	0	(7,934)	.....	....(7,934)	119,828	0	0	0	0	003.....	
606867 SCS COLLAR 2087 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	09/15/2015	09/14/2016	...77,449	0	...70.6400	331,327	0	0	921,429	.....	....921,429	414,127	0	0	0	0	003.....	
606876 SCS COLLAR 2088 GOLDLNP.M.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	09/15/2015	09/14/2016	...352	...464,553	...995.3600	(4,252)	0	0	(406)	.....	....(406)	10,268	0	0	0	1,060	003.....	
606877 SCS COLLAR 2088 GOLDLNP.M.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	09/15/2015	09/14/2016	...352	0	...1,167.7700	0	0	0	(55,616)	.....	....(55,616)	(48,113)	0	0	0	0	003.....	
606878 SCS COLLAR 2088 GOLDLNP.M.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	09/15/2015	09/14/2016	...352	0	...1,105.9500	0	0	0	77,063	.....	....77,063	63,500	0	0	0	0	003.....	
606879 SCS COLLAR 2089 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	09/15/2015	09/14/2016	...703	...586,200	...943.9300	(13,297)	0	0	(1,294)	.....	....(1,294)	1,982	0	0	0	1,337	003.....	
606880 SCS COLLAR 2089 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	09/15/2015	09/14/2016	...703	0	...806.7800	51,599	0	0	30,492	.....	....30,492	2,965	0	0	0	0	003.....	
606881 SCS COLLAR 2089 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	09/15/2015	09/14/2016	...703	0	...726.1000	(41,388)	0	0	(5,163)	.....	....(5,163)	21,525	0	0	0	0	003.....	
606882 SCS COLLAR 2090 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	09/15/2015	09/14/2016	...9,159	...7,639,214	...806.7800	672,427	0	0	397,370	.....	....397,370	38,638	0	0	0	17,429	003.....	
606883 SCS COLLAR 2090 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	09/15/2015	09/14/2016	...9,159	0	...935.0600	(213,762)	0	0	(20,965)	.....	....(20,965)	28,943	0	0	0	0	003.....	
606884 SCS COLLAR 2090 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	09/15/2015	09/14/2016	...9,159	0	...726.1000	(539,352)	0	0	(67,287)	.....	....(67,287)	280,515	0	0	0	0	003.....	
606885 SCS COLLAR 2091 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	09/15/2015	09/14/2016	...450	...375,292	...726.1000	(26,497)	0	0	(3,306)	.....	....(3,306)	13,781	0	0	0	856	003.....	
606886 SCS COLLAR 2091 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	09/15/2015	09/14/2016	...450	0	...911.6600	(11,950)	0	0	(1,872)		(1,872)	1,804	0	0	0	0	003.....	

SCHEDULE DB - PART A - SECTION 1

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QE06.89

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 s at Inception and at Year-end (b)
606887 SCS COLLAR 2091 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	09/15/2015	09/14/2016	450	0	806.7800	33,034	0	0	19,522	.....	.....19,522	1,898	0	0	0	0	003.....	
606888 SCS COLLAR 2092 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	9,540	15,345,084	1,861.8000	(473,294)	0	0	(5,788)	.....	.....(5,788)	320,096	0	0	0	35,011	003.....	
606889 SCS COLLAR 2092 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	9,540	0	1,531.3700	(866,926)	0	0	(299,793)	.....	.....(299,793)	246,314	0	0	0	0	003.....	
606890 SCS COLLAR 2092 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	9,540	0	1,701.5200	1,162,771	0	0	133,351	.....	.....133,351	(837,528)	0	0	0	0	003.....	
606893 SCS COLLAR 2093 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	926	1,488,850	1,900.0900	(37,285)	0	0	(271)	.....	.....(271)	22,641	0	0	0	3,397	003.....	
606894 SCS COLLAR 2093 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	926	0	1,531.3700	(84,113)	0	0	(29,087)	.....	.....(29,087)	23,898	0	0	0	0	003.....	
606895 SCS COLLAR 2093 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	926	0	1,701.5200	112,817	0	0	12,938	.....	.....12,938	(81,261)	0	0	0	0	003.....	
606896 SCS COLLAR 2094 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	458	736,390	1,844.4500	(25,821)	0	0	(384)	.....	.....(384)	17,584	0	0	0	1,680	003.....	
606897 SCS COLLAR 2094 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	458	0	1,701.5200	55,800	0	0	6,399	.....	.....6,399	(40,192)	0	0	0	0	003.....	
606898 SCS COLLAR 2094 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	458	0	1,531.3700	(41,603)	0	0	(14,387)	.....	.....(14,387)	11,821	0	0	0	0	003.....	
606899 SCS COLLAR 2095 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	6,795	155,127	23.4000	11,891	0	0	3,253	.....	.....3,253	(8,382)	0	0	0	354	003.....	
606900 SCS COLLAR 2095 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	6,795	0	25.7200	(5,300)	0	0	(264)	.....	.....(264)	4,047	0	0	0	0	003.....	
606901 SCS COLLAR 2095 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	6,795	0	21.0600	(7,474)	0	0	(1,928)	.....	.....(1,928)	2,731	0	0	0	0	003.....	
606902 SCS COLLAR 2096 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	66,966	1,528,829	23.4000	116,521	0	0	32,057	.....	.....32,057	(82,604)	0	0	0	3,488	003.....	
606903 SCS COLLAR 2096 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	66,966	0	21.0600	(74,332)	0	0	(19,004)	.....	.....(19,004)	26,920	0	0	0	0	003.....	
606904 SCS COLLAR 2096 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	66,966	0	25.3300	(59,600)	0	0	(3,885)	.....	.....(3,885)	47,671	0	0	0	0	003.....	
606905 SCS COLLAR 2097 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	10,299	235,129	23.4000	17,921	0	0	4,930	.....	.....4,930	(12,704)	0	0	0	536	003.....	
606906 SCS COLLAR 2097 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	10,299	0	25.0700	(10,093)	0	0	(794)	.....	.....(794)	8,174	0	0	0	0	003.....	
606907 SCS COLLAR 2097 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	10,299	0	21.0600	(11,432)	0	0	(2,923)	.....	.....(2,923)	4,140	0	0	0	0	003.....	
606908 SCS COLLAR 2098 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	1,866	8,245,167	3,924.2500	(434,497)	0	0	(60,931)	.....	.....(60,931)	169,301	0	0	0	18,812	003.....	
606909 SCS COLLAR 2098 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	1,866	0	4,745.7300	(345,619)	0	0	(21,763)	.....	.....(21,763)	391,151	0	0	0	0	003.....	
606910 SCS COLLAR 2098 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	1,866	0	4,360.2800	691,163	0	0	300,317	.....	.....300,317	(539,892)	0	0	0	0	003.....	
606911 SCS COLLAR 2099 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	178	785,206	4,702.1300	(35,918)	0	0	(3,087)	.....	.....(3,087)	40,158	0	0	0	1,791	003.....	
606912 SCS COLLAR 2099 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	178	0	3,924.2500	(41,467)	0	0	(5,803)	.....	.....(5,803)	16,123	0	0	0	0	003.....	
606913 SCS COLLAR 2099 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	178	0	4,360.2800	65,821	0	0	28,600	.....	.....28,600	(51,415)	0	0	0	0	003.....	
606914 SCS COLLAR 2100 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	8,281	681,561	80.8400	(9,110)	0	0	(25,322)	.....	.....(25,322)	(12,804)	0	0	0	1,555	003.....	
606915 SCS COLLAR 2100 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	8,281	0	63.5800	(29,896)	0	0	(848)	.....	.....(848)	12,813	0	0	0	0	003.....	
606916 SCS COLLAR 2100 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	8,281	0	70.6400	35,859	0	0	98,526	.....	.....98,526	44,282	0	0	0	0	003.....	
606917 SCS COLLAR 2101 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	10,985	904,088	70.6400	47,566	0	0	130,694	.....	.....130,694	58,739	0	0	0	2,063	003.....	
606918 SCS COLLAR 2101 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	10,985	0	63.5800	(39,657)	0	0	(1,125)	.....	.....(1,125)	16,996	0	0	0	0	003.....	
606919 SCS COLLAR 2101 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	10,985	0	77.5300	(19,444)	0	0	(62,000)	.....	.....(62,000)	(33,187)	0	0	0	0	003.....	
606920 SCS COLLAR 2102 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2018	2,202	2,537,008	1,049.4000	(310,384)	0	0	(261,259)	.....	.....(261,259)	33,254	0	0	0	18,850	003.....	
606921 SCS COLLAR 2102 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2018	2,202	0	1,165.9900	380,033	0	0	263,358	.....	.....263,358	(37,505)	0	0	0	0	003.....	
606922 SCS COLLAR 2102 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2018	2,202	0	1,566.5100	(87,599)	0	0	(30,584)	.....	.....(30,584)	19,062	0	0	0	0	003.....	
606923 SCS COLLAR 2103 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2018	4,608	5,308,156	1,395.2300	(371,946)	0	0	(174,630)	.....	.....(174,630)	71,488	0	0	0	39,440	003.....	
606924 SCS COLLAR 2103 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2018	4,608	0	1,165.9900	795,871	0	0	551,022	.....	.....551,022	(78,470)	0	0	0	0	003.....	
606925 SCS COLLAR 2103 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2018	4,608	0	932.8000	(461,481)	0	0	(371,468)	.....	.....(371,468)	56,578	0	0	0	0	003.....	
606926 SCS COLLAR 2104 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2016	3,060	3,524,939	1,165.9900	286,225	0	0	90,786	.....	.....90,786	(78,955)	0	0	0	8,042	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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
606950 SCS COLLAR 2111 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2018	87	100,769	1,049,4000	(12,326)	0	0	(10,377)	.....	.....(10,377)	1,321	0	0	0	749	.....	003.....
606951 SCS COLLAR 2111 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2018	87	0	1,498,0700	(4,703)	0	0	(1,831)	.....	.....(1,831)	986	0	0	0	0	.....	003.....
606952 SCS COLLAR 2111 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2018	87	0	1,165,9900	15,094	0	0	10,461	.....	.....10,461	(1,490)	0	0	0	0	.....	003.....
606953 SCS COLLAR 2112 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2018	160	184,743	1,351,7400	(15,186)	0	0	(7,749)	.....	.....(7,749)	2,715	0	0	0	1,373	.....	003.....
606954 SCS COLLAR 2112 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2018	160	0	932,8000	(16,060)	0	0	(12,928)	.....	.....(12,928)	1,969	0	0	0	0	.....	003.....
606955 SCS COLLAR 2112 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2018	160	0	1,165,9900	27,697	0	0	19,178	.....	.....19,178	(2,731)	0	0	0	0	.....	003.....
606956 SCS COLLAR 2113 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2020	146	167,948	1,049,4000	(28,139)	0	0	(28,444)	.....	.....(28,444)	(292)	0	0	0	1,723	.....	003.....
606957 SCS COLLAR 2113 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2020	146	0	1,812,1900	(8,013)	0	0	(3,931)	.....	.....(3,931)	1,848	0	0	0	0	.....	003.....
606958 SCS COLLAR 2113 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2020	146	0	1,165,9900	35,468	0	0	27,587	.....	.....27,587	(2,702)	0	0	0	0	.....	003.....
606959 SCS COLLAR 2114 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2020	190	219,320	932,8000	(28,067)	0	0	(27,928)	.....	.....(27,928)	(47)	0	0	0	2,250	.....	003.....
606960 SCS COLLAR 2114 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2020	190	0	1,579,3400	(19,194)	0	0	(11,294)	.....	.....(11,294)	3,142	0	0	0	0	.....	003.....
606961 SCS COLLAR 2114 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	09/15/2015	09/14/2020	190	0	1,165,9900	46,368	0	0	36,026	.....	.....36,026	(3,529)	0	0	0	0	.....	003.....
606963 SCS COLLAR 2115 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	09/15/2015	09/14/2016	68,334	3,582,736	40,1300	(189,284)	0	0	(44,398)	.....	.....(44,398)	221,403	0	0	0	8,174	.....	003.....
606984 SCS COLLAR 2115 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	09/15/2015	09/14/2016	68,334	0	48,1600	(504,303)	0	0	(275,849)	.....	.....(275,849)	(57,550)	0	0	0	0	.....	003.....
606985 SCS COLLAR 2115 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	09/15/2015	09/14/2016	68,334	0	44,5900	660,787	0	0	438,896	.....	.....438,896	133,985	0	0	0	0	.....	003.....
606986 SCS COLLAR 2116 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	09/15/2015	09/14/2016	5,068	265,736	44,5900	49,011	0	0	32,554	.....	.....32,554	9,938	0	0	0	606	.....	003.....
606987 SCS COLLAR 2116 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	09/15/2015	09/14/2016	5,068	0	40,1300	(14,039)	0	0	(3,293)	.....	.....(3,293)	16,422	0	0	0	0	.....	003.....
606988 SCS COLLAR 2116 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	09/15/2015	09/14/2016	5,068	0	48,6000	(36,188)	0	0	(19,168)	.....	.....(19,168)	(3,640)	0	0	0	0	.....	003.....
606989 SCS COLLAR 2117 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	09/15/2015	09/14/2016	5,674	297,484	44,5900	54,867	0	0	36,443	.....	.....36,443	11,125	0	0	0	679	.....	003.....
606990 SCS COLLAR 2117 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	09/15/2015	09/14/2016	5,674	0	40,1300	(15,717)	0	0	(3,686)	.....	.....(3,686)	18,384	0	0	0	0	.....	003.....
606991 SCS COLLAR 2117 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	09/15/2015	09/14/2016	5,674	0	47,7100	(42,895)	0	0	(24,438)	.....	.....(24,438)	(5,522)	0	0	0	0	.....	003.....
615772 SCS COLLAR 2120 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/14/2016	38,685	81,194,374	1,821,4700	(3,528,458)	0	0	(691,583)	.....	.....(691,583)	1,945,310	0	0	0	218,777	.....	003.....
615773 SCS COLLAR 2120 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/14/2016	38,685	0	2,023,8600	4,955,237	0	0	4,330,005	.....	.....4,330,005	(465,240)	0	0	0	0	.....	003.....
615774 SCS COLLAR 2120 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/14/2016	38,685	0	2,158,4500	(2,371,003)	0	0	(1,113,239)	.....	.....(1,113,239)	1,004,358	0	0	0	0	.....	003.....
615781 SCS COLLAR 2121 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/15/2018	185	212,994	1,162,7700	29,400	0	0	22,933	.....	.....22,933	(3,150)	0	0	0	1,613	.....	003.....
615782 SCS COLLAR 2121 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/15/2018	185	0	930,2200	(17,751)	0	0	(15,330)	.....	.....(15,330)	2,102	0	0	0	0	.....	003.....
615783 SCS COLLAR 2121 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/15/2018	185	0	1,314,4000	(17,215)	0	0	(11,442)	.....	.....(11,442)	3,297	0	0	0	0	.....	003.....
615784 SCS COLLAR 2122 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/15/2018	2,357	2,715,428	1,046,4900	(322,950)	0	0	(285,483)	.....	.....(285,483)	32,719	0	0	0	20,560	.....	003.....
615785 SCS COLLAR 2122 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/15/2018	2,357	0	1,513,4600	(89,933)	0	0	(48,944)	.....	.....(48,944)	25,782	0	0	0	0	.....	003.....
615786 SCS COLLAR 2122 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/15/2018	2,357	0	1,162,7700	374,811	0	0	292,370	.....	.....292,370	(40,160)	0	0	0	0	.....	003.....
615787 SCS COLLAR 2123 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/14/2016	4,832	5,566,578	1,255,9100	(225,490)	0	0	(34,630)	.....	.....(34,630)	86,493	0	0	0	14,999	.....	003.....
615788 SCS COLLAR 2123 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/14/2016	4,832	0	1,046,4900	(285,113)	0	0	(99,976)	.....	.....(99,976)	168,891	0	0	0	0	.....	003.....
615789 SCS COLLAR 2123 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/14/2016	4,832	0	1,162,7700	420,421	0	0	186,518	.....	.....186,518	(111,064)	0	0	0	0	.....	003.....
615790 SCS COLLAR 2124 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/14/2016	36,327	41,845,924	1,268,5800	(1,526,570)	0	0	(197,230)	.....	.....(197,230)	587,352	0	0	0	112,753	.....	003.....
615791 SCS COLLAR 2124 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/14/2016	36,327	0	1,162,7700	3,160,450	0	0	1,402,121	.....	.....1,402,121	(834,909)	0	0	0	0	.....	003.....
615792 SCS COLLAR 2124 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/14/2016	36,327	0	1,046,4900	(2,143,294)	0	0	(751,552)	.....	.....(751,552)	1,269,613	0	0	0	0	.....	003.....
615793 SCS COLLAR 2125 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/15/2018	5,315	6,122,344	1,355,0900	(420,679)	0	0	(265,735)	.....	.....(265,735)	90,208	0	0	0	46,356	.....	003.....
615794 SCS COLLAR 2125 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/15/2018	5,315	0	1,162,7700	845,068	0	0	659,193	.....	.....659,193	(90,546)	0	0	0	0	.....	003.....
615795 SCS COLLAR 2125 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	10/15/2015	10/15/2018	5,315	0	930,2200	(510,229)	0	0	(440,642)	.....	.....(440,642)	60,414	0	0	0	0	.....	003.....
615805 SCS COLLAR 2126 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	10/15/2015	10/14/2016	1,354	1,129,522	778,2600	(79,626)	0	0	(28,647)	.....	.....(28,647)	53,333	0	0	0	3,043	.....	003.....
615806 SCS COLLAR 2126 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	10/15/2015	10/14/2016	1,354	0	995,3000	(29,941)	0	0	(1,705)	.....	.....(1,705)	1,505	0	0	0	0	.....	003.....
615807 SCS COLLAR 2126 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	10/15/2015	10/14/2016	1,354	0	864,7300	101,875	0	0	26,011	.....	.....26,011	(891)	0	0	0	0	.....	003.....
615808 SCS COLLAR 2127 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	10/15/2015	10/14/2016	7,903	6,591,930	977,1400	(212,276)	0	0	(14,197)	.....	.....(14,197)	11,444	0	0	0	17,762	.....	003.....

QE06.90

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 s at Inception and at Year-end (b)
615809 SCS COLLAR 2127 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	7,903.....	0	778.2600.....	(464,699).....	0.....	0.....	(167,186).....	.....	.....(167,186).....	311,255.....	0.....	0.....	0.....	0.....	003.....	
615810 SCS COLLAR 2127 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	7,903.....	0	864.7300.....	594,546.....	0.....	0.....	151,800.....	.....	.....151,800.....	(5,201).....	0.....	0.....	0.....	0.....	003.....	
615811 SCS COLLAR 2128 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	623.....	519,908.....	864.7300.....	46,892.....	0.....	0.....	11,973.....	.....	.....11,973.....	(410).....	0.....	0.....	0.....	1,401.....	003.....	
615812 SCS COLLAR 2128 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	623.....	0	959.8500.....	(18,893).....	0.....	0.....	(1,596).....	.....	.....(1,596).....	1,129.....	0.....	0.....	0.....	0.....	003.....	
615813 SCS COLLAR 2128 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	623.....	0	778.2600.....	(36,651).....	0.....	0.....	(13,186).....	.....	.....(13,186).....	24,549.....	0.....	0.....	0.....	0.....	003.....	
615814 SCS COLLAR 2129 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	10,217.....	16,433,080.....	1,578.5000.....	(851,155).....	0.....	0.....	(576,756).....	.....	.....(576,756).....	186,753.....	0.....	0.....	0.....	44,279.....	003.....	
615815 SCS COLLAR 2129 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	10,217.....	0	1,753.8900.....	1,200,567.....	0.....	0.....	92,794.....	.....	.....92,794.....	(732,199).....	0.....	0.....	0.....	0.....	003.....	
615816 SCS COLLAR 2129 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	10,217.....	0	1,889.8200.....	(565,495).....	0.....	0.....	(10,110).....	.....	.....(10,110).....	314,556.....	0.....	0.....	0.....	0.....	003.....	
615817 SCS COLLAR 2130 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	1,334.....	2,145,957.....	1,920.5100.....	(60,999).....	0.....	0.....	(817).....	.....	.....(817).....	32,405.....	0.....	0.....	0.....	5,782.....	003.....	
615818 SCS COLLAR 2130 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	1,334.....	0	1,753.8900.....	156,779.....	0.....	0.....	12,118.....	.....	.....12,118.....	(95,616).....	0.....	0.....	0.....	0.....	003.....	
615819 SCS COLLAR 2130 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	1,334.....	0	1,578.5000.....	(111,150).....	0.....	0.....	(75,317).....	.....	.....(75,317).....	24,388.....	0.....	0.....	0.....	0.....	003.....	
615820 SCS COLLAR 2131 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	777.....	1,249,975.....	1,868.7700.....	(48,454).....	0.....	0.....	(1,072).....	.....	.....(1,072).....	27,937.....	0.....	0.....	0.....	3,368.....	003.....	
615821 SCS COLLAR 2131 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	777.....	0	1,578.5000.....	(64,743).....	0.....	0.....	(43,871).....	.....	.....(43,871).....	14,205.....	0.....	0.....	0.....	0.....	003.....	
615822 SCS COLLAR 2131 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	777.....	0	1,753.8900.....	91,321.....	0.....	0.....	7,058.....	.....	.....7,058.....	(55,694).....	0.....	0.....	0.....	0.....	003.....	
615823 SCS COLLAR 2132 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	93,683.....	4,911,780.....	49,5600.....	(710,114).....	0.....	0.....	(390,831).....	.....	.....(390,831).....	(99,598).....	0.....	0.....	0.....	13,235.....	003.....	
615824 SCS COLLAR 2132 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	93,683.....	0	46.3800.....	882,490.....	0.....	0.....	570,445.....	.....	.....570,445.....	182,511.....	0.....	0.....	0.....	0.....	003.....	
615825 SCS COLLAR 2132 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	93,683.....	0	41.7400.....	(224,838).....	0.....	0.....	(113,388).....	.....	.....(113,388).....	320,935.....	0.....	0.....	0.....	0.....	003.....	
615826 SCS COLLAR 2133 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	4,248.....	222,697.....	41.7400.....	(10,194).....	0.....	0.....	(5,141).....	.....	.....(5,141).....	14,551.....	0.....	0.....	0.....	600.....	003.....	
615827 SCS COLLAR 2133 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	4,248.....	0	46.3800.....	40,012.....	0.....	0.....	25,864.....	.....	.....25,864.....	8,275.....	0.....	0.....	0.....	0.....	003.....	
615828 SCS COLLAR 2133 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	4,248.....	0	49.7700.....	(31,092).....	0.....	0.....	(17,243).....	.....	.....(17,243).....	(4,288).....	0.....	0.....	0.....	0.....	003.....	
615829 SCS COLLAR 2134 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	7,115.....	373,047.....	48.9400.....	(55,213).....	0.....	0.....	(32,117).....	.....	.....(32,117).....	(8,721).....	0.....	0.....	0.....	1,005.....	003.....	
615830 SCS COLLAR 2134 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	7,115.....	0	41.7400.....	(17,076).....	0.....	0.....	(8,612).....	.....	.....(8,612).....	24,375.....	0.....	0.....	0.....	0.....	003.....	
615831 SCS COLLAR 2134 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	10/15/2015.....	10/14/2016.....	7,115.....	0	46.3800.....	67,025.....	0.....	0.....	43,325.....	.....	.....43,325.....	13,862.....	0.....	0.....	0.....	0.....	003.....	
615871 SCS COLLAR 2143 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015.....	10/14/2016.....	4,064.....	4,680,919.....	1,046.4900.....	(250,426).....	0.....	0.....	(84,069).....	.....	.....(84,069).....	142,020.....	0.....	0.....	0.....	12,613.....	003.....	
615872 SCS COLLAR 2143 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015.....	10/14/2016.....	4,064.....	0	1,288.3500.....	(134,992).....	0.....	0.....	(14,378).....	.....	.....(14,378).....	54,166.....	0.....	0.....	0.....	0.....	003.....	
615873 SCS COLLAR 2143 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015.....	10/14/2016.....	4,064.....	0	1,162.7700.....	354,376.....	0.....	0.....	156,842.....	.....	.....156,842.....	(93,394).....	0.....	0.....	0.....	0.....	003.....	
615886 SCS COLLAR 2144 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015.....	10/15/2018.....	1,947.....	4,087,045.....	2,023.8600.....	445,333.....	0.....	0.....	462,671.....	.....	.....462,671.....	(19,087).....	0.....	0.....	0.....	30,945.....	003.....	
615887 SCS COLLAR 2144 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015.....	10/15/2018.....	1,947.....	0	1,821.4700.....	(401,983).....	0.....	0.....	(313,270).....	.....	.....(313,270).....	56,405.....	0.....	0.....	0.....	0.....	003.....	
615888 SCS COLLAR 2144 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015.....	10/15/2018.....	1,947.....	0	2,550.0600.....	(98,092).....	0.....	0.....	(72,701).....	.....	.....(72,701).....	30,095.....	0.....	0.....	0.....	0.....	003.....	
615889 SCS COLLAR 2145 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015.....	10/15/2018.....	3,302.....	6,929,621.....	1,619.0900.....	(464,398).....	0.....	0.....	(355,095).....	.....	.....(355,095).....	73,862.....	0.....	0.....	0.....	52,468.....	003.....	
615890 SCS COLLAR 2145 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015.....	10/15/2018.....	3,302.....	0	2,292.0200.....	(383,479).....	0.....	0.....	(350,361).....	.....	.....(350,361).....	66,412.....	0.....	0.....	0.....	0.....	003.....	
615891 SCS COLLAR 2145 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015.....	10/15/2018.....	3,302.....	0	2,023.8600.....	755,065.....	0.....	0.....	784,462.....	.....	.....784,462.....	(32,362).....	0.....	0.....	0.....	0.....	003.....	
615898 SCS COLLAR 2148 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015.....	10/14/2016.....	3,126.....	6,560,428.....	2,023.8600.....	398,537.....	0.....	0.....	349,860.....	.....	.....349,860.....	(37,591).....	0.....	0.....	0.....	17,677.....	003.....	
615899 SCS COLLAR 2148 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015.....	10/14/2016.....	3,126.....	0	1,821.4700.....	(281,508).....	0.....	0.....	(55,879).....	.....	.....(55,879).....	157,179.....	0.....	0.....	0.....	0.....	003.....	
615900 SCS COLLAR 2148 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	10/15/2015.....	10/14/2016.....	3,126.....	0	2,188.8000.....	(158,59												

QE06.91

SCHEDULE DB - PART A - SECTION 1

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

QE06.92

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(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
615915 SCS COLLAR 2152 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2020	109.....	0.....2,023.8600	35,139.....	0.....	0.....	0.....	36,578.....	.....	36,578.....	(2,091).....	0.....	0.....	0.....	0.....	003.....	.....
615916 SCS COLLAR 2152 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2020	109.....	0.....1,619.0900	(24,089).....	0.....	0.....	0.....	(22,524).....	.....	(22,524).....	157.....	0.....	0.....	0.....	0.....	003.....	.....
615944 SCS COLLAR 2153 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	5,980.....	136,531.....25,4700	(4,126).....	0.....	0.....	0.....	(482).....	.....	(482).....	4,113.....	0.....	0.....	0.....	368.....	003.....	.....
615945 SCS COLLAR 2153 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	5,980.....	0.....23,4100	9,491.....	0.....	0.....	0.....	3,350.....	.....	3,350.....	(7,094).....	0.....	0.....	0.....	0.....	003.....	.....
615946 SCS COLLAR 2153 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	5,980.....	0.....21,0700	(6,285).....	0.....	0.....	0.....	(2,609).....	.....	(2,609).....	2,066.....	0.....	0.....	0.....	0.....	003.....	.....
615947 SCS COLLAR 2154 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	95,771.....	2,186,453.....25,1000	(78,341).....	0.....	0.....	0.....	(11,086).....	.....	(11,086).....	75,845.....	0.....	0.....	0.....	5,891.....	003.....	.....
615948 SCS COLLAR 2154 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	95,771.....	0.....21,0700	(100,655).....	0.....	0.....	0.....	(41,780).....	.....	(41,780).....	33,089.....	0.....	0.....	0.....	0.....	003.....	.....
615949 SCS COLLAR 2154 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	95,771.....	0.....23,4100	151,989.....	0.....	0.....	0.....	53,647.....	.....	53,647.....	(113,601).....	0.....	0.....	0.....	0.....	003.....	.....
615950 SCS COLLAR 2155 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	13,148.....	1,082,080.....74,4600	48,674.....	0.....	0.....	0.....	104,728.....	.....	104,728.....	50,729.....	0.....	0.....	0.....	2,916.....	003.....	.....
615951 SCS COLLAR 2155 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	13,148.....	0.....82,2800	(14,187).....	0.....	0.....	0.....	(28,256).....	.....	(28,256).....	(11,917).....	0.....	0.....	0.....	0.....	003.....	.....
615952 SCS COLLAR 2155 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	13,148.....	0.....67,0100	(40,917).....	0.....	0.....	0.....	(4,694).....	.....	(4,694).....	30,560.....	0.....	0.....	0.....	0.....	003.....	.....
615953 SCS COLLAR 2156 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	68,909.....	5,671,250.....80,5700	(102,537).....	0.....	0.....	0.....	(219,603).....	.....	(219,603).....	(106,516).....	0.....	0.....	0.....	15,281.....	003.....	.....
615954 SCS COLLAR 2156 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	68,909.....	0.....67,0100	(214,446).....	0.....	0.....	0.....	(24,602).....	.....	(24,602).....	160,167.....	0.....	0.....	0.....	0.....	003.....	.....
615955 SCS COLLAR 2156 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	68,909.....	0.....74,4600	255,103.....	0.....	0.....	0.....	548,883.....	.....	548,883.....	265,873.....	0.....	0.....	0.....	0.....	003.....	.....
615957 SCS COLLAR 2157 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	9,455.....	778,125.....67,0100	(29,423).....	0.....	0.....	0.....	(3,376).....	.....	(3,376).....	21,976.....	0.....	0.....	0.....	2,097.....	003.....	.....
615958 SCS COLLAR 2157 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	9,455.....	0.....74,4600	35,001.....	0.....	0.....	0.....	75,310.....	.....	75,310.....	36,479.....	0.....	0.....	0.....	0.....	003.....	.....
615959 SCS COLLAR 2157 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	9,455.....	0.....79,4500	(16,877).....	0.....	0.....	0.....	(37,443).....	.....	(37,443).....	(18,874).....	0.....	0.....	0.....	0.....	003.....	.....
615965 SCS COLLAR 2158 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	373.....	1,645,805.....4,418,2200	127,565.....	0.....	0.....	0.....	57,831.....	.....	57,831.....	(102,685).....	0.....	0.....	0.....	4,435.....	003.....	.....
615966 SCS COLLAR 2158 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	373.....	0.....4,824,7000	(58,548).....	0.....	0.....	0.....	(5,592).....	.....	(5,592).....	70,426.....	0.....	0.....	0.....	0.....	003.....	.....
615967 SCS COLLAR 2158 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	373.....	0.....3,976,4000	(79,830).....	0.....	0.....	0.....	(21,329).....	.....	(21,329).....	33,990.....	0.....	0.....	0.....	0.....	003.....	.....
615968 SCS COLLAR 2159 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	2,197.....	9,705,853.....3,976,4000	(470,790).....	0.....	0.....	0.....	(125,784).....	.....	(125,784).....	200,447.....	0.....	0.....	0.....	26,152.....	003.....	.....
615969 SCS COLLAR 2159 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	2,197.....	0.....4,418,2200	752,292.....	0.....	0.....	0.....	341,046.....	.....	341,046.....	(605,567).....	0.....	0.....	0.....	0.....	003.....	.....
615970 SCS COLLAR 2159 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	2,197.....	0.....4,756,2100	(398,569).....	0.....	0.....	0.....	(54,271).....	.....	(54,271).....	465,099.....	0.....	0.....	0.....	0.....	003.....	.....
615971 SCS COLLAR 2160 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	252.....	1,114,868.....3,976,4000	(54,078).....	0.....	0.....	0.....	(14,448).....	.....	(14,448).....	23,024.....	0.....	0.....	0.....	3,004.....	003.....	.....
615972 SCS COLLAR 2160 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	252.....	0.....4,714,2400	(50,231).....	0.....	0.....	0.....	(8,342).....	.....	(8,342).....	56,640.....	0.....	0.....	0.....	0.....	003.....	.....
615973 SCS COLLAR 2160 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	252.....	0.....4,418,2200	86,412.....	0.....	0.....	0.....	39,174.....	.....	39,174.....	(69,558).....	0.....	0.....	0.....	0.....	003.....	.....
615982 SCS COLLAR 2163 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	264.....	304,135.....930,2200	(38,930).....	0.....	0.....	0.....	(39,101).....	.....	(39,101).....	(234).....	0.....	0.....	0.....	3,151.....	003.....	.....
615983 SCS COLLAR 2163 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	264.....	0.....1,162,7700	60,848.....	0.....	0.....	0.....	51,048.....	.....	51,048.....	(4,856).....	0.....	0.....	0.....	0.....	003.....	.....
615984 SCS COLLAR 2163 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	264.....	0.....1,520,5600	(27,177).....	0.....	0.....	0.....	(19,572).....	.....	(19,572).....	4,536.....	0.....	0.....	0.....	0.....	003.....	.....
615985 SCS COLLAR 2164 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	131.....	150,582.....813,9400	(14,294).....	0.....	0.....	0.....	(14,019).....	.....	(14,019).....	85.....	0.....	0.....	0.....	1,560.....	003.....	.....
615986 SCS COLLAR 2164 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	131.....	0.....1,390,2100	(18,436).....	0.....	0.....	0.....	(14,134).....	.....	(14,134).....	2,466.....	0.....	0.....	0.....	0.....	003.....	.....
615987 SCS COLLAR 2164 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	131.....	0.....1,162,7700	30,127.....	0.....	0.....	0.....	25,274.....	.....	25,274.....	(2,404).....	0.....	0.....	0.....	0.....	003.....	.....
615995 SCS COLLAR 2165 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	5,980.....	136,531.....21,0700	(6,285).....	0.....	0.....	0.....	(2,609).....	.....	(2,609).....	2,066.....	0.....	0.....	0.....	368.....	003.....	.....
615996 SCS COLLAR 2165 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	5,980.....	0.....23,4100	9,491.....	0.....	0.....	0.....	3,350.....	.....	3,350.....	(7,094).....	0.....	0.....	0.....	0.....	003.....	.....
615997 SCS COLLAR 2165 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	10/15/2015	10/14/2016	5,980.....	0.....24,8400	(5,454).....	0.....	0.....	0.....	(897).....	.....	(897).....	5,176.....	0.....	0.....	0.....	0.....	003.....	.....
616009 SCS COLLAR 2170 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	791.....	1,660,330.....1,821,4700	(236,956).....	0.....	0.....	0.....	(221,590).....	.....	(221,590).....	(150).....	0.....	0.....	0.....	17,201.....	003.....	.....
616010 SCS COLLAR 2170 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU..... 1IE8VN30JCEQV1H4R804.....	10/15/2015	10/14/2020	791.....	0.....2,125,0500	228,470.....	0.....	0.....	0.....	227,156.....	.....	227,156.....	(16,820).....	0.....	0.....	0.....	0.....	003.....	.....
615988 SCS COLLAR 2173 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi..... GSGSEF7VJPSI7OUK5573.....	10/15/2015	10/14/2016	6,830.....	9,020,246.....1,240,1500	0.....	0.....	0.....	0.....	(677,230).....	.....	(677,230).....	(587,931).....	0.....	0.....	0.....	24,305.....	003.....	.....
615989 SCS COLLAR 2173 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi..... GSGSEF7VJPSI7OUK5573.....	10/15/2015	10/14/2016	6,830.....	0.....1,184,2500	0.....	0.....	0.....	0.....	996,136.....	.....	996,136.....	851,733.....	0.....	0.....	0.....	0.....	003.....	.....
615990 SCS COLLAR 2173 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi..... GSGSEF7VJPSI7OUK5573.....	10/15/2015	10/14/2016	6,830.....	0.....1,065,8300	(97,541).....	0.....	0.....	0.....	(16,845).....	.....	(16,845).....	396,908.....	0.....	0.....	0.....	0.....	003.....	.....
622438 SCS COLLAR 2175 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86.....	11/17/2015	11/14/2016	857.....	1,378,717.....1,560,2500	(66,131).....	0.....	0.....	0.....	(51,203).....	.....	(51,203).....	12,719.....	0.....	0.....	0.....	4,223.....	003.....	.....
622440 SCS COLLAR 2175 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86.....	11/17/2015	11/14/2016	857.....	0.....1,837,6300	(49,544).....	0.....	0.....	0.....	(3,533).....	.....	(3,533).....	41,394.....	0.....	0.....	0.....	0.....	003.....	.....
622439 SCS COLLAR 2175 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWFZYICNSX8D621K86.....	11/17/2015	11/14/2016	857.....	0.....1,733,6100	95,103.....	0.....	0.....	0.....	15,433.....	.....	15,433.....	(67,531).....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
622436 SCS COLLAR 2177 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	.11/17/2015.....	.11/14/2016.....	1,900.....	3,055,259.....	1,560,2500.....	(146,547).....	0.....	0.....	(113,467).....	.....	(113,467).....	28,186.....	0.....	0.....	0.....	9,359.....	.....	003.....
622435 SCS COLLAR 2177 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	.11/17/2015.....	.11/14/2016.....	1,900.....	0.....	1,890,5000.....	(78,772).....	0.....	0.....	.....	.....	(3,776).....	65,497.....	0.....	0.....	0.....	0.....	.....	003.....
622437 SCS COLLAR 2177 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	.11/17/2015.....	.11/14/2016.....	1,900.....	0.....	1,733,6100.....	210,750.....	0.....	0.....	34,200.....	.....	34,200.....	(149,650).....	0.....	0.....	0.....	0.....	.....	003.....
622409 SCS COLLAR 2178 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	.11/17/2015.....	.11/14/2018.....	1,952.....	4,096,505.....	1,845,4000.....	(351,501).....	0.....	0.....	(337,140).....	.....	(337,140).....	56,848.....	0.....	0.....	0.....	31,568.....	.....	003.....
622410 SCS COLLAR 2178 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	.11/17/2015.....	.11/14/2018.....	1,952.....	0.....	2,593,8100.....	(110,809).....	0.....	0.....	(64,682).....	.....	(64,682).....	27,513.....	0.....	0.....	0.....	0.....	.....	003.....
622408 SCS COLLAR 2178 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	.11/17/2015.....	.11/14/2018.....	1,952.....	0.....	2,050,4400.....	441,019.....	0.....	0.....	441,692.....	.....	441,692.....	(21,953).....	0.....	0.....	0.....	0.....	.....	003.....
622432 SCS COLLAR 2179 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	.11/17/2015.....	.11/14/2016.....	3,031.....	13,389,087.....	4,901,4100.....	(565,559).....	0.....	0.....	(48,276).....	.....	(48,276).....	526,551.....	0.....	0.....	0.....	41,014.....	.....	003.....
622434 SCS COLLAR 2179 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	.11/17/2015.....	.11/14/2016.....	3,031.....	0.....	4,565,8200.....	1,079,365.....	0.....	0.....	315,018.....	.....	315,018.....	(772,406).....	0.....	0.....	0.....	0.....	.....	003.....
622433 SCS COLLAR 2179 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	.11/17/2015.....	.11/14/2016.....	3,031.....	0.....	4,109,2400.....	(650,385).....	0.....	0.....	(310,894).....	.....	(310,894).....	279,942.....	0.....	0.....	0.....	0.....	.....	003.....
622447 SCS COLLAR 2183 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2018.....	3,207.....	3,693,873.....	1,037,8900.....	(431,407).....	0.....	0.....	(388,805).....	.....	(388,805).....	40,733.....	0.....	0.....	0.....	28,465.....	.....	003.....
622448 SCS COLLAR 2183 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2018.....	3,207.....	0.....	1,515,4300.....	(134,274).....	0.....	0.....	(71,139).....	.....	(71,139).....	35,369.....	0.....	0.....	0.....	0.....	.....	003.....
622449 SCS COLLAR 2183 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2018.....	3,207.....	0.....	1,153,2100.....	546,194.....	0.....	0.....	421,871.....	.....	421,871.....	(53,709).....	0.....	0.....	0.....	0.....	.....	003.....
622469 SCS COLLAR 2187 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2016.....	3,831.....	8,041,516.....	2,213,0200.....	(199,542).....	0.....	0.....	(70,943).....	.....	(70,943).....	84,228.....	0.....	0.....	0.....	24,633.....	.....	003.....
622470 SCS COLLAR 2187 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2016.....	3,831.....	0.....	2,050,4400.....	496,891.....	0.....	0.....	391,482.....	.....	391,482.....	(44,974).....	0.....	0.....	0.....	0.....	.....	003.....
622471 SCS COLLAR 2187 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2016.....	3,831.....	0.....	1,845,4000.....	(332,073).....	0.....	0.....	(107,059).....	.....	(107,059).....	198,852.....	0.....	0.....	0.....	0.....	.....	003.....
622484 SCS COLLAR 2192 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2016.....	4,076.....	8,555,369.....	1,845,4000.....	(353,292).....	0.....	0.....	(113,900).....	.....	(113,900).....	211,559.....	0.....	0.....	0.....	26,207.....	.....	003.....
622485 SCS COLLAR 2192 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2016.....	4,076.....	0.....	2,050,4400.....	528,642.....	0.....	0.....	416,497.....	.....	416,497.....	(47,848).....	0.....	0.....	0.....	0.....	.....	003.....
622486 SCS COLLAR 2192 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2016.....	4,076.....	0.....	2,163,5000.....	(291,024).....	0.....	0.....	(147,431).....	.....	(147,431).....	89,824.....	0.....	0.....	0.....	0.....	.....	003.....
622487 SCS COLLAR 2193 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2018.....	112.....	234,407.....	1,845,4000.....	(22,838).....	0.....	0.....	(19,292).....	.....	(19,292).....	3,252.....	0.....	0.....	0.....	1,806.....	.....	003.....
622488 SCS COLLAR 2193 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2018.....	112.....	0.....	2,478,6700.....	(9,105).....	0.....	0.....	(6,013).....	.....	(6,013).....	2,081.....	0.....	0.....	0.....	0.....	.....	003.....
622489 SCS COLLAR 2193 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2018.....	112.....	0.....	2,050,4400.....	27,995.....	0.....	0.....	25,274.....	.....	25,274.....	(1,255).....	0.....	0.....	0.....	0.....	.....	003.....
622490 SCS COLLAR 2194 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2018.....	111.....	232,361.....	2,274,5300.....	(16,144).....	0.....	0.....	(12,960).....	.....	(12,960).....	2,216.....	0.....	0.....	0.....	1,791.....	.....	003.....
622491 SCS COLLAR 2194 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2018.....	111.....	0.....	1,640,3500.....	(15,520).....	0.....	0.....	(12,881).....	.....	(12,881).....	2,481.....	0.....	0.....	0.....	0.....	.....	003.....
622492 SCS COLLAR 2194 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	.11/17/2015.....	.11/14/2018.....	111.....	0.....	2,050,4400.....	27,751.....	0.....	0.....	25,054.....	.....	25,054.....	(1,246).....	0.....	0.....	0.....	0.....	.....	003.....
622519 SCS COLLAR 2196 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	.11/17/2015.....	.11/14/2016.....	37,013.....	42,636,364.....	1,037,8900.....	(2,262,247).....	0.....	0.....	(927,980).....	.....	(927,980).....	1,206,675.....	0.....	0.....	0.....	130,606.....	.....	003.....
622520 SCS COLLAR 2196 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	.11/17/2015.....	.11/14/2016.....	37,013.....	0.....	1,261,6100.....	(1,531,088).....	0.....	0.....	(355,081).....	.....	(355,081).....	648,022.....	0.....	0.....	0.....	0.....	.....	003.....
622521 SCS COLLAR 2196 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	.11/17/2015.....	.11/14/2016.....	37,013.....	0.....	1,153,2100.....	3,372,051.....	0.....	0.....	1,853,002.....	.....	1,853,002.....	(764,728).....	0.....	0.....	0.....	0.....	.....	003.....
622522 SCS COLLAR 2197 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	.11/17/2015.....	.11/14/2016.....	5,879.....	6,772,433.....	1,153,2100.....	535,622.....	0.....	0.....	294,334.....	.....	294,334.....	(121,471).....	0.....	0.....	0.....	20,746.....	.....	003.....
622523 SCS COLLAR 2197 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	.11/17/2015.....	.11/14/2016.....	5,879.....	0.....	1,037,8900.....	(359,339).....	0.....	0.....	(147,402).....	.....	(147,402).....	191,670.....	0.....	0.....	0.....	0.....	.....	003.....
622524 SCS COLLAR 2197 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	.11/17/2015.....	.11/14/2016.....	5,879.....	0.....	1,280,0600.....	(206,250).....	0.....	0.....	(39,377).....	.....	(39,377).....	90,811.....	0.....	0.....	0.....	0.....	.....	003.....
622525 SCS COLLAR 2198 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	.11/17/2015.....	.11/14/2016.....	31,315.....	65,725,259.....	2,184,7400.....	(2,046,356).....	0.....	0.....	(863,470).....	.....	(863,470).....	705,660.....	0.....	0.....	0.....	201,334.....	.....	003.....
622526 SCS COLLAR 2198 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	.11/17/2015.....	.11/14/2016.....	31,315.....	0.....	1,845,4000.....	(2,728,892).....	0.....	0.....	(875,019).....	.....	(875,019).....	1,625,269.....	0.....	0.....	0.....	0.....	.....	003.....
622527 SCS COLLAR 2198 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	.11/17/2015.....	.11/14/2016.....	31,315.....	0.....	2,050,4400.....	4,141,469.....	0.....	0.....	3,199,674.....	.....	3,199,674.....	(367,584).....	0.....	0.....	0.....	0.....	.....	003.....
622533 SCS COLLAR 2200 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/14/2018.....	4,546.....	5,236,150.....	1,360,7900.....	(343,614).....	0.....	0.....	(231,757).....	.....	(231,757).....	76,480.....	0.....	0.....	0.....	40,350.....	.....	003.....
622534 SCS COLLAR 2200 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/14/2018.....	4,546.....	0.....	922,5700.....	(428,375).....	0.....	0.....	(379,739).....	.....	(379,739).....	47,591.....	0.....	0.....	0.....	0.....	.....	003.....
622535 SCS COLLAR 2200 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/14/2018.....	4,546.....	0.....	1,153,2100.....	744,365.....	0.....	0.....	598,012.....	.....	598,012.....	(76,133).....	0.....	0.....	0.....	0.....	.....	003.....
622561 SCS COLLAR 2209 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/14/2016.....	7,565.....	8,714,264.....	1,251,2300.....	(328,199).....	0.....	0.....	(88,238).....	.....	(88,238).....	140,210.....	0.....	0.....	0.....	26,694.....	.....	003.....
622562 SCS COLLAR 2209 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/14/2016.....	7,565.....	0.....	1,037,8900.....	(463,158).....	0.....	0.....	(189,666).....	.....	(189,666).....	246,627.....	0.....	0.....	0.....	0.....	.....	003.....
622563 SCS COLLAR 2209 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/14/2016.....	7,565.....	0.....	1,153,2100.....	670,612.....	0.....	0.....	378,727.....	.....	378,727.....	(156,299).....	0.....	0.....	0.....	0.....	.....	003.....
622564 SCS COLLAR 2210 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/14/2018.....	384.....	442,505.....	922,5700.....	(36,202).....	0.....	0.....	(32,092).....	.....	(32,092).....	4,021.....	0.....	0.....	0.....	3,410.....	.....	003.....
622565 SCS COLLAR 2210 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/14/2018.....	384.....	0.....	1,153,2100.....	62,906.....	0.....	0.....	50,538.....	.....	50,538.....	(6,433).....	0.....	0.....	0.....	0.....	.....	003.....
622566 SCS COLLAR 2210 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015.....	.11/14/2018.....	384.....	0.....	1,320,4300.....	(34,341).....	0.....	0.....	(24,065).....	.....	(24,065).....	6,791.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
622570 SCS COLLAR 2212 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	560	2,475,983	4,109,2400	(118,610)	0	0	(57,492)	.....	.....(57,492)	51,769	0	0	0	7,585	.....	003.....
622571 SCS COLLAR 2212 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	560	4,956,1900	(93,173)	0	0	0	(6,304)	.....	.....(6,304)	87,680	0	0	0	0	.....	003.....
622572 SCS COLLAR 2212 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	560	4,565,8200	200,472	0	0	0	58,255	.....	.....58,255	(142,838)	0	0	0	0	.....	003.....
622573 SCS COLLAR 2213 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	349	1,542,289	4,109,2400	(73,882)	0	0	(35,812)	.....	.....(35,812)	32,247	0	0	0	4,724	.....	003.....
622574 SCS COLLAR 2213 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	349	4,565,8200	124,874	0	0	0	36,287	.....	.....36,287	(88,975)	0	0	0	0	.....	003.....
622575 SCS COLLAR 2213 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	349	4,858,0300	(73,053)	0	0	0	(7,342)	.....	.....(7,342)	65,363	0	0	0	0	.....	003.....
622576 SCS COLLAR 2214 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	11,960	984,278	66,0000	(42,098)	0	0	(5,506)	.....	.....(5,506)	26,402	0	0	0	3,015	.....	003.....
622577 SCS COLLAR 2214 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	11,960	0	83,6000	(9,843)	0	0	(23,089)	.....	.....(23,089)	(8,924)	0	0	0	0	.....	003.....
622578 SCS COLLAR 2214 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	11,960	0	73,3300	48,054	0	0	110,505	.....	.....110,505	50,316	0	0	0	0	.....	003.....
622579 SCS COLLAR 2215 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	84,045	6,916,881	66,0000	(295,837)	0	0	(38,693)	.....	.....(38,693)	185,535	0	0	0	21,188	.....	003.....
622580 SCS COLLAR 2215 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	84,045	0	81,5400	(102,703)	0	0	(254,558)	.....	.....(254,558)	(118,381)	0	0	0	0	.....	003.....
622581 SCS COLLAR 2215 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	84,045	0	73,3300	337,692	0	0	776,560	.....	.....776,560	353,590	0	0	0	0	.....	003.....
622582 SCS COLLAR 2216 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	7,909	650,948	73,3300	31,780	0	0	73,082	.....	.....73,082	33,276	0	0	0	1,994	.....	003.....
622583 SCS COLLAR 2216 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	7,909	0	80,2200	(11,975)	0	0	(30,552)	.....	.....(30,552)	(14,936)	0	0	0	0	.....	003.....
622584 SCS COLLAR 2216 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	7,909	0	66,0000	(27,841)	0	0	(3,641)	.....	.....(3,641)	17,461	0	0	0	0	.....	003.....
622585 SCS COLLAR 2217 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	33,609	767,300	21,7400	(36,701)	0	0	(24,263)	.....	.....(24,263)	10,124	0	0	0	2,350	.....	003.....
622586 SCS COLLAR 2217 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	33,609	0	24,1600	57,337	0	0	13,093	.....	.....13,093	(34,785)	0	0	0	0	.....	003.....
622587 SCS COLLAR 2217 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	33,609	0	26,5800	(24,199)	0	0	(1,777)	.....	.....(1,777)	15,482	0	0	0	0	.....	003.....
622588 SCS COLLAR 2218 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	102,442	2,338,752	26,1400	(87,281)	0	0	(7,634)	.....	.....(7,634)	56,933	0	0	0	7,164	.....	003.....
622589 SCS COLLAR 2218 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	102,442	0	24,1600	174,766	0	0	39,909	.....	.....39,909	(106,024)	0	0	0	0	.....	003.....
622590 SCS COLLAR 2218 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	102,442	0	21,7400	(11,867)	0	0	(73,953)	.....	.....(73,953)	30,857	0	0	0	0	.....	003.....
622591 SCS COLLAR 2219 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	10,099	230,568	21,7400	(11,028)	0	0	(7,291)	.....	.....(7,291)	3,042	0	0	0	706	.....	003.....
622592 SCS COLLAR 2219 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	10,099	0	25,8500	(9,574)	0	0	(954)	.....	.....(954)	6,303	0	0	0	0	.....	003.....
622593 SCS COLLAR 2219 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	10,099	0	24,1600	17,229	0	0	3,934	.....	.....3,934	(10,452)	0	0	0	0	.....	003.....
622594 SCS COLLAR 2220 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	2,380	3,142,777	971,2800	(76,707)	0	0	(5,021)	.....	.....(5,021)	66,128	0	0	0	9,627	.....	003.....
622595 SCS COLLAR 2220 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	2,380	0	1,126,6800	(124,548)	0	0	(480,883)	.....	.....(480,883)	(388,543)	0	0	0	0	.....	003.....
622596 SCS COLLAR 2220 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	2,380	0	1,079,2000	175,907	0	0	591,749	.....	.....591,749	454,917	0	0	0	0	.....	003.....
622597 SCS COLLAR 2221 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	254	335,328	971,2800	(8,184)	0	0	(536)	.....	.....(536)	7,056	0	0	0	1,027	.....	003.....
622598 SCS COLLAR 2221 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	254	0	1,142,8700	(11,796)	0	0	(47,472)	.....	.....(47,472)	(38,873)	0	0	0	0	.....	003.....
622599 SCS COLLAR 2221 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	254	0	1,079,2000	18,769	0	0	63,138	.....	.....63,138	48,538	0	0	0	0	.....	003.....
622600 SCS COLLAR 2222 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	94,492	4,954,229	42,8100	(806,491)	0	0	(898,563)	.....	.....(898,563)	(327,580)	0	0	0	15,176	.....	003.....
622601 SCS COLLAR 2222 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	94,492	0	36,6000	(165,267)	0	0	(64,845)	.....	.....(64,845)	178,774	0	0	0	0	.....	003.....
622602 SCS COLLAR 2222 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	94,492	0	40,6700	933,867	0	0	1,055,732	.....	.....1,055,732	378,248	0	0	0	0	.....	003.....
622603 SCS COLLAR 2223 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	7,155	375,145	43,1300	(59,488)	0	0	(66,326)	.....	.....(66,326)	(24,205)	0	0	0	1,149	.....	003.....
622604 SCS COLLAR 2223 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	7,155	0	40,6700	70,714	0	0	79,942	.....	.....79,942	28,642	0	0	0	0	.....	003.....
622605 SCS COLLAR 2223 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	7,155	0	36,6000	(12,514)	0	0	(4,910)	.....	.....(4,910)	13,537	0	0	0	0	.....	003.....
622606 SCS COLLAR 2224 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	8,458	443,470	42,4900	(73,562)	0	0	(82,480)	.....	.....(82,480)	(30,023)	0	0	0	1,358	.....	003.....
622607 SCS COLLAR 2224 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	8,458	0	36,6000	(14,794)	0	0	(5,804)	.....	.....(5,804)	16,003	0	0	0	0	.....	003.....
622608 SCS COLLAR 2224 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	.11/17/2015	.11/14/2016	8,458	0	40,6700	83,594	0	0	94,502	.....	.....94,502	33,858	0	0	0	0	.....	003.....
622609 SCS COLLAR 2225 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	.11/17/2015	.11/14/2018	2,711	5,689,250	2,050,4400	678,066	0	0	613,424	.....	.....613,424	(30,487)	0	0	0	43,842	.....	003.....
622610 SCS COLLAR 2225 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	.11/17/2015	.11/14/2018	2,711	0	1,640,3500	(377,944)	0	0	(315,375)	.....	.....(315,375)	60,743	0	0	0	0	.....	003.....
622611 SCS COLLAR 2225 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	.11/17/2015	.11/14/2018	2,711	0	2,349,8000	(329,424)	0	0	(242,134)	.....	.....(242,134)	56,550	0	0	0	0	.....	003.....
622619 SCS COLLAR 2227 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	.11/17/2015	.11/14/2016	1,926	1,606,277	0	131,722	0	0	0		84,530	13,296	0	0	0	4,920		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 s at Inception and at Year-end (b)
622620 SCS COLLAR 2227 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	..11/17/2015	..11/14/2016	1,926	0	741.6800	(99,986)	0	0	(34,813)	.....	.....(34,813)	60,966	0	0	0	0	003.....	
622621 SCS COLLAR 2227 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	..11/17/2015	..11/14/2016	1,926	0	947.7000	(38,746)	0	0	(10,064)	.....	.....(10,064)	2,387	0	0	0	0	003.....	
622622 SCS COLLAR 2228 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	..11/17/2015	..11/14/2016	10,385	8,661,952	938.6400	(255,673)	0	0	(64,623)	.....	.....(64,623)	13,030	0	0	26,534	003.....		
622623 SCS COLLAR 2228 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	..11/17/2015	..11/14/2016	10,385	0	741.6800	(539,178)	0	0	(187,733)	.....	.....(187,733)	328,762	0	0	0	0	003.....	
622624 SCS COLLAR 2228 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	..11/17/2015	..11/14/2016	10,385	0	824.0900	710,320	0	0	455,836	.....	.....455,836	71,701	0	0	0	0	003.....	
622625 SCS COLLAR 2229 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	..11/17/2015	..11/14/2016	785	654,859	741.6800	(40,763)	0	0	(14,193)	.....	.....(14,193)	24,855	0	0	2,006	003.....		
622626 SCS COLLAR 2229 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	..11/17/2015	..11/14/2016	785	0	824.0900	53,701	0	0	34,462	.....	.....34,462	5,421	0	0	0	0	003.....	
622627 SCS COLLAR 2229 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	..11/17/2015	..11/14/2016	785	0	907.3200	(21,897)	0	0	(8,894)	.....	.....(8,894)	617	0	0	0	0	003.....	
622634 SCS COLLAR 2230 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	..11/17/2015	..11/14/2016	11,147	17,928,881	1,860.1600	(567,589)	0	0	(33,462)	.....	.....(33,462)	469,029	0	0	54,921	003.....		
622635 SCS COLLAR 2230 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	..11/17/2015	..11/14/2016	11,147	0	1,733.6100	1,236,724	0	0	200,695	.....	.....200,695	(878,178)	0	0	0	0	003.....	
622636 SCS COLLAR 2230 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	..11/17/2015	..11/14/2016	11,147	0	1,560.2500	(859,967)	0	0	(665,848)	.....	.....(665,848)	165,403	0	0	0	0	003.....	
631312 SCS COLLAR 2231 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..12/15/2015	..12/14/2016	6,320	144,289	24.0500	11,515	0	0	3,116	.....	.....3,116	(6,777)	0	0	0	488	003.....	
631313 SCS COLLAR 2231 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..12/15/2015	..12/14/2016	6,320	0	21.6500	(6,870)	0	0	(5,271)	.....	.....(5,271)	1,470	0	0	0	0	003.....	
631314 SCS COLLAR 2231 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..12/15/2015	..12/14/2016	6,320	0	26.4300	(5,214)	0	0	(523)	.....	.....(523)	3,382	0	0	0	0	003.....	
631316 SCS COLLAR 2232 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..12/15/2015	..12/14/2016	11,102	253,456	21.6500	(12,068)	0	0	(9,259)	.....	.....(9,259)	2,582	0	0	857	003.....		
631317 SCS COLLAR 2232 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..12/15/2015	..12/14/2016	11,102	0	25.7500	(11,724)	0	0	(1,532)	.....	.....(1,532)	7,619	0	0	0	0	003.....	
631318 SCS COLLAR 2232 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	..12/15/2015	..12/14/2016	11,102	0	24.0500	20,239	0	0	5,474	.....	.....5,474	(11,904)	0	0	0	0	003.....	
631329 SCS COLLAR 2234 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..12/15/2015	..12/14/2016	6,082	7,005,894	1,131.5500	550,559	0	0	414,360	.....	.....414,360	(108,654)	0	0	23,694	003.....		
631330 SCS COLLAR 2234 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..12/15/2015	..12/14/2016	6,082	0	1,233.3900	(263,991)	0	0	(122,858)	.....	.....(122,858)	117,908	0	0	0	0	003.....	
631331 SCS COLLAR 2234 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..12/15/2015	..12/14/2016	6,082	0	1,018.4000	(378,508)	0	0	(161,512)	.....	.....(161,512)	180,928	0	0	0	0	003.....	
631332 SCS COLLAR 2235 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..12/15/2015	..12/14/2016	3,387	3,902,004	1,131.5500	306,639	0	0	230,782	.....	.....230,782	(60,516)	0	0	0	13,197	003.....	
631333 SCS COLLAR 2235 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..12/15/2015	..12/14/2016	3,387	0	1,265.6400	(110,737)	0	0	(40,201)	.....	.....(40,201)	58,737	0	0	0	0	003.....	
631334 SCS COLLAR 2235 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..12/15/2015	..12/14/2016	3,387	0	1,018.4000	(210,814)	0	0	(89,956)	.....	.....(89,956)	100,770	0	0	0	0	003.....	
631350 SCS COLLAR 2236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/15/2015	..12/14/2018	2,356	4,945,659	2,043.4100	607,315	0	0	551,740	.....	.....551,740	(26,011)	0	0	0	38,765	003.....	
631351 SCS COLLAR 2236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/15/2015	..12/14/2018	2,356	0	2,658.4800	(114,309)	0	0	(63,393)	.....	.....(63,393)	27,922	0	0	0	0	003.....	
631352 SCS COLLAR 2236 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/15/2015	..12/14/2018	2,356	0	1,839.0700	(501,145)	0	0	(413,012)	.....	.....(413,012)	66,448	0	0	0	0	003.....	
631353 SCS COLLAR 2237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/15/2015	..12/14/2018	3,080	6,464,793	2,043.4100	793,861	0	0	721,215	.....	.....721,215	(33,998)	0	0	0	50,673	003.....	
631354 SCS COLLAR 2237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/15/2015	..12/14/2018	3,080	0	2,378.7300	(349,821)	0	0	(257,727)	.....	.....(257,727)	65,112	0	0	0	0	003.....	
631355 SCS COLLAR 2237 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/15/2015	..12/14/2018	3,080	0	1,634.7300	(454,679)	0	0	(365,471)	.....	.....(365,471)	67,290	0	0	0	0	003.....	
631375 SCS COLLAR 2240 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/15/2015	..12/14/2016	3,315	6,957,820	2,043.4100	453,180	0	0	380,889	.....	.....380,889	(27,622)	0	0	0	23,532	003.....	
631376 SCS COLLAR 2240 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/15/2015	..12/14/2016	3,315	0	2,225.6800	(167,725)	0	0	(71,845)	.....	.....(71,845)	64,743	0	0	0	0	003.....	
631377 SCS COLLAR 2240 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/15/2015	..12/14/2016	3,315	0	1,839.0700	(311,807)	0	0	(114,234)	.....	.....(114,234)	165,829	0	0	0	0	003.....	
631404 SCS COLLAR 2250 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/15/2015	..12/14/2016	3,528	7,404,623	2,043.4100	482,282	0	0	405,349	.....	.....405,349	(29,396)	0	0	0	25,043	003.....	
631405 SCS COLLAR 2250 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/15/2015	..12/14/2016	3,528	0	2,174.3900	(246,764)	0	0	(141,616)	.....	.....(141,616)	66,236	0	0	0	0	003.....	
631406 SCS COLLAR 2250 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/15/2015	..12/14/2016	3,528	0	1,839.0700	(331,830)	0	0	(121,570)	.....	.....(121,570)	176,478	0	0	0	0	003.....	
631407 SCS COLLAR 2251 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/15/2015	..12/14/2018	134	281,436	1,839.0700	(28,518)	0	0	(23,503)	.....	.....(23,503)	3,781	0	0	0	2,206	003.....	
631408 SCS COLLAR 2251 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..12/15/2015	..12/																

QE06.95

SCHEDULE DB - PART A - SECTION 1

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

QE06.96

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
631423 SCS COLLAR 2255 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2018	0	0	1,528.0500	(89,248)	0	0	(68,439)	.....	.....(68,438)	32,806	0	0	0	0	003.....	
631424 SCS COLLAR 2256 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2018	4,539	5,228,462	1,358.1900	(327,114)	0	0	(245,928)	.....	.....(245,928)	76,434	0	0	0	40,982	003.....	
631425 SCS COLLAR 2256 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2018	4,539	0	1,131.5500	739,582	0	0	659,891	.....	.....659,891	(73,213)	0	0	0	0	003.....	
631426 SCS COLLAR 2256 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2018	4,539	0	905.2400	(421,151)	0	0	(369,051)	.....	.....(369,051)	43,236	0	0	0	0	003.....	
631462 SCS COLLAR 2269 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2018	194	222,942	1,458.1200	(8,252)	0	0	(6,277)	.....	.....(6,277)	2,576	0	0	0	1,747	003.....	
631463 SCS COLLAR 2269 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2018	194	0	1,018.4000	(26,280)	0	0	(22,722)	.....	.....(22,722)	2,215	0	0	0	0	003.....	
631464 SCS COLLAR 2269 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2018	194	0	1,131.5500	31,536	0	0	28,138	.....	.....28,138	(3,122)	0	0	0	0	003.....	
631465 SCS COLLAR 2270 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2018	560	645,413	1,313.9500	(47,981)	0	0	(37,754)	.....	.....(37,754)	9,885	0	0	0	5,059	003.....	
631466 SCS COLLAR 2270 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2018	560	0	1,131.5500	91,296	0	0	81,458	.....	.....81,458	(9,037)	0	0	0	0	003.....	
631467 SCS COLLAR 2270 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2018	560	0	905.2400	(51,988)	0	0	(45,556)	.....	.....(45,556)	5,337	0	0	0	0	003.....	
631471 SCS COLLAR 2271 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYCNSX8D621K86.....	12/15/2015	12/14/2016	37,177	78,028,441	2,043.4100	5,014,006	0	0	4,271,483	.....	4,271,483	(309,761)	0	0	0	263,897	003.....	
631472 SCS COLLAR 2271 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYCNSX8D621K86.....	12/15/2015	12/14/2016	37,177	0	2,194.6200	(2,232,082)	0	0	(1,189,632)	.....	.....(1,189,632)	722,805	0	0	0	0	003.....	
631473 SCS COLLAR 2271 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYCNSX8D621K86.....	12/15/2015	12/14/2016	37,177	0	1,839.0700	(3,494,599)	0	0	(1,281,076)	.....	.....(1,281,076)	1,859,682	0	0	0	0	003.....	
631485 SCS COLLAR 2273 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	6,180	508,627	66.8400	(23,868)	0	0	(4,194)	.....	.....(4,194)	14,759	0	0	0	1,720	003.....	
631486 SCS COLLAR 2273 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	6,180	0	84.3000	(6,464)	0	0	(12,377)	.....	.....(12,377)	(4,767)	0	0	0	0	003.....	
631487 SCS COLLAR 2273 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	6,180	0	74.2700	28,552	0	0	53,920	.....	.....53,920	24,452	0	0	0	0	003.....	
631488 SCS COLLAR 2274 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	84,516	6,955,663	66.8400	(326,401)	0	0	(57,354)	.....	.....(57,354)	201,838	0	0	0	23,524	003.....	
631489 SCS COLLAR 2274 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	84,516	0	74.2700	390,464	0	0	737,381	.....	737,381	334,389	0	0	0	0	003.....	
631490 SCS COLLAR 2274 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	84,516	0	82.0700	(122,886)	0	0	(264,330)	.....	.....(264,330)	(121,009)	0	0	0	0	003.....	
631491 SCS COLLAR 2275 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	17,127	1,409,527	66.8400	(66,143)	0	0	(11,623)	.....	.....(11,623)	40,901	0	0	0	4,767	003.....	
631492 SCS COLLAR 2275 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	17,127	0	80.9500	(29,972)	0	0	(64,970)	.....	.....(64,970)	(30,960)	0	0	0	0	003.....	
631493 SCS COLLAR 2275 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	17,127	0	74.2700	79,125	0	0	149,426	.....	.....149,426	67,762	0	0	0	0	003.....	
631507 SCS COLLAR 2276 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	12/15/2015	12/14/2016	297	1,311,668	4,137.5900	(70,161)	0	0	(38,806)	.....	.....(38,806)	25,921	0	0	0	4,436	003.....	
631508 SCS COLLAR 2276 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	12/15/2015	12/14/2016	297	0	4,597.3300	113,431	0	0	32,490	.....	32,490	(73,915)	0	0	0	0	003.....	
631509 SCS COLLAR 2276 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	12/15/2015	12/14/2016	297	0	5,038.2100	(48,580)	0	0	(3,178)	.....	.....(3,178)	42,501	0	0	0	0	003.....	
631510 SCS COLLAR 2277 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	12/15/2015	12/14/2016	3,235	14,289,957	4,597.3300	1,235,781	0	0	353,966	.....	353,966	(805,268)	0	0	0	48,330	003.....	
631511 SCS COLLAR 2277 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	12/15/2015	12/14/2016	3,235	0	4,137.5900	(764,371)	0	0	(422,773)	.....	.....(422,773)	282,395	0	0	0	0	003.....	
631512 SCS COLLAR 2277 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	12/15/2015	12/14/2016	3,235	0	4,981.2000	(610,900)	0	0	(47,792)	.....	.....(47,792)	517,146	0	0	0	0	003.....	
631513 SCS COLLAR 2278 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	12/15/2015	12/14/2016	515	2,274,514	4,597.3300	196,698	0	0	56,340	.....	.....56,340	(128,172)	0	0	0	7,693	003.....	
631514 SCS COLLAR 2278 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	12/15/2015	12/14/2016	515	0	4,928.3400	(106,657)	0	0	(10,354)	.....	.....(10,354)	90,307	0	0	0	0	003.....	
631515 SCS COLLAR 2278 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	12/15/2015	12/14/2016	515	0	4,137.5900	(121,664)	0	0	(67,292)	.....	.....(67,292)	44,948	0	0	0	0	003.....	
631516 SCS COLLAR 2279 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	12/15/2015	12/14/2016	3,059	4,040,014	1,061.5000	0	0	0	817,813	.....	817,813	603,910	0	0	0	13,664	003.....	
631517 SCS COLLAR 2279 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	12/15/2015	12/14/2016	3,059	0	1,107.3600	0	0	0	(681,723)	.....	.....(681,723)	(531,211)	0	0	0	0	003.....	
631518 SCS COLLAR 2279 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	12/15/2015	12/14/2016	3,059	0	955.3500	(30,457)	0	0	(7,699)	.....	.....(7,699)	80,037	0	0	0	0	003.....	
631519 SCS COLLAR 2280 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/15/2015	12/14/2016	40,588	46,753,811	1,131.5500	3,614,774	0	0	2,765,227	.....	2,765,227	(725,105)	0	0	0	158,124	003.....	
631520 SCS COLLAR 2280 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/15/2015	12/14/2016	40,588	0	1,018.4000	(2,491,471)	0	0	(1,077,851)	.....	.....(1,077,851)	1,207,425	0	0	0	0	003.....	
631521 SCS COLLAR 2280 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/15/2015	12/14/2016	40,588	0	1,245.7300	(1,553,938)	0	0	(674,898)	.....	.....(674,898)	760,317	0	0	0	0	003.....	
631522 SCS COLLAR 2281 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	12/15/2015	12/14/2016	12,607	20,278,180	1,506.9200	(963,297)	0	0	(652,316)		(652,316)	169,467	0	0	0	68,582	003.....	
631523 SCS COLLAR 2281 MXEA.....	LIFE HEDGE.....	N/A.....																					

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
631527 SCS COLLAR 2282 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/15/2015	12/14/2016	1,116	0	1,506,9200	(85,291)	0	0	(57,756)	.....	.....(57,756)	15,004	0	0	0	0	0	003.....
631528 SCS COLLAR 2283 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/15/2015	12/14/2016	1,211	1,948,180	1,674,3500	128,464	0	0	52,867	.....	.....52,867	(109,504)	0	0	0	6,589	0	003.....
631529 SCS COLLAR 2283 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/15/2015	12/14/2016	1,211	0	1,506,9200	(92,547)	0	0	(62,670)	.....	.....(62,670)	16,281	0	0	0	0	0	003.....
631530 SCS COLLAR 2283 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/15/2015	12/14/2016	1,211	0	1,783,5200	(63,012)	0	0	(15,309)	.....	.....(15,309)	79,622	0	0	0	0	0	003.....
631531 SCS COLLAR 2284 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	142	187,879	1,061,5000	10,449	0	0	38,032	.....	.....38,032	28,085	0	0	0	635	0	003.....
631532 SCS COLLAR 2284 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	142	0	1,114,5800	(6,431)	0	0	(30,741)	.....	.....(30,741)	(24,129)	0	0	0	0	0	003.....
631533 SCS COLLAR 2284 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	142	0	955,3500	(4,606)	0	0	(358)	.....	.....(358)	3,722	0	0	0	0	0	003.....
631534 SCS COLLAR 2285 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	98,286	5,153,160	37,3500	1,027,880	0	0	1,429,192	.....	.....1,429,192	485,867	0	0	0	17,428	0	003.....
631535 SCS COLLAR 2285 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	98,286	0	33,6200	(152,344)	0	0	(49,832)	.....	.....(49,832)	116,696	0	0	0	0	0	003.....
631536 SCS COLLAR 2285 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	98,286	0	38,9900	(909,936)	0	0	(1,294,571)	.....	.....(1,294,571)	(453,547)	0	0	0	0	0	003.....
631537 SCS COLLAR 2286 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	3,722	195,121	37,3500	38,920	0	0	54,115	.....	.....54,115	18,397	0	0	0	660	0	003.....
631538 SCS COLLAR 2286 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	3,722	0	39,2900	(33,691)	0	0	(48,106)	.....	.....(48,106)	(16,939)	0	0	0	0	0	003.....
631539 SCS COLLAR 2286 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	3,722	0	33,6200	(5,768)	0	0	(1,887)	.....	.....(1,887)	4,419	0	0	0	0	0	003.....
631540 SCS COLLAR 2287 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	13,788	722,930	37,3500	144,200	0	0	200,500	.....	.....200,500	68,162	0	0	0	2,445	0	003.....
631541 SCS COLLAR 2287 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	13,788	0	38,7500	(129,708)	0	0	(184,334)	.....	.....(184,334)	(64,311)	0	0	0	0	0	003.....
631542 SCS COLLAR 2287 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB..... 851WYGNLUQLFZBSYGB56.....	12/15/2015	12/14/2016	13,788	0	33,6200	(21,372)	0	0	(6,991)	.....	.....(6,991)	16,371	0	0	0	0	0	003.....
631543 SCS COLLAR 2288 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWIFYCNSX8D621K86.....	12/15/2015	12/14/2016	1,364	1,137,589	904,1200	(27,523)	0	0	(20,941)	.....	.....(20,941)	(1,195)	0	0	0	3,847	0	003.....
631544 SCS COLLAR 2288 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWIFYCNSX8D621K86.....	12/15/2015	12/14/2016	1,364	0	701,4700	(71,220)	0	0	(20,457)	.....	.....(20,457)	34,180	0	0	0	0	0	003.....
631545 SCS COLLAR 2288 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWIFYCNSX8D621K86.....	12/15/2015	12/14/2016	1,364	0	779,4100	94,610	0	0	105,699	.....	.....105,699	21,032	0	0	0	0	0	003.....
631546 SCS COLLAR 2289 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWIFYCNSX8D621K86.....	12/15/2015	12/14/2016	10,443	8,710,101	893,9800	(255,424)	0	0	(189,449)	.....	.....(189,449)	(15,534)	0	0	0	29,458	0	003.....
631547 SCS COLLAR 2289 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWIFYCNSX8D621K86.....	12/15/2015	12/14/2016	10,443	0	779,4100	724,397	0	0	809,301	.....	.....809,301	161,031	0	0	0	0	0	003.....
631548 SCS COLLAR 2289 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWIFYCNSX8D621K86.....	12/15/2015	12/14/2016	10,443	0	701,4700	(545,308)	0	0	(156,632)	.....	.....(156,632)	261,705	0	0	0	0	0	003.....
631549 SCS COLLAR 2290 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWIFYCNSX8D621K86.....	12/15/2015	12/14/2016	1,468	1,224,273	779,4100	101,820	0	0	113,754	.....	.....113,754	22,634	0	0	0	4,141	0	003.....
631550 SCS COLLAR 2290 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWIFYCNSX8D621K86.....	12/15/2015	12/14/2016	1,468	0	874,5000	(40,452)	0	0	(36,168)	.....	.....(36,168)	(4,464)	0	0	0	0	0	003.....
631551 SCS COLLAR 2290 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL..... 7LTWIFYCNSX8D621K86.....	12/15/2015	12/14/2016	1,468	0	701,4700	(76,647)	0	0	(22,016)	.....	.....(22,016)	36,785	0	0	0	0	0	003.....
631568 SCS COLLAR 2291 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/15/2015	12/14/2016	88,773	2,026,696	21,6500	(96,763)	0	0	(74,034)	.....	.....(74,034)	20,643	0	0	0	6,854	0	003.....
631569 SCS COLLAR 2291 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/15/2015	12/14/2016	88,773	0	26,0200	(84,956)	0	0	(9,965)	.....	.....(9,965)	55,401	0	0	0	0	0	003.....
631570 SCS COLLAR 2291 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	12/15/2015	12/14/2016	88,773	0	24,0500	161,301	0	0	43,767	.....	.....43,767	(95,190)	0	0	0	0	0	003.....
639100 SCS COLLAR 2292 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/17/2017	7,143	163,071	21,4200	0	13,036	0	14,146	.....	.....14,146	1,111	0	0	0	605	0	003.....
639101 SCS COLLAR 2292 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/17/2017	7,143	0	24,3500	0	(4,450)	0	(3,300)	.....	.....(3,300)	1,150	0	0	0	0	0	003.....
639102 SCS COLLAR 2292 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/17/2017	7,143	0	19,2800	0	(9,086)	0	(3,234)	.....	.....(3,234)	5,852	0	0	0	0	0	003.....
639103 SCS COLLAR 2293 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/17/2017	121,709	2,778,609	21,4200	0	221,632	0	241,041	.....	.....241,041	19,409	0	0	0	10,310	0	003.....
639104 SCS COLLAR 2293 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/17/2017	121,709	0	19,2800	0	(155,057)	0	(55,096)	.....	.....(55,096)	99,961	0	0	0	0	0	003.....
639105 SCS COLLAR 2293 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/17/2017	121,709	0	23,9100	0	(89,699)	0	(74,133)	.....	.....(74,133)	15,566	0	0	0	0	0	003.....
639106 SCS COLLAR 2294 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/17/2017	15,359	350,657	21,4200	0	27,893	0	30,419	.....	.....30,419	2,526	0	0	0	1,301	0	003.....
639107 SCS COLLAR 2294 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/17/2017	15,359	0	19,2800	0	(19,614)	0	(6,953)	.....	.....(6,953)	12,661	0	0	0	0	0	003.....
639108 SCS COLLAR 2294 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/17/2017	15,359	0	23,6300	0	(12,579)	0	(11,044)	.....	.....(11,044)	1,535	0	0	0	0	0	003.....
639111 SCS COLLAR 2295 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM..... VF1AUT09OCWSW5Y7OE568.....	01/15/2016	01/17/2017	40,238	46,351,262	1,135,4000	(1,284,483)	0	0	(2,865,586)		(2,865,586)	(1,581,103)	0	0	0	171,982	0	003.....
639112 SCS COLL																						

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
639120 SCS COLLAR 2298 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/17/2017	2,610	3,006,334	906.9500	0	(164,937)	0	(40,640)	.....	.....(40,639)	124,297	0	0	0	11,155	.....	003.....
639121 SCS COLLAR 2298 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/17/2017	2,610	0	1,007.7300	0	225,177	0	424,658	.....	.....424,658	199,481	0	0	0	0	.....	003.....
639122 SCS COLLAR 2298 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/17/2017	2,610	0	1,155.4600	0	(68,983)	0	(155,604)	.....	.....(155,604)	(86,621)	0	0	0	0	.....	003.....
639139 SCS COLLAR 2304 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/17/2017	5,803	6,684,806	906.9500	0	(362,576)	0	(90,365)	.....	.....(90,365)	272,211	0	0	0	24,803	.....	003.....
639140 SCS COLLAR 2304 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/17/2017	5,803	0	1,007.7300	0	499,653	0	944,259	.....	.....944,259	444,606	0	0	0	0	.....	003.....
639141 SCS COLLAR 2304 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/17/2017	5,803	0	1,122.2000	0	(212,344)	0	(460,451)	.....	.....(460,451)	(248,107)	0	0	0	0	.....	003.....
639142 SCS COLLAR 2305 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/14/2019	117	134,884	1,007.7300	0	17,568	0	25,777	.....	.....25,777	8,209	0	0	0	1,075	.....	003.....
639143 SCS COLLAR 2305 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/14/2019	117	0	1,314.5800	0	(5,068)	0	(8,217)	.....	.....(8,217)	(3,149)	0	0	0	0	.....	003.....
639144 SCS COLLAR 2305 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/14/2019	117	0	906.9500	0	(15,058)	0	(9,918)	.....	.....(9,918)	5,140	0	0	0	0	.....	003.....
639146 SCS COLLAR 2306 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/14/2019	342	394,367	1,180.2500	0	(27,209)	0	(42,460)	.....	.....(42,460)	(15,251)	0	0	0	3,144	.....	003.....
639147 SCS COLLAR 2306 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/14/2019	342	0	806.1800	0	(31,790)	0	(19,962)	.....	.....(19,962)	11,828	0	0	0	0	.....	003.....
639148 SCS COLLAR 2306 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/14/2019	342	0	1,007.7300	0	51,519	0	75,365	.....	.....75,365	23,846	0	0	0	0	.....	003.....
639149 SCS COLLAR 2307 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/14/2021	142	163,462	806.1800	0	(19,336)	0	(15,751)	.....	.....(15,751)	3,585	0	0	0	1,742	.....	003.....
639150 SCS COLLAR 2307 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/14/2021	142	0	1,007.7300	0	28,929	0	39,408	.....	.....39,408	10,479	0	0	0	0	.....	003.....
639151 SCS COLLAR 2307 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/14/2021	142	0	1,385.5200	0	(11,191)	0	(16,747)	.....	.....(16,747)	(5,557)	0	0	0	0	.....	003.....
639166 SCS COLLAR 2308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/14/2019	3,646	7,652,796	1,504.2640	0	(537,675)	0	(339,031)	.....	.....(339,031)	198,644	0	0	0	61,012	.....	003.....
639167 SCS COLLAR 2308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/14/2019	3,646	0	2,207.3200	0	(372,048)	0	(564,290)	.....	.....(564,290)	(192,243)	0	0	0	0	.....	003.....
639168 SCS COLLAR 2308 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/14/2019	3,646	0	1,880.3300	0	843,289	0	1,232,083	.....	.....1,232,083	388,794	0	0	0	0	.....	003.....
639169 SCS COLLAR 2309 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	01/15/2016	01/17/2017	34,025	71,413,458	2,070.2400	0	(1,735,269)	0	(3,584,326)	.....	.....(3,584,326)	(1,849,057)	0	0	0	264,973	.....	003.....
639170 SCS COLLAR 2309 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	01/15/2016	01/17/2017	34,025	0	1,880.3300	0	4,605,574	0	8,408,006	.....	.....8,408,006	3,802,433	0	0	0	0	.....	003.....
639171 SCS COLLAR 2309 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	01/15/2016	01/17/2017	34,025	0	1,692.3000	0	(3,436,513)	0	(870,092)	.....	.....(870,092)	2,566,421	0	0	0	0	.....	003.....
639172 SCS COLLAR 2310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	01/15/2016	01/17/2017	2,215	4,649,053	1,692.3000	0	(223,719)	0	(56,643)	.....	.....(56,643)	167,075	0	0	0	17,250	.....	003.....
639173 SCS COLLAR 2310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	01/15/2016	01/17/2017	2,215	0	2,100.3300	0	(93,032)	0	(192,282)	.....	.....(192,282)	(99,250)	0	0	0	0	.....	003.....
639174 SCS COLLAR 2310 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	01/15/2016	01/17/2017	2,215	0	1,880.3300	0	302,922	0	547,366	.....	.....547,365	244,444	0	0	0	0	.....	003.....
639175 SCS COLLAR 2311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	01/15/2016	01/14/2021	1,153	2,419,962	1,974.3500	0	323,064	0	427,929	.....	.....427,929	104,865	0	0	0	25,796	.....	003.....
639176 SCS COLLAR 2311 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	01/15/2016	01/14/2021	1,153	0	1,692.3000	0	(344,744)	0	(281,646)	.....	.....(281,646)	63,097	0	0	0	0	.....	003.....
639180 SCS COLLAR 2313 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	01/15/2016	01/17/2017	4,076	8,554,702	2,047.6800	0	(244,553)	0	(489,667)	.....	.....(489,667)	(245,114)	0	0	0	31,741	.....	003.....
639181 SCS COLLAR 2313 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	01/15/2016	01/17/2017	4,076	0	1,880.3300	0	553,505	0	1,007,205	.....	.....1,007,205	453,700	0	0	0	0	.....	003.....
639182 SCS COLLAR 2313 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	01/15/2016	01/17/2017	4,076	0	1,692.3000	0	(407,588)	0	(104,229)	.....	.....(104,229)	303,359	0	0	0	0	.....	003.....
639190 SCS COLLAR 2315 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/15/2016	01/17/2017	690	575,128	709.1900	0	47,599	0	92,981	.....	.....92,981	45,382	0	0	0	2,134	.....	003.....
639191 SCS COLLAR 2315 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/15/2016	01/17/2017	690	0	836.8400	0	(15,139)	0	(31,648)	.....	.....(31,648)	(16,509)	0	0	0	0	.....	003.....
639192 SCS COLLAR 2315 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/15/2016	01/17/2017	690	0	638.2700	0	(34,083)	0	(7,376)	.....	.....(7,376)	26,707	0	0	0	0	.....	003.....
639193 SCS COLLAR 2316 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/15/2016	01/17/2017	1,413	1,178,483	810.2500	0	(40,591)	0	(86,281)	.....	.....(86,281)	(45,690)	0	0	0	4,373	.....	003.....
639194 SCS COLLAR 2316 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/15/2016	01/17/2017	1,413	0	709.1900	0	97,535	0	190,525	.....	.....190,525	92,990	0	0	0	0	.....	003.....
639195 SCS COLLAR 2316 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	01/15/2016	01/17/2017	1,413	0	638.2700	0	(69,839)	0	(15,115)	.....	.....(15,115)	54,725	0	0	0	0	.....	003.....
639196 SCS COLLAR 2317 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	01/15/2016	01/17/2017	8,087	6,745,108	709.1900	0	544,800	0	1,090,479	.....	.....1,090,479	545,678	0	0	0	25,027	.....	003.....
639197 SCS COLLAR 2317 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	01/15/2016	01/17/2017	8,087	0	638.2700	0	(424,389)	0	(86,509)	.....	.....(86,509)	337,881	0	0	0	0	.....	003.....
639198 SCS COLLAR 2317 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWTFZYICNSX8D621K86.....	01/15/2016	01/17/2017	8,087	0	829.7500	0	(171,195)	0	(402,079)	.....	.....(402,079)	(230,883)	0	0	0	0	.....	003.....
639212 SCS COLLAR 2318 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016	01/17/2017	194	855,571	3,726.9700	0	(48,922)	0	(14,442)	.....	.....(14,442)	34,480	0	0	0	3,175	.....	003.....
639213 SCS COLLAR 2318 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016	01/17/2017	194	0	4,141.0800	0	74,586	0	78,946	.....	.....78,946	4,360	0	0	0	0	.....	003.....
639214 SCS COLLAR 2318 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016	01/17/2017	194	0	4,662.8600	0	(28,393)	0	(20,393)	.....	.....(20,393)	7,933	0	0	0	0	.....	003.....
639215 SCS COLLAR 2319 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016	01/17/2017	3,100	13,693,422	4,596.6000	0	(524,350)	0	(412,158)	.....	.....(412,158)	112,192	0	0	0	50,808	.....	003.....

QE06.98

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
639216 SCS COLLAR 2319 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016.....	01/17/2017.....	3,100.....	0.....	4,141.0800.....	0.....	1,193,749.....	0.....	1,263,525.....	.....	1,263,525.....	69,776.....	0.....	0.....	0.....	0.....	003.....	.....
639217 SCS COLLAR 2319 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016.....	01/17/2017.....	3,100.....	0.....	3,726.9700.....	0.....	(782,996).....	0.....	(231,145).....	.....	(231,145).....	551,851.....	0.....	0.....	0.....	0.....	003.....	.....
639218 SCS COLLAR 2320 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016.....	01/17/2017.....	399.....	1,762,353.....	4,553.1200.....	0.....	(74,125).....	0.....	(61,064).....	.....	(61,064).....	13,062.....	0.....	0.....	0.....	6,539.....	003.....	.....
639219 SCS COLLAR 2320 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016.....	01/17/2017.....	399.....	0.....	3,726.9700.....	0.....	(100,772).....	0.....	(29,749).....	.....	(29,749).....	71,024.....	0.....	0.....	0.....	0.....	003.....	.....
639220 SCS COLLAR 2320 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016.....	01/17/2017.....	399.....	0.....	4,141.0800.....	0.....	153,636.....	0.....	162,617.....	.....	162,617.....	8,981.....	0.....	0.....	0.....	0.....	003.....	.....
639224 SCS COLLAR 2322 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	01/15/2016.....	01/17/2017.....	115,636.....	6,062,776.....	29.4200.....	0.....	1,165,607.....	0.....	2,562,422.....	.....	2,562,422.....	1,396,815.....	0.....	0.....	0.....	22,495.....	003.....	.....
639225 SCS COLLAR 2322 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	01/15/2016.....	01/17/2017.....	115,636.....	0.....	26.4800.....	0.....	(200,050).....	0.....	(19,682).....	.....	(19,682).....	180,368.....	0.....	0.....	0.....	0.....	003.....	.....
639226 SCS COLLAR 2322 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	01/15/2016.....	01/17/2017.....	115,636.....	0.....	31.5400.....	0.....	(995,623).....	0.....	(2,335,061).....	.....	(2,335,061).....	(1,339,438).....	0.....	0.....	0.....	0.....	003.....	.....
639233 SCS COLLAR 2325 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2016.....	01/17/2017.....	11,720.....	18,850,403.....	1,739.7600.....	0.....	(474,175).....	0.....	(322,223).....	.....	(322,223).....	151,953.....	0.....	0.....	0.....	69,943.....	003.....	.....
639234 SCS COLLAR 2325 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2016.....	01/17/2017.....	11,720.....	0.....	1,565.2400.....	0.....	1,311,541.....	0.....	1,292,098.....	.....	1,292,098.....	(19,443).....	0.....	0.....	0.....	0.....	003.....	.....
639235 SCS COLLAR 2325 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2016.....	01/17/2017.....	11,720.....	0.....	1,408.7200.....	0.....	(999,800).....	0.....	(447,494).....	.....	(447,494).....	552,306.....	0.....	0.....	0.....	0.....	003.....	.....
639236 SCS COLLAR 2326 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2016.....	01/17/2017.....	836.....	1,344,109.....	1,565.2400.....	0.....	93,518.....	0.....	92,132.....	.....	92,132.....	(1,386).....	0.....	0.....	0.....	4,987.....	003.....	.....
639237 SCS COLLAR 2326 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2016.....	01/17/2017.....	836.....	0.....	1,768.7200.....	0.....	(26,582).....	0.....	(16,879).....	.....	(16,879).....	9,703.....	0.....	0.....	0.....	0.....	003.....	.....
639238 SCS COLLAR 2326 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2016.....	01/17/2017.....	836.....	0.....	1,408.7200.....	0.....	(71,290).....	0.....	(31,908).....	.....	(31,908).....	39,382.....	0.....	0.....	0.....	0.....	003.....	.....
639239 SCS COLLAR 2327 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2016.....	01/17/2017.....	1,018.....	1,638,004.....	1,713.9400.....	0.....	(47,609).....	0.....	(36,189).....	.....	(36,189).....	11,420.....	0.....	0.....	0.....	6,078.....	003.....	.....
639240 SCS COLLAR 2327 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2016.....	01/17/2017.....	1,018.....	0.....	1,408.7200.....	0.....	(86,877).....	0.....	(38,885).....	.....	(38,885).....	47,993.....	0.....	0.....	0.....	0.....	003.....	.....
639241 SCS COLLAR 2327 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2016.....	01/17/2017.....	1,018.....	0.....	1,565.2400.....	0.....	113,966.....	0.....	112,277.....	.....	112,277.....	(1,690).....	0.....	0.....	0.....	0.....	003.....	.....
639242 SCS COLLAR 2328 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2016.....	01/14/2019.....	2,152.....	4,517,435.....	1,880.2900.....	0.....	505,883.....	0.....	727,353.....	.....	727,353.....	221,470.....	0.....	0.....	0.....	36,016.....	003.....	.....
639243 SCS COLLAR 2328 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2016.....	01/14/2019.....	2,152.....	0.....	1,692.2600.....	0.....	(453,259).....	0.....	(296,916).....	.....	(296,916).....	156,343.....	0.....	0.....	0.....	0.....	003.....	.....
639244 SCS COLLAR 2328 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2016.....	01/14/2019.....	2,152.....	0.....	2,500.7900.....	0.....	(91,818).....	0.....	(120,412).....	.....	(120,412).....	(28,594).....	0.....	0.....	0.....	0.....	003.....	.....
639265 SCS COLLAR 2331 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016.....	01/17/2017.....	7,016.....	577,441.....	70.5500.....	0.....	32,970.....	0.....	80,294.....	.....	80,294.....	47,325.....	0.....	0.....	0.....	2,143.....	003.....	.....
639266 SCS COLLAR 2331 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016.....	01/17/2017.....	7,016.....	0.....	80.6000.....	0.....	(8,328).....	0.....	(27,466).....	.....	(27,466).....	(19,138).....	0.....	0.....	0.....	0.....	003.....	.....
639267 SCS COLLAR 2331 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016.....	01/17/2017.....	7,016.....	0.....	63.5000.....	0.....	(26,283).....	0.....	(4,572).....	.....	(4,572).....	21,711.....	0.....	0.....	0.....	0.....	003.....	.....
639268 SCS COLLAR 2332 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016.....	01/17/2017.....	67,300.....	5,538,772.....	78.6600.....	0.....	(106,132).....	0.....	(346,100).....	.....	(346,100).....	(239,968).....	0.....	0.....	0.....	20,551.....	003.....	.....
639269 SCS COLLAR 2332 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016.....	01/17/2017.....	67,300.....	0.....	63.5000.....	0.....	(252,105).....	0.....	(43,854).....	.....	(43,854).....	208,251.....	0.....	0.....	0.....	0.....	003.....	.....
639270 SCS COLLAR 2332 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016.....	01/17/2017.....	67,300.....	0.....	70.5500.....	0.....	316,242.....	0.....	770,178.....	.....	770,178.....	453,936.....	0.....	0.....	0.....	0.....	003.....	.....
639271 SCS COLLAR 2333 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016.....	01/17/2017.....	5,783.....	475,952.....	70.5500.....	0.....	27,175.....	0.....	66,182.....	.....	66,182.....	39,007.....	0.....	0.....	0.....	1,766.....	003.....	.....
639272 SCS COLLAR 2333 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016.....	01/17/2017.....	5,783.....	0.....	63.5000.....	0.....	(21,664).....	0.....	(3,768).....	.....	(3,768).....	17,895.....	0.....	0.....	0.....	0.....	003.....	.....
639273 SCS COLLAR 2333 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	01/15/2016.....	01/17/2017.....	5,783.....	0.....	77.4300.....	0.....	(10,757).....	0.....	(34,650).....	.....	(34,650).....	(23,893).....	0.....	0.....	0.....	0.....	003.....	.....
639274 SCS COLLAR 2334 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	01/15/2016.....	01/17/2017.....	2,867.....	3,786,854.....	1,093.7500.....	0.....	0.....	0.....	683,474.....	.....	683,474.....	683,474.....	0.....	0.....	0.....	14,051.....	003.....	.....
639275 SCS COLLAR 2334 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	01/15/2016.....	01/17/2017.....	2,867.....	0.....	984.3800.....	0.....	(27,754).....	0.....	(9,393).....	.....	(9,393).....	18,361.....	0.....	0.....	0.....	0.....	003.....	.....
639276 SCS COLLAR 2334 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	01/15/2016.....	01/17/2017.....	2,867.....	0.....	1,146.9100.....	0.....	0.....	0.....	(544,964).....	.....	(544,964).....	0.....	0.....	0.....	0.....	0.....	003.....	.....
639277 SCS COLLAR 2335 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	01/15/2016.....	01/17/2017.....	1,047.....	1,382,636.....	984.3800.....	0.....	(14,736).....	0.....	(3,429).....	.....	(3,429).....	11,307.....	0.....	0.....	0.....	5,130.....	003.....	.....
639278 SCS COLLAR 2335 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	01/15/2016.....	01/17/2017.....	1,047.....	0.....	1,093.7500.....	0.....	0.....	0.....	249,547.....	.....	249,547.....	249,547.....	0.....	0.....	0.....	0.....	003.....	.....
639279 SCS COLLAR 2335 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	01/15/2016.....	01/17/2017.....	1,047.....	0.....	1,133.4500.....	0.....	0.....	0.....	(211,474).....	.....	(211,474).....	(211,474).....	0.....	0.....	0.....	0.....	003.....	.....
639280 SCS COLLAR 2336 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	01/15/2016.....	01/17/2017.....	7,240.....	379,592.....	26.4800.....	0.....	(2,741).....	0.....	(1,232).....	.....	(1,232).....	1,509.....	0.....	0.....	0.....	1,408.....	003.....	.....
639281 SCS COLLAR 2336 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	01/15/2016.....	01/17/2017.....	7,240.....	0.....	29.4200.....	0.....	0.....	0.....	160,434.....	.....	160,434.....	160,434.....	0.....	0.....	0.....	0.....	003.....	.....
639282 SCS COLLAR 2336 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBi.....	G5GSEF7VJP5I7OUK5573.....	01/15/2016.....	01/17/2017.....	7,240.....	0.....	31.4700.....	0.....	0.....	0.....	(146,663).....	.....	(146,663).....	(146,663).....	0.....	0.....	0.....	0.....	003.....	.....
639318 SCS COLLAR 2338 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2016.....	01/14/2019.....	2,737.....	3,152,599.....	1,007.7400.....	0.....	413,697.....	0.....	602,455.....	.....	602,455.....	188,758.....	0.....	0.....	0.....	25,134.....	003.....	.....
639319 SCS COLLAR 2338 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2016.....	01/14/2019.....	2,737.....	0.....	1,380.6100.....	0.....	(95,679).....	0.....	(139,750).....	.....	(139,750).....	(44,071).....	0.....	0.....	0.....	0.....	003.....	.....
639320 SCS COLLAR 2338 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	01/15/2016.....	01/14/2019.....	2,737.....	0.....	906.9700.....	0.....	(344,756).....	0.....	(231,831).....	.....	(231,831).....	112,926.....	0.....	0.....	0.....	0.....	003.....	.....
639339 SCS COLLAR 2344 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016.....	01/14/2019.....	198.....	416,349.....	1,692.3000.....	0.....	(41,875).....	0.....	(27,367).....	.....	(27,367).....	14,508.....	0.....	0.....	0.....	3,319.....	003.....	.....
639340 SCS COLLAR 2344 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016.....	01/14/2019.....	198.....	0.....	2,372.4100.....	0.....	(12,064).....	0.....	(17,880).....	.....	(17,880).....	(5,816).....	0.....	0.....	0.....	0.....	003.....	.....

QE06.99

SCHEDULE DB - PART A - SECTION 1

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

QE06.100

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
639341 SCS COLLAR 2344 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/14/2019	198	0	1,880.3300	0	45,853	0	67,031	.....	.....67,031	21,178	0	0	0	0	003.....	003.....
639344 SCS COLLAR 2345 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/14/2019	158	332,634	1,504.2600	0	(23,392)	0	(14,736)	.....	.....(14,736)	8,656	0	0	0	2,652	003.....	003.....
639345 SCS COLLAR 2345 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/14/2019	158	0	1,880.3300	0	36,620	0	53,553	.....	.....53,553	16,934	0	0	0	0	003.....	003.....
639346 SCS COLLAR 2345 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	01/15/2016	01/14/2019	158	0	2,136.4300	0	(19,688)	0	(29,930)	.....	.....(29,930)	(10,242)	0	0	0	0	003.....	003.....
647999 SCS COLLAR 2347 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/17/2016	02/14/2017	8,256	679,476	69.0400	0	33,850	0	106,812	.....	.....106,812	72,962	0	0	2,691	003.....	003.....	
648000 SCS COLLAR 2347 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/17/2016	02/14/2017	8,256	0	62.1400	0	(33,850)	0	(5,421)	.....	.....(5,421)	28,429	0	0	0	0	003.....	003.....
648001 SCS COLLAR 2347 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/17/2016	02/14/2017	8,256	0	80.0900	0	(3,567)	0	(37,132)	.....	.....(37,132)	(33,565)	0	0	0	0	003.....	003.....
648002 SCS COLLAR 2348 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/17/2016	02/14/2017	78,360	6,449,059	78.7100	0	(63,315)	0	(421,323)	.....	.....(421,323)	(358,008)	0	0	0	25,541	003.....	003.....
648003 SCS COLLAR 2348 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/17/2016	02/14/2017	78,360	0	69.0400	0	321,278	0	1,013,775	.....	.....1,013,775	692,498	0	0	0	0	003.....	003.....
648004 SCS COLLAR 2348 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/17/2016	02/14/2017	78,360	0	62.1400	0	(321,278)	0	(51,449)	.....	.....(51,449)	269,828	0	0	0	0	003.....	003.....
648005 SCS COLLAR 2349 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/17/2016	02/14/2017	10,284	846,364	76.8100	0	(11,127)	0	(68,819)	.....	.....(68,819)	(57,691)	0	0	0	3,352	003.....	003.....
648006 SCS COLLAR 2349 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/17/2016	02/14/2017	10,284	0	69.0400	0	42,164	0	133,046	.....	.....133,046	90,882	0	0	0	0	003.....	003.....
648007 SCS COLLAR 2349 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	02/17/2016	02/14/2017	10,284	0	62.1400	0	(42,164)	0	(6,752)	.....	.....(6,752)	35,412	0	0	0	0	003.....	003.....
648008 SCS COLLAR 2350 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	02/17/2016	02/14/2017	39,692	45,722,252	1,011.1300	0	3,431,462	0	6,467,687	.....	.....6,467,687	3,036,224	0	0	0	181,079	003.....	003.....
648009 SCS COLLAR 2350 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	02/17/2016	02/14/2017	39,692	0	910.0200	0	(2,568,595)	0	(743,638)	.....	.....(743,638)	1,824,958	0	0	0	0	003.....	003.....
648010 SCS COLLAR 2350 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	02/17/2016	02/14/2017	39,692	0	1,130.4500	0	(1,332,464)	0	(3,111,550)	.....	.....(3,111,550)	(1,779,086)	0	0	0	0	003.....	003.....
648011 SCS COLLAR 2351 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/17/2016	02/14/2017	1,337	1,115,489	860.8600	0	(27,804)	0	(50,678)	.....	.....(50,678)	(22,875)	0	0	0	4,418	003.....	003.....
648012 SCS COLLAR 2351 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/17/2016	02/14/2017	1,337	0	735.7800	0	95,447	0	156,236	.....	.....156,236	60,789	0	0	0	0	003.....	003.....
648013 SCS COLLAR 2351 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/17/2016	02/14/2017	1,337	0	662.2000	0	(73,795)	0	(20,895)	.....	.....(20,895)	52,901	0	0	0	0	003.....	003.....
648014 SCS COLLAR 2352 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/17/2016	02/14/2017	6,853	5,715,747	735.7800	0	489,069	0	800,550	.....	.....800,550	311,481	0	0	0	22,637	003.....	003.....
648015 SCS COLLAR 2352 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/17/2016	02/14/2017	6,853	0	853.5000	0	(169,944)	0	(282,983)	.....	.....(282,983)	(113,039)	0	0	0	0	003.....	003.....
648016 SCS COLLAR 2352 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/17/2016	02/14/2017	6,853	0	662.2000	0	(378,126)	0	(107,063)	.....	.....(107,063)	271,063	0	0	0	0	003.....	003.....
648017 SCS COLLAR 2353 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/17/2016	02/14/2017	820	683,577	735.7800	0	58,490	0	95,742	.....	.....95,742	37,252	0	0	0	2,707	003.....	003.....
648018 SCS COLLAR 2353 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/17/2016	02/14/2017	820	0	835.1100	0	(22,718)	0	(41,472)	.....	.....(41,472)	(18,754)	0	0	0	0	003.....	003.....
648019 SCS COLLAR 2353 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/17/2016	02/14/2017	820	0	662.2000	0	(45,222)	0	(12,804)	.....	.....(12,804)	32,418	0	0	0	0	003.....	003.....
648020 SCS COLLAR 2354 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	5,188	5,976,452	910.0200	0	(332,597)	0	(97,202)	.....	.....(97,202)	235,395	0	0	0	23,669	003.....	003.....
648021 SCS COLLAR 2354 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	5,188	0	1,011.1300	0	450,630	0	845,405	.....	.....845,405	394,775	0	0	0	0	003.....	003.....
648022 SCS COLLAR 2354 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	5,188	0	1,146.9300	0	(150,822)	0	(356,218)	.....	.....(356,218)	(205,395)	0	0	0	0	003.....	003.....
648023 SCS COLLAR 2355 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	7,775	8,956,704	1,117.3000	0	(300,093)	0	(672,942)	.....	.....(672,942)	(372,849)	0	0	0	35,472	003.....	003.....
648024 SCS COLLAR 2355 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	7,775	0	910.0200	0	(498,452)	0	(145,674)	.....	.....(145,674)	352,778	0	0	0	0	003.....	003.....
648025 SCS COLLAR 2355 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	7,775	0	1,011.1300	0	675,343	0	1,266,979	.....	.....1,266,979	591,636	0	0	0	0	003.....	003.....
648036 SCS COLLAR 2356 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	33,698	70,727,405	1,734.1400	0	(3,434,804)	0	(1,174,684)	.....	.....(1,174,684)	2,260,121	0	0	0	280,110	003.....	003.....
648037 SCS COLLAR 2356 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	33,698	0	2,094.4500	0	(2,012,816)	0	(3,264,804)	.....	.....(3,264,804)	(1,251,988)	0	0	0	0	003.....	003.....
648038 SCS COLLAR 2356 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	33,698	0	1,926.8200	0	4,687,932											

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
648073 SCS COLLAR 2361 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/16/2021	1,478	0	1,734.1400	0	(472,483)	0	(391,110)	.....	.....(391,110)	81,373	0	0	0	0	.....	003.....
648074 SCS COLLAR 2362 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/16/2021	917	1,924,770	2,625.5000	0	(82,695)	0	(119,278)	.....	.....(119,278)	(36,583)	0	0	0	20,721	.....	003.....
648075 SCS COLLAR 2362 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/16/2021	917	0	1,445.1200	0	(195,784)	0	(153,622)	.....	.....(153,622)	42,162	0	0	0	0	.....	003.....
648076 SCS COLLAR 2362 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/16/2021	917	0	2,023.1600	0	255,508	0	322,110	.....	.....322,110	66,602	0	0	0	0	.....	003.....
648077 SCS COLLAR 2363 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2019	114	239,644	1,541.4600	0	(18,414)	0	(11,984)	.....	.....(11,984)	6,430	0	0	0	1,942	.....	003.....
648078 SCS COLLAR 2363 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2019	114	0	2,141.4700	0	(16,786)	0	(21,814)	.....	.....(21,814)	(5,028)	0	0	0	0	.....	003.....
648079 SCS COLLAR 2363 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2019	114	0	1,926.8200	0	27,720	0	35,628	.....	.....35,628	7,908	0	0	0	0	.....	003.....
648080 SCS COLLAR 2364 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	392	1,733,792	4,679.9000	0	(61,882)	0	(44,798)	.....	.....(44,798)	17,084	0	0	0	6,867	.....	003.....
648081 SCS COLLAR 2364 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	392	0	4,199.1000	0	150,133	0	149,424	.....	.....149,424	(709)	0	0	0	0	.....	003.....
648082 SCS COLLAR 2364 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	392	0	3,779.1900	0	(98,550)	0	(37,601)	.....	.....(37,601)	60,949	0	0	0	0	.....	003.....
648083 SCS COLLAR 2365 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	3,323	14,681,472	4,199.1000	0	1,271,300	0	1,265,311	.....	.....1,265,311	(5,989)	0	0	0	58,145	.....	003.....
648084 SCS COLLAR 2365 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	3,323	0	4,619.0100	0	(600,064)	0	(462,261)	.....	.....(462,261)	137,802	0	0	0	0	.....	003.....
648085 SCS COLLAR 2365 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	3,323	0	3,779.1900	0	(834,508)	0	(318,406)	.....	.....(318,406)	516,103	0	0	0	0	.....	003.....
648086 SCS COLLAR 2366 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	544	2,402,901	4,199.1000	0	208,072	0	207,094	.....	.....207,094	(979)	0	0	0	9,517	.....	003.....
648087 SCS COLLAR 2366 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	544	0	4,574.9200	0	(107,280)	0	(86,465)	.....	.....(86,465)	20,815	0	0	0	0	.....	003.....
648088 SCS COLLAR 2366 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	544	0	3,779.1900	0	(136,583)	0	(52,114)	.....	.....(52,114)	84,470	0	0	0	0	.....	003.....
648089 SCS COLLAR 2367 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	1,044	1,378,601	1,210.0000	0	98,792	0	148,335	.....	.....148,335	49,543	0	0	0	5,460	.....	003.....
648090 SCS COLLAR 2367 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	1,044	0	1,261.4300	0	(68,732)	0	(111,404)	.....	.....(111,404)	(42,672)	0	0	0	0	.....	003.....
648091 SCS COLLAR 2367 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	1,044	0	1,089.0000	0	(44,837)	0	(7,189)	.....	.....(7,189)	37,647	0	0	0	0	.....	003.....
648092 SCS COLLAR 2368 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	255	337,283	1,210.0000	0	24,170	0	36,291	.....	.....36,291	12,121	0	0	0	1,336	.....	003.....
648093 SCS COLLAR 2368 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	255	0	1,280.1800	0	(15,132)	0	(24,407)	.....	.....(24,407)	(9,275)	0	0	0	0	.....	003.....
648094 SCS COLLAR 2368 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	255	0	1,089.0000	0	(10,970)	0	(1,759)	.....	.....(1,759)	9,211	0	0	0	0	.....	003.....
648095 SCS COLLAR 2369 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	85,225	4,468,349	30.6600	0	1,120,965	0	1,816,456	.....	.....1,816,456	695,491	0	0	0	17,697	.....	003.....
648096 SCS COLLAR 2369 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	85,225	0	32.2500	0	(1,020,911)	0	(1,693,314)	.....	.....(1,693,314)	(672,403)	0	0	0	0	.....	003.....
648097 SCS COLLAR 2369 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	85,225	0	27.5900	0	(130,650)	0	(22,283)	.....	.....(22,283)	108,367	0	0	0	0	.....	003.....
648098 SCS COLLAR 2370 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	10,372	543,795	32.5000	0	(122,512)	0	(203,747)	.....	.....(203,747)	(81,236)	0	0	0	2,154	.....	003.....
648099 SCS COLLAR 2370 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	10,372	0	30.6600	0	136,421	0	221,061	.....	.....221,061	84,641	0	0	0	0	.....	003.....
648100 SCS COLLAR 2370 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	10,372	0	27.5900	0	(15,900)	0	(2,712)	.....	.....(2,712)	13,188	0	0	0	0	.....	003.....
648101 SCS COLLAR 2371 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	5,479	287,288	30.6600	0	72,071	0	116,787	.....	.....116,787	44,716	0	0	0	1,138	.....	003.....
648102 SCS COLLAR 2371 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	5,479	0	32.0700	0	(66,307)	0	(109,758)	.....	.....(109,758)	(43,451)	0	0	0	0	.....	003.....
648103 SCS COLLAR 2371 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/14/2017	5,479	0	27.5900	0	(8,400)	0	(1,433)	.....	.....(1,433)	6,967	0	0	0	0	.....	003.....
648113 SCS COLLAR 2372 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2017	11,944	19,211,377	1,559.4400	0	1,350,034	0	1,427,983	.....	.....1,427,983	77,949	0	0	0	76,085	.....	003.....
648114 SCS COLLAR 2372 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2017	11,944	0	1,716.7900	0	(534,854)	0	(474,666)	.....	.....(474,666)	60,188	0	0	0	0	.....	003.....
648115 SCS COLLAR 2372 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2017	11,944	0	1,403.5000	0	(1,033,159)	0	(504,863)	.....	.....(504,863)	528,296	0	0	0	0	.....	003.....
648116 SCS COLLAR 2373 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2017	1,869	3,006,613	1,559.4400	0	211,283	0	223,482	.....	.....223,482	12,199	0	0	0	11,907	.....	003.....
648117 SCS COLLAR 2373 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2017	1,869	0	1,403.5000	0	(161,691)	0	(79,012)	.....	.....(79,012)	82,679	0	0	0	0	.....	003.....
648118 SCS COLLAR 2373 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2017	1,869	0	1,746.8800	0	(67,817)	0	(56,404)	.....	.....(56,404)	11,413	0	0	0	0	.....	003.....
648119 SCS COLLAR 2374 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2017	1,148	1,846,256	1,559.4400	0	129,741	0	137,232	.....	.....137,232	7,491	0	0	0	7,312	.....	003.....
648120 SCS COLLAR 2374 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2017	1,148	0	1,696.9800	0	(58,506)	0	(54,070)	.....	.....(54,070)	4,436	0	0	0	0	.....	003.....
648121 SCS COLLAR 2374 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2017	1,148	0	1,403.5000	0	(99,289)	0	(48,518)	.....	.....(48,518)	50,770	0	0	0	0	.....	003.....
648130 SCS COLLAR 2375 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	3,105	6,516,114	1,734.1400	0	(696,985)	0	(479,199)	.....	.....(479,199)	217,786	0	0	0	52,811	.....	003.....
648131 SCS COLLAR 2375 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	3,105	0	2,458.0400	0	(186,270)	0	(217,145)	.....	.....(217,145)	(30,876)	0	0	0	0	.....	003.....

QE06.101

SCHEDULE DB - PART A - SECTION 1

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

QE06.102

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
648132 SCS COLLAR 2375 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	3,105	0	1,926.8200	0	751,247	0	968,748	.....	.....968,748	217,501	0	0	0	0	003.....	
648133 SCS COLLAR 2376 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	3,351	7,033,525	1,926.8200	0	810,608	0	1,045,671	.....	.....1,045,671	235,063	0	0	0	57,004	003.....	
648134 SCS COLLAR 2376 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	3,351	0	2,202.9300	0	(424,781)	0	(541,538)	.....	.....(541,538)	(116,757)	0	0	0	0	003.....	
648135 SCS COLLAR 2376 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	3,351	0	1,541.4600	0	(528,317)	0	(351,737)	.....	.....(351,737)	176,580	0	0	0	0	003.....	
648136 SCS COLLAR 2377 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	612	1,284,289	2,662.6700	0	(17,524)	0	(19,478)	.....	.....(19,478)	(1,954)	0	0	0	10,409	003.....	
648137 SCS COLLAR 2377 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	612	0	1,734.1400	0	(137,266)	0	(94,446)	.....	.....(94,446)	42,820	0	0	0	0	003.....	
648138 SCS COLLAR 2377 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	612	0	1,926.8200	0	148,163	0	190,932	.....	.....190,932	42,768	0	0	0	0	003.....	
648139 SCS COLLAR 2378 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	572	1,201,484	1,541.4600	0	(89,952)	0	(60,085)	.....	.....(60,085)	29,867	0	0	0	9,738	003.....	
648140 SCS COLLAR 2378 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	572	0	2,307.3700	0	(54,288)	0	(67,494)	.....	.....(67,494)	(13,206)	0	0	0	0	003.....	
648141 SCS COLLAR 2378 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	572	0	1,926.8200	0	138,040	0	178,624	.....	.....178,624	40,584	0	0	0	0	003.....	
648142 SCS COLLAR 2379 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	127	265,787	1,926.8200	0	30,515	0	39,514	.....	.....39,514	8,999	0	0	0	2,154	003.....	
648143 SCS COLLAR 2379 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	127	0	1,734.1400	0	(28,385)	0	(19,546)	.....	.....(19,546)	8,839	0	0	0	0	003.....	
648144 SCS COLLAR 2379 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	127	0	2,355.3400	0	(10,436)	0	(12,728)	.....	.....(12,728)	(2,292)	0	0	0	0	003.....	
648153 SCS COLLAR 2380 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	4,300	4,953,415	1,346.0200	0	(166,535)	0	(272,784)	.....	.....(272,784)	(106,249)	0	0	0	40,146	003.....	
648154 SCS COLLAR 2380 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	4,300	0	1,011.1300	0	652,355	0	948,375	.....	.....948,375	296,020	0	0	0	0	003.....	
648155 SCS COLLAR 2380 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	4,300	0	910.0200	0	(581,799)	0	(380,613)	.....	.....(380,613)	201,186	0	0	0	0	003.....	
648156 SCS COLLAR 2381 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	5,069	5,838,605	808.9100	0	(495,828)	0	(311,017)	.....	.....(311,017)	184,811	0	0	0	47,320	003.....	
648157 SCS COLLAR 2381 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	5,069	0	1,011.1300	0	768,644	0	1,117,852	.....	.....1,117,852	349,208	0	0	0	0	003.....	
648158 SCS COLLAR 2381 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	5,069	0	1,197.7900	0	(385,946)	0	(603,186)	.....	.....(603,186)	(217,239)	0	0	0	0	003.....	
648159 SCS COLLAR 2382 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	15,684	18,067,205	910.0200	0	(2,946,296)	0	(2,356,885)	.....	.....(2,356,885)	589,411	0	0	0	194,498	003.....	
648160 SCS COLLAR 2382 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	15,684	0	1,011.1300	0	3,210,296	0	4,366,230	.....	.....4,366,230	1,155,934	0	0	0	0	003.....	
648161 SCS COLLAR 2382 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	15,684	0	1,700.9300	0	(469,622)	0	(779,036)	.....	.....(779,036)	(309,414)	0	0	0	0	003.....	
648162 SCS COLLAR 2383 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	33,452	38,533,649	1,011.1300	0	6,794,686	0	9,312,275	.....	.....9,312,275	2,517,589	0	0	0	414,824	003.....	
648163 SCS COLLAR 2383 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	33,452	0	1,417.9100	0	(2,446,314)	0	(3,723,515)	.....	.....(3,723,515)	(1,277,201)	0	0	0	0	003.....	
648164 SCS COLLAR 2383 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	33,452	0	808.9100	0	(4,786,922)	0	(3,820,833)	.....	.....(3,820,833)	966,088	0	0	0	0	003.....	
648165 SCS COLLAR 2384 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	5,574	6,420,755	1,011.1300	0	1,139,699	0	1,551,679	.....	.....1,551,679	411,980	0	0	0	69,121	003.....	
648166 SCS COLLAR 2384 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	5,574	0	1,269.0700	0	(613,167)	0	(897,826)	.....	.....(897,826)	(284,659)	0	0	0	0	003.....	
648167 SCS COLLAR 2384 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	5,574	0	707.7900	0	(599,606)	0	(469,952)	.....	.....(469,952)	129,654	0	0	0	0	003.....	
648168 SCS COLLAR 2385 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	261	300,759	1,448.7500	0	(5,809)	0	(10,148)	.....	.....(10,148)	(4,339)	0	0	0	2,438	003.....	
648169 SCS COLLAR 2385 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	261	0	1,011.1300	0	39,630	0	57,583	.....	.....57,583	17,953	0	0	0	0	003.....	
648170 SCS COLLAR 2385 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	261	0	910.0200	0	(35,304)	0	(23,110)	.....	.....(23,110)	12,194	0	0	0	0	003.....	
648171 SCS COLLAR 2386 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	920	1,059,493	1,254.8200	0	(54,837)	0	(87,270)	.....	.....(87,270)	(32,433)	0	0	0	8,587	003.....	
648172 SCS COLLAR 2386 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	920	0	1,011.1300	0	139,545	0	202,849	.....	.....202,849	63,304	0	0	0	0	003.....	
648173 SCS COLLAR 2386 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	920	0	808.9100	0	(89,932)	0	(56,438)	.....	.....(56,438)	33,494	0	0	0	0	003.....	
648182 SCS COLLAR 2390 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	842	969,493	1,061.6900	0	154,522	0	212,239	.....	.....212,239	57,717	0	0	0	10,437	003.....	
648183 SCS COLLAR 2390 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	842	0	2,014.6800	0	(7,642)	0	(17,103)	.....	.....(17,103)	(9,461)	0	0	0	0	003.....	
648184 SCS COLLAR 2390 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	842	0	910.0200	0	(157,914)	0	(126,471)	.....	.....(126,471)	31,443	0	0	0	0	003.....	
648185 SCS COLLAR 2391 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	1,222	1,408,100	1,061.6900	0	224,315	0	308,258	.....	.....308,258	83,943	0	0	0	15,159	003.....	
648186 SCS COLLAR 2391 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	1,222	0	1,688.0900	0	(38,230)	0	(63,130)	.....	.....(63,130)	(24,899)	0	0	0	0	003.....	
648187 SCS COLLAR 2391 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	1,222	0	859.4600	0	(202,110)	0	(160,790)	.....	.....(160,790)	41,320	0	0	0	0	003.....	
648188 SCS COLLAR 2392 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	1,427	1,643,923	758.3500	0	(178,807)	0	(140,640)	.....	.....(140,640)	38,167	0	0	0	17,697	003.....	
648189 SCS COLLAR 2392 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	1,427	0	1,061.6900	0	261,702	0	359,884	.....	.....359,884	98,182	0	0	0	0	003.....	
648190 SCS COLLAR 2392 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	1,427	0	1,427.5200	0	(101,605)	0	(154,928)	.....	.....(154,928)	(53,323)	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, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
648191 SCS COLLAR 2393 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	186	214,177	1,290.4100	0	(9,426)	0	(15,161)	.....	.....(15,161)	(5,735)	0	0	0	1,736	.....	003.....
648192 SCS COLLAR 2393 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	186	0	910.0200	0	(25,155)	0	(16,457)	.....	.....(16,457)	8,698	0	0	0	0	.....	003.....
648193 SCS COLLAR 2393 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	186	0	1,011.1300	0	28,181	0	41,006	.....	.....41,006	12,825	0	0	0	0	.....	003.....
648194 SCS COLLAR 2394 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	225	258,608	1,011.1300	0	34,036	0	49,513	.....	.....49,513	15,476	0	0	0	2,096	.....	003.....
648195 SCS COLLAR 2394 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	225	0	1,161.2900	0	(19,797)	0	(30,614)	.....	.....(30,614)	(10,817)	0	0	0	0	.....	003.....
648196 SCS COLLAR 2394 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/14/2019	225	0	808.9100	0	(21,967)	0	(13,776)	.....	.....(13,776)	8,191	0	0	0	0	.....	003.....
648197 SCS COLLAR 2395 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	168	193,671	1,545.7200	0	(8,401)	0	(13,253)	.....	.....(13,253)	(4,852)	0	0	0	2,085	.....	003.....
648198 SCS COLLAR 2395 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	168	0	910.0200	0	(31,601)	0	(25,265)	.....	.....(25,265)	6,337	0	0	0	0	.....	003.....
648199 SCS COLLAR 2395 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	168	0	1,011.1300	0	34,399	0	46,804	.....	.....46,804	12,405	0	0	0	0	.....	003.....
648200 SCS COLLAR 2396 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	185	213,038	808.9100	0	(26,768)	0	(21,124)	.....	.....(21,124)	5,644	0	0	0	2,293	.....	003.....
648201 SCS COLLAR 2396 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	185	0	1,011.1300	0	37,833	0	51,484	.....	.....51,484	13,651	0	0	0	0	.....	003.....
648202 SCS COLLAR 2396 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	02/17/2016	02/16/2021	185	0	1,332.2700	0	(17,229)	0	(25,569)	.....	.....(25,569)	(8,341)	0	0	0	0	.....	003.....
648203 SCS COLLAR 2397 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/17/2016	02/16/2021	14,428	30,283,267	1,926.8200	0	4,642,782	0	5,762,425	.....	.....5,762,425	1,119,643	0	0	0	326,007	.....	003.....
648204 SCS COLLAR 2397 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/17/2016	02/16/2021	14,428	0	3,279.4500	0	(471,810)	0	(456,652)	.....	.....(456,652)	15,158	0	0	0	0	.....	003.....
648205 SCS COLLAR 2397 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/17/2016	02/16/2021	14,428	0	1,734.1400	0	(4,531,539)	0	(3,817,851)	.....	.....(3,817,851)	713,688	0	0	0	0	.....	003.....
648212 SCS COLLAR 2399 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	02/17/2016	02/14/2017	17,385	396,902	23.9600	0	(9,249)	0	(11,743)	.....	.....(11,743)	(2,494)	0	0	0	1,572	.....	003.....
648213 SCS COLLAR 2399 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	02/17/2016	02/14/2017	17,385	0	21.1100	0	31,293	0	39,958	.....	.....39,958	8,665	0	0	0	0	.....	003.....
648214 SCS COLLAR 2399 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	02/17/2016	02/14/2017	17,385	0	19.0000	0	(24,339)	0	(8,205)	.....	.....(8,205)	16,134	0	0	0	0	.....	003.....
648215 SCS COLLAR 2400 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	02/17/2016	02/14/2017	107,911	2,463,607	21.1100	0	194,240	0	248,025	.....	.....248,025	53,785	0	0	0	9,757	.....	003.....
648216 SCS COLLAR 2400 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	02/17/2016	02/14/2017	107,911	0	23.7300	0	(69,818)	0	(82,745)	.....	.....(82,745)	(12,926)	0	0	0	0	.....	003.....
648217 SCS COLLAR 2400 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	02/17/2016	02/14/2017	107,911	0	19.0000	0	(151,075)	0	(50,929)	.....	.....(50,929)	100,146	0	0	0	0	.....	003.....
648218 SCS COLLAR 2401 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	02/17/2016	02/14/2017	16,343	373,110	21.1100	0	29,417	0	37,563	.....	.....37,563	8,146	0	0	0	1,478	.....	003.....
648219 SCS COLLAR 2401 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	02/17/2016	02/14/2017	16,343	0	19.0000	0	(22,880)	0	(7,713)	.....	.....(7,713)	15,167	0	0	0	0	.....	003.....
648220 SCS COLLAR 2401 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	02/17/2016	02/14/2017	16,343	0	23.3300	0	(11,947)	0	(15,439)	.....	.....(15,439)	(3,492)	0	0	0	0	.....	003.....
648340 SCS COLLAR 2402 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/17/2016	02/16/2021	27,991	58,748,517	1,926.8200	0	9,006,841	0	11,178,911	.....	.....11,178,911	2,172,070	0	0	0	632,442	.....	003.....
648341 SCS COLLAR 2402 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/17/2016	02/16/2021	27,991	0	1,541.4600	0	(6,633,791)	0	(5,508,567)	.....	.....(5,508,567)	1,125,224	0	0	0	0	.....	003.....
648342 SCS COLLAR 2402 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	02/17/2016	02/16/2021	27,991	0	2,603.1300	0	(3,072,537)	0	(3,800,838)	.....	.....(3,800,838)	(728,302)	0	0	0	0	.....	003.....
648343 SCS COLLAR 2403 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/16/2021	6,539	13,725,016	1,926.8200	0	2,086,551	0	2,611.653	.....	.....2,611.653	525,102	0	0	0	147,753	.....	003.....
648344 SCS COLLAR 2403 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/16/2021	6,539	0	1,348.7700	0	(1,186,943)	0	(924,194)	.....	.....(924,194)	262,749	0	0	0	0	.....	003.....
648345 SCS COLLAR 2403 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/16/2021	6,539	0	2,331.1300	0	(1,063,416)	0	(1,444,915)	.....	.....(1,444,915)	(381,499)	0	0	0	0	.....	003.....
648346 SCS COLLAR 2404 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/16/2021	1,018	2,136,092	3,201.8000	0	(17,453)	0	(38,339)	.....	.....(38,339)	(20,886)	0	0	0	22,996	.....	003.....
648347 SCS COLLAR 2404 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/16/2021	1,018	0	2,023.1600	0	283,560	0	357,475	.....	.....357,475	73,915	0	0	0	0	.....	003.....
648348 SCS COLLAR 2404 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	02/17/2016	02/16/2021	1,018	0	1,637.8000	0	(291,601)	0	(233,253)	.....	.....(233,253)	58,348	0	0	0	0	.....	003.....
650625 SCS COLLAR 2405 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	03/03/2016	03/03/2021	259	544,352	1,993.4000	0	(4,208)	0	10,922	.....	.....10,922	15,130	0	0	0	5,886	.....	003.....
650626 SCS COLLAR 2405 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	03/03/2016	03/03/2021	259	544,352	1,993.4000	0	(4,208)	0	10,922	.....	.....10,922	15,130	0	0	0	5,886	.....	003.....
650648 SCS COLLAR 2407 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/03/2016	03/03/2021	561	1,178,199	1,993.4000	0	189,671	0	206,265	.....	.....206,265	16,594	0	0	0	12,740	.....	003.....
650649 SCS COLLAR 2407 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/03/2016	03/03/2021	561	0	1,794.0600	0	(181,838)	0	(162,941)	.....	.....(162,941)	18,897	0	0	0	0	.....	003.....
650650 SCS COLLAR 2407 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/03/2016	03/03/2021	561	0	3,215.3500	0	(16,942)	0	(21,126)	.....	.....(21,126)	(4,185)	0	0	0	0	.....	003.....
650651 SCS COLLAR 2408 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/03/2016	03/03/2021	1,171	2,457,480	1,594.7200	0	(285,914)	0	(253,294)	.....	.....(253,294)	32,621	0	0	0	26,572	.....	003.....
650652 SCS COLLAR 2408 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/03/2016	03/03/2021	1,171	0	2,669.1600	0	(128,697)	0	(142,026)	.....	.....(142,026)	(13,329)	0	0	0	0	.....	003.....
650653 SCS COLLAR 2408 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/03/2016	03/03/2021	1,171	0	1,993.4000	0	395,613	0	430,225	.....	.....430,225	34,613	0	0	0	0	.....	003.....
650654 SCS COLLAR 2409 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/03/2016	03/03/2021	744	857,481	1,802.9200	0	(18,535)	0	(27,861)	.....	.....(27,861)	(9,326)	0	0	0	9,272	.....	003.....

QE06.103

SCHEDULE DB - PART A - SECTION 1

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

QE06.104

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
650655 SCS COLLAR 2409 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/03/2016	03/03/2021	744	0	1,076.0500	0	156,996	0	183,229	.....	.....183,229	26,234	0	0	0	0	003.....	
650656 SCS COLLAR 2409 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/03/2016	03/03/2021	744	0	968.4400	0	(144,981)	0	(130,141)	.....	.....(130,141)	14,840	0	0	0	0	003.....	
650657 SCS COLLAR 2410 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/03/2016	03/03/2021	1,773	2,042,538	1,502.7000	0	(123,334)	0	(159,793)	.....	.....(159,793)	(36,460)	0	0	0	22,086	003.....	
650658 SCS COLLAR 2410 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/03/2016	03/03/2021	1,773	0	860.8400	0	(266,167)	0	(236,164)	.....	.....(236,164)	30,003	0	0	0	0	003.....	
650659 SCS COLLAR 2410 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/03/2016	03/03/2021	1,773	0	1,076.0500	0	373,967	0	436,456	.....	.....436,456	62,489	0	0	0	0	003.....	
653673 SCS COLLAR 2411 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/15/2016	03/14/2017	3,362	7,055,788	2,015.9300	0	426,939	0	516,879	.....	.....516,879	89,940	0	0	0	29,603	003.....	
653674 SCS COLLAR 2411 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/15/2016	03/14/2017	3,362	0	1,814.3400	0	(295,220)	0	(172,264)	.....	.....(172,264)	122,956	0	0	0	0	003.....	
653675 SCS COLLAR 2411 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/15/2016	03/14/2017	3,362	0	2,184.0600	0	(164,724)	0	(190,705)	.....	.....(190,705)	(25,981)	0	0	0	0	003.....	
653680 SCS COLLAR 2412 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/15/2016	03/14/2017	4,442	9,323,386	1,814.3400	0	(395,033)	0	(227,627)	.....	.....(227,627)	167,406	0	0	0	39,117	003.....	
653681 SCS COLLAR 2412 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/15/2016	03/14/2017	4,442	0	2,015.9300	0	564,149	0	682,994	.....	.....682,994	118,845	0	0	0	0	003.....	
653682 SCS COLLAR 2412 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/15/2016	03/14/2017	4,442	0	2,134.4700	0	(297,622)	0	(357,952)	.....	.....(357,952)	(60,330)	0	0	0	0	003.....	
653776 SCS COLLAR 2413 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	6,392	145,941	20.1300	0	(7,679)	0	(4,769)	.....	.....(4,769)	2,910	0	0	0	612	003.....	
653775 SCS COLLAR 2413 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	6,392	0	24.4100	0	(5,470)	0	(3,773)	.....	.....(3,773)	1,696	0	0	0	0	003.....	
653777 SCS COLLAR 2413 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	6,392	0	22.3700	0	11,097	0	9,914	.....	.....9,914	(1,183)	0	0	0	0	003.....	
653773 SCS COLLAR 2414 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	6,482	147,982	22.3700	0	11,252	0	10,052	.....	.....10,052	(1,200)	0	0	0	621	003.....	
653772 SCS COLLAR 2414 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	6,482	0	20.1300	0	(7,787)	0	(4,836)	.....	.....(4,836)	2,950	0	0	0	0	003.....	
653774 SCS COLLAR 2414 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	6,482	0	25.1300	0	(4,172)	0	(2,511)	.....	.....(2,511)	1,661	0	0	0	0	003.....	
653782 SCS COLLAR 2415 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	127	168,310	1,232.0000	0	11,806	0	16,625	.....	.....16,625	4,819	0	0	0	706	003.....	
653783 SCS COLLAR 2415 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	127	0	1,108.8000	0	(4,883)	0	(1,318)	.....	.....(1,318)	3,565	0	0	0	0	003.....	
653781 SCS COLLAR 2415 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	127	0	1,268.9600	0	(9,177)	0	(13,604)	.....	.....(13,604)	(4,427)	0	0	0	0	003.....	
653765 SCS COLLAR 2416 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	3,732	307,155	75.5600	0	13,198	0	29,262	.....	.....29,262	16,065	0	0	0	1,289	003.....	
653766 SCS COLLAR 2416 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	3,732	0	84.6600	0	(1,486)	0	(9,124)	.....	.....(9,124)	(7,638)	0	0	0	0	003.....	
653764 SCS COLLAR 2416 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	3,732	0	68.0000	0	(13,085)	0	(4,984)	.....	.....(4,984)	8,101	0	0	0	0	003.....	
653769 SCS COLLAR 2417 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	6,525	536,976	81.4800	0	(7,272)	0	(25,757)	.....	.....(25,757)	(18,485)	0	0	0	2,253	003.....	
653770 SCS COLLAR 2417 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	6,525	0	68.0000	0	(22,875)	0	(8,713)	.....	.....(8,713)	14,163	0	0	0	0	003.....	
653768 SCS COLLAR 2417 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	6,525	0	75.5600	0	23,072	0	51,157	.....	.....51,157	28,085	0	0	0	0	003.....	
653757 SCS COLLAR 2418 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2017	212	936,733	4,786.3200	0	(32,753)	0	(19,294)	.....	.....(19,294)	13,459	0	0	0	3,930	003.....	
653755 SCS COLLAR 2418 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2017	212	0	4,367.0800	0	75,839	0	60,813	.....	.....60,813	(15,026)	0	0	0	0	003.....	
653756 SCS COLLAR 2418 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2017	212	0	3,930.3700	0	(47,596)	0	(29,366)	.....	.....(29,366)	18,230	0	0	0	0	003.....	
653779 SCS COLLAR 2419 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	984	1,299,309	1,232.0000	0	91,142	0	128,339	.....	.....128,339	37,197	0	0	0	5,451	003.....	
653780 SCS COLLAR 2419 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	984	0	1,281.2800	0	(66,006)	0	(98,030)	.....	.....(98,030)	(32,024)	0	0	0	0	003.....	
653778 SCS COLLAR 2419 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	984	0	1,108.8000	0	(37,693)	0	(10,175)	.....	.....(10,175)	27,518	0	0	0	0	003.....	
653761 SCS COLLAR 2420 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2017	349	1,541,662	4,367.0800	0	124,815	0	100,085	.....	.....100,085	(24,730)	0	0	0	6,468	003.....	
653762 SCS COLLAR 2420 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2017	349	0	4,681.5100	0	(68,351)	0	(44,744)	.....	.....(44,744)	23,608	0	0	0	0	003.....	
653763 SCS COLLAR 2420 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2017	349	0	3,930.3700	0	(78,334)	0	(48,330)	.....	.....(48,330)	30,003	0	0	0	0	003.....	
653749 SCS COLLAR 2421 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/15/2016	03/14/2017	3,622	4,171,764	960.0000	0	(210,051)	0	(104,832)	.....	.....(104,832)	105,219	0	0	0	17,503	003.....	
653748 SCS COLLAR 2421 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/15/2016	03/14/2017	3,622	0	1,188.8000	0	(109,353)	0	(183,767)	.....	.....(183,767)	(74,414)	0	0	0	0	003.....	
653750 SCS COLLAR 2421 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	03/15/2016	03/14/2017	3,622	0	1,066.6700	0	300,590	0	449,927		449,927	1						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
653758 SCS COLLAR 2423 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2017	2,720	0	4,367,0800	0	972,726	0	780,003	.....	.....780,003	(192,723)	0	0	0	0	003.....	
653731 SCS COLLAR 2424 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/15/2016	03/14/2017	38,186	43,987,647	0	1,170,4500	0	0	(1,376,653)	.....	.....(2,284,775)	(2,284,775)	0	0	0	184,553	003.....	
653732 SCS COLLAR 2424 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/15/2016	03/14/2017	38,186	0	1,066,6700	0	3,169,461	0	4,744,093	.....	.....4,744,093	1,574,633	0	0	0	0	003.....	
653733 SCS COLLAR 2424 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/15/2016	03/14/2017	38,186	0	960,0000	0	(2,214,804)	0	(1,105,364)	.....	.....(1,105,364)	1,109,440	0	0	0	0	003.....	
653802 SCS COLLAR 2425 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	3,357	176,017	39,6100	0	(25,348)	0	(47,157)	.....	.....(47,157)	(21,809)	0	0	0	738	003.....	
653803 SCS COLLAR 2425 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	3,357	0	32,7100	0	(7,845)	0	(2,541)	.....	.....(2,541)	5,303	0	0	0	0	003.....	
653804 SCS COLLAR 2425 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	3,357	0	36,3400	0	32,598	0	55,932	.....	.....55,932	23,333	0	0	0	0	003.....	
653805 SCS COLLAR 2426 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/15/2016	03/14/2017	34,223	71,829,105	1,814,3400	0	(3,045,839)	0	(1,753,679)	.....	.....(1,753,679)	1,292,161	0	0	0	301,363	003.....	
653806 SCS COLLAR 2426 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/15/2016	03/14/2017	34,223	0	2,015,9300	0	4,346,310	0	5,261,910	.....	.....5,261,910	915,600	0	0	0	0	003.....	
653807 SCS COLLAR 2426 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPGFNF3BB653.....	03/15/2016	03/14/2017	34,223	0	2,156,8400	0	(2,015,216)	0	(2,370,047)	.....	.....(2,370,047)	(354,831)	0	0	0	0	003.....	
653808 SCS COLLAR 2427 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/14/2019	2,342	4,915,209	2,501,7700	0	(169,105)	0	(148,132)	.....	.....(148,132)	20,973	0	0	0	40,413	003.....	
653809 SCS COLLAR 2427 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/14/2019	2,342	0	1,814,3400	0	(481,531)	0	(428,716)	.....	.....(428,716)	52,815	0	0	0	0	003.....	
653810 SCS COLLAR 2427 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/14/2019	2,342	0	2,015,9300	0	575,954	0	614,223	.....	.....614,223	38,269	0	0	0	0	003.....	
653811 SCS COLLAR 2428 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/14/2019	2,876	6,036,514	2,270,7400	0	(393,219)	0	(392,848)	.....	.....(392,848)	371	0	0	0	49,633	003.....	
653812 SCS COLLAR 2428 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/14/2019	2,876	0	1,612,7400	0	(405,874)	0	(362,108)	.....	.....(362,108)	43,766	0	0	0	0	003.....	
653813 SCS COLLAR 2428 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/14/2019	2,876	0	2,015,9300	0	707,346	0	754,345	.....	.....754,345	46,999	0	0	0	0	003.....	
653831 SCS COLLAR 2435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/14/2019	675	1,415,948	2,405,4100	0	(65,021)	0	(59,619)	.....	.....(59,619)	5,402	0	0	0	11,642	003.....	
653832 SCS COLLAR 2435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/14/2019	675	0	1,814,3400	0	(138,717)	0	(123,502)	.....	.....(123,502)	15,215	0	0	0	0	003.....	
653833 SCS COLLAR 2435 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/14/2019	675	0	2,015,9300	0	165,918	0	176,942	.....	.....176,942	11,024	0	0	0	0	003.....	
653834 SCS COLLAR 2436 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/14/2019	362	760,031	2,015,9300	0	89,059	0	94,976	.....	.....94,976	5,917	0	0	0	6,249	003.....	
653835 SCS COLLAR 2436 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/14/2019	362	0	2,212,0800	0	(58,261)	0	(58,555)	.....	.....(58,555)	(294)	0	0	0	0	003.....	
653836 SCS COLLAR 2436 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/14/2019	362	0	1,612,7400	0	(51,102)	0	(45,591)	.....	.....(45,591)	5,510	0	0	0	0	003.....	
653837 SCS COLLAR 2437 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/15/2021	483	1,013,027	2,015,9300	0	163,466	0	172,751	.....	.....172,751	9,285	0	0	0	10,992	003.....	
653838 SCS COLLAR 2437 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/15/2021	483	0	2,939,2300	0	(36,281)	0	(34,132)	.....	.....(34,132)	2,149	0	0	0	0	003.....	
653839 SCS COLLAR 2437 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/15/2021	483	0	1,814,3400	0	(145,950)	0	(144,963)	.....	.....(144,963)	987	0	0	0	0	003.....	
653840 SCS COLLAR 2438 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/15/2021	117	245,709	2,527,9800	0	(18,240)	0	(18,740)	.....	.....(18,740)	(500)	0	0	0	2,666	003.....	
653841 SCS COLLAR 2438 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/15/2021	117	0	2,015,9300	0	39,649	0	41,901	.....	.....41,901	2,252	0	0	0	0	003.....	
653842 SCS COLLAR 2438 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/15/2021	117	0	1,612,7400	0	(25,960)	0	(26,232)	.....	.....(26,232)	(272)	0	0	0	0	003.....	
653843 SCS COLLAR 2439 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/15/2021	123	257,161	2,015,9300	0	41,496	0	43,853	.....	.....43,853	2,357	0	0	0	2,790	003.....	
653844 SCS COLLAR 2439 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/15/2021	123	0	2,320,3400	0	(26,501)	0	(28,009)	.....	.....(28,009)	(1,508)	0	0	0	0	003.....	
653845 SCS COLLAR 2439 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/15/2021	123	0	1,411,1500	0	(19,759)	0	(19,722)	.....	.....(19,722)	38	0	0	0	0	003.....	
653857 SCS COLLAR 2440 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/15/2021	897	1,882,377	2,116,7300	0	253,120	0	279,174	.....	.....279,174	26,055	0	0	0	20,425	003.....	
653858 SCS COLLAR 2440 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	03/15/2016	03/15/2021	897	0	1,814,3400	0	(262,340)	0	(269,366)	.....	.....(269,366)	(7,027)	0	0	0	0	003.....	
653865 SCS COLLAR 2443 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2019	2,558	2,947,125	1,066,6700	0	394,887	0	484,821	.....	.....484,821	89,933	0	0	0	24,232	003.....	
653866 SCS COLLAR 2443 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2019	2,558	0	960,0000	0	(345,136)	0	(273,690)	.....	.....(273,690)	71,446	0	0	0	0	003.....	
653867 SCS COLLAR 2443 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2019	2,558	0	1,399,4700	0	(92,923)	0	(132,302)	.....	.....(132,302)	(39,379)	0	0	0	0	003.....	
653868 SCS COLLAR 2444 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2019	4,432	5,104,822	1,251,2000	0	(329,992)	0	(439,233)	.....	.....(439,233)	(109,241)	0	0	0	41,972	003.....	
653869 SCS COLLAR 2444 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2019	4,432	0	1,066,6700	0	683,999	0	839,776	.....	.....839,776	155,777	0	0	0	0	003.....	
653870 SCS COLLAR 2444 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2019	4,432	0	853,3300	0	(428,785)	0	(332,012)	.....	.....(332,012)	96,773	0	0	0	0	003.....	
653899 SCS COLLAR 2455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2019	552	636,078	1,344,0000	0	(27,117)	0	(36,829)	.....	.....(36,829)	(9,712)	0	0	0	5,230	003.....	
653900 SCS COLLAR 2455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2019	552	0	960,0000	0	(74,491)	0	(59,070)	.....	.....(59,070)	15,420	0	0	0	0	003.....	
653901 SCS COLLAR 2455 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2019	552	0	1,066,6700	0	85,229	0	104,639	.....	.....104,639	19,410	0	0	0	0	003.....	
653902 SCS COLLAR 2456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2019	968	1,115,566	1,066,6700	0	149,476	0	183,518		183,518	34,042	0	0	0	9,172	003.....	

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 s at Inception and at Year-end (b)
653903 SCS COLLAR 2456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2019	968	0	853.3300	0	(93,703)	0	(72,555)	.....	.....(72,555)	21,148	0	0	0	0	003.....	
653904 SCS COLLAR 2456 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/14/2019	968	0	1,216.0000	0	(84,499)	0	(110,147)	.....	.....(110,147)	(25,648)	0	0	0	0	003.....	
653905 SCS COLLAR 2457 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/15/2021	145	167,389	1,066.6700	0	31,398	0	36,581	.....	36,581	5,182	0	0	0	1,816	003.....	
653906 SCS COLLAR 2457 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/15/2021	145	0	853.3300	0	(21,320)	0	(19,094)	.....	.....(19,094)	2,226	0	0	0	0	003.....	
653907 SCS COLLAR 2457 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/15/2021	145	0	1,413.3300	0	(13,068)	0	(16,706)	.....	.....(16,706)	(3,638)	0	0	0	0	003.....	
653908 SCS COLLAR 2458 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/15/2021	209	240,824	746.6700	0	(22,820)	0	(20,256)	.....	.....(20,256)	2,564	0	0	0	2,613	003.....	
653909 SCS COLLAR 2458 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/15/2021	209	0	1,282.1300	0	(26,655)	0	(33,142)	.....	.....(33,142)	(6,486)	0	0	0	0	003.....	
653910 SCS COLLAR 2458 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/15/2016	03/15/2021	209	0	1,066.6700	0	45,173	0	52,629	.....	52,629	7,456	0	0	0	0	003.....	
653911 SCS COLLAR 2459 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2017	1,028	1,653,691	1,637.9300	0	111,141	0	81,660	.....	81,660	(29,481)	0	0	0	6,938	003.....	
653912 SCS COLLAR 2459 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2017	1,028	0	1,801.7200	0	(42,719)	0	(21,394)	.....	.....(21,394)	21,324	0	0	0	0	003.....	
653913 SCS COLLAR 2459 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2017	1,028	0	1,474.1400	0	(76,626)	0	(64,928)	.....	.....(64,928)	11,698	0	0	0	0	003.....	
653914 SCS COLLAR 2460 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2017	921	1,480,858	1,637.9300	0	99,525	0	73,125	.....	73,125	(26,400)	0	0	0	6,213	003.....	
653915 SCS COLLAR 2460 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2017	921	0	1,752.5900	0	(52,552)	0	(30,450)	.....	.....(30,450)	22,102	0	0	0	0	003.....	
653916 SCS COLLAR 2460 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2017	921	0	1,474.1400	0	(68,618)	0	(58,142)	.....	.....(58,142)	10,476	0	0	0	0	003.....	
653925 SCS COLLAR 2461 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2017	677	564,380	711.6100	0	(33,169)	0	(17,977)	.....	.....(17,977)	15,191	0	0	0	2,368	003.....	
653926 SCS COLLAR 2461 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2017	677	0	890.3100	0	(17,051)	0	(19,725)	.....	.....(19,725)	(2,674)	0	0	0	0	003.....	
653927 SCS COLLAR 2461 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2017	677	0	790.6800	0	47,615	0	54,458	.....	54,458	6,843	0	0	0	0	003.....	
653928 SCS COLLAR 2462 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2017	6,587	5,493,996	711.6100	0	(322,882)	0	(175,004)	.....	.....(175,004)	147,878	0	0	23,050	003.....		
653929 SCS COLLAR 2462 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2017	6,587	0	790.6800	0	463,509	0	530,124	.....	530,124	66,616	0	0	0	0	003.....	
653930 SCS COLLAR 2462 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2017	6,587	0	885.5600	0	(194,572)	0	(203,314)	.....	.....(203,314)	(8,742)	0	0	0	0	003.....	
653931 SCS COLLAR 2463 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2017	581	484,206	867.3800	0	(18,977)	0	(22,151)	.....	.....(22,151)	(3,174)	0	0	0	2,032	003.....	
653932 SCS COLLAR 2463 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2017	581	0	711.6100	0	(28,457)	0	(15,424)	.....	.....(15,424)	13,033	0	0	0	0	003.....	
653933 SCS COLLAR 2463 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2017	581	0	790.6800	0	40,851	0	46,722	.....	46,722	5,871	0	0	0	0	003.....	
653989 SCS COLLAR 2466 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	108,338	5,680,157	39.2500	0	(839,605)	0	(1,551,929)	.....	.....(1,551,929)	(712,324)	0	0	0	23,831	003.....	
653990 SCS COLLAR 2466 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	108,338	0	36.3400	0	1,051,966	0	1,804,941	.....	1,804,941	752,975	0	0	0	0	003.....	
653991 SCS COLLAR 2466 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	108,338	0	32.7100	0	(253,149)	0	(82,014)	.....	.....(82,014)	171,136	0	0	0	0	003.....	
653992 SCS COLLAR 2467 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	15,080	790,634	38.9600	0	(119,053)	0	(219,425)	.....	.....(219,425)	(100,372)	0	0	0	3,317	003.....	
653993 SCS COLLAR 2467 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	15,080	0	36.3400	0	146,426	0	251,234	.....	251,234	104,808	0	0	0	0	003.....	
653994 SCS COLLAR 2467 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	15,080	0	32.7100	0	(35,236)	0	(11,416)	.....	.....(11,416)	23,821	0	0	0	0	003.....	
653995 SCS COLLAR 2468 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	80,823	1,845,178	22.3700	0	140,301	0	125,341	.....	125,341	(14,960)	0	0	0	7,742	003.....	
653996 SCS COLLAR 2468 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	80,823	0	20.1300	0	(97,090)	0	(60,300)	.....	.....(60,300)	36,789	0	0	0	0	003.....	
653997 SCS COLLAR 2468 XLF UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	80,823	0	24.6960	0	(61,942)	0	(40,550)	.....	.....(40,550)	21,392	0	0	0	0	003.....	
653998 SCS COLLAR 2469 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	49,722	4,092,127	68.0000	0	(174,325)	0	(66,396)	.....	.....(66,396)	107,929	0	0	0	17,169	003.....	
653999 SCS COLLAR 2469 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	49,722	0	75.5600	0	175,828	0	389,851	.....	389,851	214,024	0	0	0	0	003.....	
654000 SCS COLLAR 2469 IYR UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	03/15/2016	03/14/2017	49,722	0	82.6700	0	(40,425)	0	(165,469)	.....	.....(165,469)	(125,043)	0	0	0	0	003.....	
654004 SCS COLLAR 2471 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2017	11,547	18,572,598	1,637.9300	0	1,248,254	0	917,120	.....	917,120	(331,134)	0	0	0	77,922	003.....	
654005 SCS COLLAR 2471 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2017	11,547	0	1,474.1400	0	(860,544)	0	(729,207)	.....	.....(729,207)	131,337	0	0	0	0	003.....	
654006 SCS COLLAR 2471 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTFWZYICNSX8D621K86.....	03/15/2016	03/14/2017	11,547	0	1,779.6100	0	(583,661)	0	(297,981)	.....	.....(297,981)	285,680	0	0	0	0	003.....	
654163 SCS COLLAR 2472 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	03/17/2016	03/17/2021	430	903,072	2,040.5900	0	(1,370)	0	5,975	.....	5,975	7,344	0	0	0	9,805	003.....	
654165 SCS COLLAR 2473 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CSWSY7OE568.....	03/17/2016	03/17/2021	430	903,072	2,040.5900	0	(1,370)	0	5,975	.....	5,975	7,344	0	0	0	9,805	003.....	
654614 SCS COLLAR 2474 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN3																		

QE06.106

SCHEDULE DB - PART A - SECTION 1

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

QE06.107

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
654616 SCS COLLAR 2474 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2016.....	03/15/2017.....	892	0	982.1300	0	(50,265)	0	(29,459)	.....	.....(29,459)	20,806	0	0	0	0	003.....	.....
654617 SCS COLLAR 2475 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2016.....	03/17/2021.....	1,552	1,788,181	1,861.1300	0	(40,639)	0	(50,368)	.....	.....(50,368)	(9,729)	0	0	0	19,414	003.....	.....
654618 SCS COLLAR 2475 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2016.....	03/17/2021.....	1,552	0	982.1300	0	(294,400)	0	(282,153)	.....	.....(282,153)	12,247	0	0	0	0	003.....	.....
654619 SCS COLLAR 2475 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2016.....	03/17/2021.....	1,552	0	1,091.2500	0	332,397	0	372,305	.....	.....372,305	39,908	0	0	0	0	003.....	.....
654620 SCS COLLAR 2476 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2016.....	03/17/2021.....	3,412	3,929,986	1,540.8500	0	(241,697)	0	(280,628)	.....	.....(280,628)	(38,931)	0	0	0	42,668	003.....	.....
654621 SCS COLLAR 2476 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2016.....	03/17/2021.....	3,412	0	873.0000	0	(494,638)	0	(473,101)	.....	.....(473,101)	21,537	0	0	0	0	003.....	.....
654622 SCS COLLAR 2476 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2016.....	03/17/2021.....	3,412	0	1,091.2500	0	730,528	0	818,237	.....	.....818,237	87,708	0	0	0	0	003.....	.....
654623 SCS COLLAR 2477 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2016.....	03/17/2021.....	781	899,368	763.8800	0	(83,547)	0	(79,726)	.....	.....(79,726)	3,821	0	0	0	9,765	003.....	.....
654624 SCS COLLAR 2477 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2016.....	03/17/2021.....	781	0	1,382.0700	0	(84,962)	0	(97,235)	.....	.....(97,235)	(12,273)	0	0	0	0	003.....	.....
654625 SCS COLLAR 2477 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2016.....	03/17/2021.....	781	0	1,091.2500	0	167,180	0	187,252	.....	.....187,252	20,072	0	0	0	0	003.....	.....
654626 SCS COLLAR 2478 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2016.....	03/17/2021.....	556	640,747	927.5700	0	(92,592)	0	(88,687)	.....	.....(88,687)	3,905	0	0	0	6,957	003.....	.....
654627 SCS COLLAR 2478 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2016.....	03/17/2021.....	556	0	1,862.9900	0	(14,471)	0	(17,955)	.....	.....(17,955)	(3,484)	0	0	0	0	003.....	.....
654628 SCS COLLAR 2478 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	03/17/2016.....	03/17/2021.....	556	0	1,145.8200	0	106,116	0	119,229	.....	.....119,229	13,113	0	0	0	0	003.....	.....
654629 SCS COLLAR 2479 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/15/2017.....	868	1,822,600	1,836.5300	0	(76,338)	0	(47,897)	.....	.....(47,897)	28,441	0	0	0	7,662	003.....	.....
654630 SCS COLLAR 2479 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/15/2017.....	868	0	2,040.5900	0	106,657	0	119,178	.....	.....119,178	12,521	0	0	0	0	003.....	.....
654631 SCS COLLAR 2479 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/15/2017.....	868	0	2,169.1500	0	(49,528)	0	(55,277)	.....	.....(55,277)	(5,749)	0	0	0	0	003.....	.....
654632 SCS COLLAR 2480 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/17/2021.....	1,871	3,925,995	2,040.5900	0	620,644	0	648,149	.....	.....648,149	27,505	0	0	0	42,625	003.....	.....
654633 SCS COLLAR 2480 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/17/2021.....	1,871	0	3,479.2100	0	(31,260)	0	(41,612)	.....	.....(41,612)	(10,351)	0	0	0	0	003.....	.....
654634 SCS COLLAR 2480 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/17/2021.....	1,871	0	1,836.5300	0	(595,338)	0	(579,696)	.....	.....(579,696)	15,642	0	0	0	0	003.....	.....
654635 SCS COLLAR 2481 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/17/2021.....	2,369	4,972,038	2,040.5900	0	786,009	0	820,842	.....	.....820,842	34,833	0	0	0	53,982	003.....	.....
654636 SCS COLLAR 2481 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/17/2021.....	2,369	0	2,758.8800	0	(228,165)	0	(244,353)	.....	.....(244,353)	(16,188)	0	0	0	0	003.....	.....
654637 SCS COLLAR 2481 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/17/2021.....	2,369	0	1,632.4700	0	(565,384)	0	(547,793)	.....	.....(547,793)	17,591	0	0	0	0	003.....	.....
654638 SCS COLLAR 2482 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/17/2021.....	596	1,250,723	1,428.4100	0	(102,862)	0	(98,950)	.....	.....(98,950)	3,911	0	0	0	13,579	003.....	.....
654639 SCS COLLAR 2482 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/17/2021.....	596	0	2,489.5200	0	(70,346)	0	(102,414)	.....	.....(102,414)	(32,068)	0	0	0	0	003.....	.....
654640 SCS COLLAR 2482 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/17/2021.....	596	0	2,040.5900	0	171,310	0	206,484	.....	.....206,484	35,174	0	0	0	0	003.....	.....
654641 SCS COLLAR 2483 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/17/2021.....	406	851,644	1,734.5000	0	(112,277)	0	(109,133)	.....	.....(109,133)	3,144	0	0	0	9,246	003.....	.....
654642 SCS COLLAR 2483 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/17/2021.....	406	0	2,142.6200	0	116,649	0	121,813	.....	.....121,813	5,164	0	0	0	0	003.....	.....
654643 SCS COLLAR 2483 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/17/2021.....	406	0	3,538.3800	0	(5,664)	0	(8,041)	.....	.....(8,041)	(2,377)	0	0	0	0	003.....	.....
654644 SCS COLLAR 2484 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/17/2021.....	491	565,799	2,477.1400	0	(627)	0	(3,468)	.....	.....(3,468)	(2,841)	0	0	0	6,143	003.....	.....
654645 SCS COLLAR 2484 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/17/2021.....	491	0	982.1300	0	(93,564)	0	(89,276)	.....	.....(89,276)	4,288	0	0	0	0	003.....	.....
654646 SCS COLLAR 2484 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/17/2021.....	491	0	1,145.8200	0	93,355	0	105,283	.....	.....105,283	11,927	0	0	0	0	003.....	.....
654648 SCS COLLAR 2485 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/15/2017.....	622	1,306,265	2,150.7800	0	(40,551)	0	(45,089)	.....	.....(45,089)	(4,538)	0	0	0	5,491	003.....	.....
654649 SCS COLLAR 2485 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/15/2017.....	622	0	1,836.5300	0	(54,712)	0	(34,328)	.....	.....(34,328)	20,384	0	0	0	0	003.....	.....
654650 SCS COLLAR 2485 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	03/17/2016.....	03/15/2017.....	622	0	2,040.5900	0	76,441	0	85,415	.....	.....85,415	8,974	0	0	0	0	003.....	.....
658107 SCS COLLAR 2486 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016.....	03/31/2021.....	2,353	4,939,014	2,041.9100	0	(7,352)	0	49,402	.....	.....49,402	56,754	0	0	0	53,841	003.....	.....
658108 SCS COLLAR 2486 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	04/07/2016.....	03/31/2021.....	2,353	4,939,014	2,041.9100	0	(7,352)	0	49,402	.....	.....49,402	56,754	0	0	0	53,841	003.....	.....
658291 SCS COLLAR 2488 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016.....	04/05/2017.....	1,728	1,990,173	1,092.7900	0	136,880	0	188,298	.....	.....188,298	51,418	0	0	0	8,700	003.....	.....
658292 SCS COLLAR 2488 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016.....	04/05/2017.....	1,728	0	1,186.8700	0	(60,075)	0	(94,463)	.....	.....(94,463)	(34,388)	0	0	0	0	003.....	.....
658293 SCS COLLAR 2488 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016.....	04/05/2017.....	1,728	0	983.5100	0	(96,288)	0	(62,753)	.....	.....(62,753)	33,535	0	0	0	0	003.....	.....
658294 SCS COLLAR 2489 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016.....	04/03/2019.....	680	783,209	1,092.7900	0	101,048	0	120,108	.....	.....120,108	19,060	0	0	0	6,505	003.....	.....
658295 SCS COLLAR 2489 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016.....	04/03/2019.....	680	0	1,268.0700	0	(49,528)	0	(64,344)	.....	.....(64,344)	(14,815)	0	0	0	0	003.....	.....
658296 SCS COLLAR 2489 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016.....	04/03/2019.....	680	0	874.2300	0	(65,384)	0	(56,043)	.....	.....(56,043)	9,340	0	0	0	0	003.....	.....
658297 SCS COLLAR 2490 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016.....	03/31/2021.....	3,993	4,600,165	1,920.9000	0	(39,408)	0	(112,965)	.....	.....(112,965)	(73,557)	0	0	0	50,147	003.....	.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.108

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 s at Inception and at Year-end (b)
658298 SCS COLLAR 2490 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	03/31/2021	3,993	0	1,092.7900	0	809,523	0	959,337	.....	.....959,337	149,813	0	0	0	0	003.....	
658299 SCS COLLAR 2490 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	03/31/2021	3,993	0	983.5100	0	(776,793)	0	(732,796)	.....	.....(732,796)	43,997	0	0	0	0	003.....	
658300 SCS COLLAR 2491 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	03/31/2021	10,131	11,670,127	874.2300	0	(1,505,658)	0	(1,420,029)	.....	.....(1,420,029)	85,629	0	0	0	127,218	003.....	
658301 SCS COLLAR 2491 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	03/31/2021	10,131	0	1,092.7900	0	2,053,674	0	2,433,734	.....	.....2,433,734	380,060	0	0	0	0	003.....	
658302 SCS COLLAR 2491 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	03/31/2021	10,131	0	1,545.7400	0	(564,955)	0	(833,694)	.....	.....(833,694)	(268,739)	0	0	0	0	003.....	
658303 SCS COLLAR 2492 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	03/31/2021	1,011	1,164,799	1,092.7900	0	204,978	0	242,912	.....	.....242,912	37,934	0	0	0	12,698	003.....	
658304 SCS COLLAR 2492 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	03/31/2021	1,011	0	764.9500	0	(110,500)	0	(104,493)	.....	.....(104,493)	6,006	0	0	0	0	003.....	
658305 SCS COLLAR 2492 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	03/31/2021	1,011	0	1,378.9900	0	(96,168)	0	(128,159)	.....	.....(128,159)	(31,991)	0	0	0	0	003.....	
658306 SCS COLLAR 2493 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	03/31/2021	620	714,691	1,915.8700	0	(6,461)	0	(17,785)	.....	.....(17,785)	(11,324)	0	0	0	7,791	003.....	
658307 SCS COLLAR 2493 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	03/31/2021	620	0	928.8700	0	(105,768)	0	(99,924)	.....	.....(99,924)	5,843	0	0	0	0	003.....	
658308 SCS COLLAR 2493 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	03/31/2021	620	0	1,147.4200	0	111,192	0	133,280	.....	.....133,280	22,088	0	0	0	0	003.....	
658309 SCS COLLAR 2494 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	04/05/2017	845	972,950	1,092.7900	0	66,918	0	92,055	.....	.....92,055	25,137	0	0	0	4,253	003.....	
658310 SCS COLLAR 2494 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	04/05/2017	845	0	1,175.4000	0	(33,044)	0	(50,966)	.....	.....(50,966)	(17,922)	0	0	0	0	003.....	
658311 SCS COLLAR 2494 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	04/05/2017	845	0	983.5100	0	(47,073)	0	(30,678)	.....	.....(30,678)	16,395	0	0	0	0	003.....	
658312 SCS COLLAR 2495 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	04/05/2017	144	634,726	4,475.2900	0	47,260	0	34,478	.....	.....34,478	(12,782)	0	0	0	2,775	003.....	
658313 SCS COLLAR 2495 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	04/05/2017	144	0	4,027.7600	0	(29,578)	0	(24,989)	.....	.....(24,989)	4,589	0	0	0	0	003.....	
658314 SCS COLLAR 2495 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	04/05/2017	144	0	4,776.9200	0	(24,318)	0	(15,350)	.....	.....(15,350)	8,968	0	0	0	0	003.....	
658315 SCS COLLAR 2496 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	04/05/2017	116	514,295	4,027.7600	0	(23,966)	0	(20,248)	.....	.....(20,248)	3,718	0	0	0	2,248	003.....	
658316 SCS COLLAR 2496 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	04/05/2017	116	0	4,475.2900	0	38,294	0	27,937	.....	.....27,937	(10,357)	0	0	0	0	003.....	
658317 SCS COLLAR 2496 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016	04/05/2017	116	0	4,735.7500	0	(21,778)	0	(14,128)	.....	.....(14,128)	7,650	0	0	0	0	003.....	
658318 SCS COLLAR 2497 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	04/05/2017	631	1,014,404	1,447.0300	0	(53,742)	0	(38,716)	.....	.....(38,716)	15,026	0	0	0	4,434	003.....	
658319 SCS COLLAR 2497 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	04/05/2017	631	0	1,607.8100	0	74,022	0	62,105	.....	.....62,105	(11,917)	0	0	0	0	003.....	
658320 SCS COLLAR 2497 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	04/05/2017	631	0	1,768.5900	0	(30,745)	0	(19,831)	.....	.....(19,831)	10,914	0	0	0	0	003.....	
658321 SCS COLLAR 2498 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	03/31/2021	1,549	2,490,990	1,607.8100	0	357,241	0	373,662	.....	.....373,662	16,421	0	0	0	27,155	003.....	
658322 SCS COLLAR 2498 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	03/31/2021	1,549	0	1,447.0300	0	(361,049)	0	(401,660)	.....	.....(401,660)	(40,611)	0	0	0	0	003.....	
658324 SCS COLLAR 2499 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	04/05/2017	1,512	3,173,099	1,837.7200	0	(128,264)	0	(91,168)	.....	.....(91,168)	37,096	0	0	0	13,871	003.....	
658325 SCS COLLAR 2499 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	04/05/2017	1,512	0	2,041.9100	0	186,516	0	212,991	.....	.....212,991	26,475	0	0	0	0	003.....	
658326 SCS COLLAR 2499 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	04/05/2017	1,512	0	2,170.5500	0	(90,109)	0	(102,109)	.....	.....(102,109)	(12,000)	0	0	0	0	003.....	
658327 SCS COLLAR 2500 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	04/03/2019	379	795,588	2,041.9100	0	85,798	0	94,957	.....	.....94,957	9,159	0	0	0	6,607	003.....	
658328 SCS COLLAR 2500 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	04/03/2019	379	0	2,522.3700	0	(21,378)	0	(23,232)	.....	.....(23,232)	(1,854)	0	0	0	0	003.....	
658329 SCS COLLAR 2500 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	04/03/2019	379	0	1,837.7200	0	(78,863)	0	(73,582)	.....	.....(73,582)	5,281	0	0	0	0	003.....	
658330 SCS COLLAR 2501 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	04/03/2019	395	828,479	2,041.9100	0	89,345	0	98,883	.....	.....98,883	9,537	0	0	0	6,880	003.....	
658331 SCS COLLAR 2501 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	04/03/2019	395	0	2,282.4500	0	(48,344)	0	(53,326)	.....	.....(53,326)	(4,982)	0	0	0	0	003.....	
658332 SCS COLLAR 2501 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	04/03/2019	395	0	1,633.5300	0	(56,041)	0	(52,938)	.....	.....(52,938)	3,103	0	0	0	0	003.....	
658333 SCS COLLAR 2502 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	03/31/2021	3,287	6,899,200	3,716.0700	0	(37,453)	0	(48,228)	.....	.....(48,228)	(10,775)	0	0	0	75,209	003.....	
658334 SCS COLLAR 2502 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	03/31/2021	3,287	0	1,837.7200	0	(1,023,648)	0	(1,027,107)	.....	.....(1,027,107)	(3,459)	0	0	0	0	003.....	
658335 SCS COLLAR 2502 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016	03/31/2021	3,287	0	2,041.9100	0	1,050,829	0	1,142,807		1,142,807	91,978	0	0	0	0	00	

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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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
658341 SCS COLLAR 2504 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016.....	03/31/2021.....	605.....	0	1,429.3400.....	0	(100,450).....	0	(101,599).....	.....	(101,599).....	(1,149).....	0	0	0	0	003.....	.....
658342 SCS COLLAR 2505 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016.....	03/31/2021.....	437.....	916,879.....	2,144.0100.....	0	116,692.....	0	131,702.....	.....	131,702.....	15,010.....	0	0	0	9,995.....	003.....	.....
658343 SCS COLLAR 2505 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016.....	03/31/2021.....	437.....	0	1,837.7200.....	0	(136,039).....	0	(136,499).....	.....	(136,499).....	(460).....	0	0	0	0	003.....	.....
658344 SCS COLLAR 2506 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016.....	03/31/2021.....	742.....	1,557,253.....	1,735.6200.....	0	(193,829).....	0	(201,312).....	.....	(201,312).....	(7,483).....	0	0	0	16,976.....	003.....	.....
658345 SCS COLLAR 2506 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016.....	03/31/2021.....	742.....	0	3,817.7600.....	0	(6,681).....	0	(9,019).....	.....	(9,019).....	(2,337).....	0	0	0	0	003.....	.....
658346 SCS COLLAR 2506 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016.....	03/31/2021.....	742.....	0	2,144.0100.....	0	198,192.....	0	223,686.....	.....	223,686.....	25,494.....	0	0	0	0	003.....	.....
658347 SCS COLLAR 2507 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016.....	04/05/2017.....	443.....	930,240.....	1,837.7200.....	0	(37,603).....	0	(26,727).....	.....	(26,727).....	10,875.....	0	0	0	4,066.....	003.....	.....
658348 SCS COLLAR 2507 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016.....	04/05/2017.....	443.....	0	2,041.9100.....	0	54,680.....	0	62,441.....	.....	62,441.....	7,761.....	0	0	0	0	003.....	.....
658349 SCS COLLAR 2507 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016.....	04/05/2017.....	443.....	0	2,199.5500.....	0	(21,467).....	0	(24,300).....	.....	(24,300).....	(2,833).....	0	0	0	0	003.....	.....
658353 SCS COLLAR 2509 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016.....	04/05/2017.....	967.....	2,030,085.....	1,837.7200.....	0	(82,061).....	0	(58,327).....	.....	(58,327).....	23,734.....	0	0	0	8,874.....	003.....	.....
658354 SCS COLLAR 2509 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016.....	04/05/2017.....	967.....	0	2,041.9100.....	0	119,329.....	0	136,267.....	.....	136,267.....	16,938.....	0	0	0	0	003.....	.....
658355 SCS COLLAR 2509 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/07/2016.....	04/05/2017.....	967.....	0	2,151.1500.....	0	(65,511).....	0	(74,370).....	.....	(74,370).....	(8,859).....	0	0	0	0	003.....	.....
658356 SCS COLLAR 2510 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016.....	04/05/2017.....	9240.....	630,509.....	69.1000.....	0	(19,394).....	0	(39,463).....	.....	(39,463).....	(20,069).....	0	0	0	2,756.....	003.....	.....
658357 SCS COLLAR 2510 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016.....	04/05/2017.....	9240.....	0	61.1500.....	0	46,891.....	0	81,729.....	.....	81,729.....	34,839.....	0	0	0	0	003.....	.....
658358 SCS COLLAR 2510 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/07/2016.....	04/05/2017.....	9240.....	0	55.0400.....	0	(33,336).....	0	(15,692).....	.....	(15,692).....	17,644.....	0	0	0	0	003.....	.....
660159 SCS COLLAR 2511 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2016.....	04/15/2019.....	280.....	588,080.....	1,872.6600.....	0	(57,693).....	0	(58,300).....	.....	(58,300).....	(607).....	0	0	0	4,913.....	003.....	.....
660160 SCS COLLAR 2511 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2016.....	04/15/2019.....	280.....	0	2,080.7300.....	0	64,225.....	0	64,764.....	.....	64,764.....	538.....	0	0	0	0	003.....	.....
660161 SCS COLLAR 2511 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2016.....	04/15/2019.....	280.....	0	2,731.3700.....	0	(7,284).....	0	(8,102).....	.....	(8,102).....	(818).....	0	0	0	0	003.....	.....
660162 SCS COLLAR 2512 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2016.....	04/15/2019.....	430.....	901,790.....	2,080.7300.....	0	98,477.....	0	99,312.....	.....	99,312.....	835.....	0	0	0	7,534.....	003.....	.....
660163 SCS COLLAR 2512 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2016.....	04/15/2019.....	430.....	0	2,409.6900.....	0	(39,420).....	0	(39,456).....	.....	(39,456).....	(36).....	0	0	0	0	003.....	.....
660164 SCS COLLAR 2512 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2016.....	04/15/2019.....	430.....	0	1,664.5800.....	0	(60,208).....	0	(61,963).....	.....	(61,963).....	(1,755).....	0	0	0	0	003.....	.....
660165 SCS COLLAR 2513 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2016.....	04/15/2019.....	231.....	485,191.....	1,872.6600.....	0	(47,675).....	0	(48,100).....	.....	(48,100).....	(425).....	0	0	0	4,053.....	003.....	.....
660166 SCS COLLAR 2513 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2016.....	04/15/2019.....	231.....	0	2,080.7300.....	0	52,903.....	0	53,433.....	.....	53,433.....	530.....	0	0	0	0	003.....	.....
660167 SCS COLLAR 2513 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2016.....	04/15/2019.....	231.....	0	2,434.8700.....	0	(19,556).....	0	(19,530).....	.....	(19,530).....	26.....	0	0	0	0	003.....	.....
660168 SCS COLLAR 2514 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2016.....	04/15/2019.....	175.....	367,172.....	1,664.5800.....	0	(24,551).....	0	(25,229).....	.....	(25,229).....	(678).....	0	0	0	3,067.....	003.....	.....
660169 SCS COLLAR 2514 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2016.....	04/15/2019.....	175.....	0	2,242.4000.....	0	(26,328).....	0	(26,856).....	.....	(26,856).....	(527).....	0	0	0	0	003.....	.....
660170 SCS COLLAR 2514 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/15/2016.....	04/15/2019.....	175.....	0	2,080.7300.....	0	40,036.....	0	40,436.....	.....	40,436.....	399.....	0	0	0	0	003.....	.....
660178 SCS COLLAR 2515 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/14/2021.....	468.....	981,477.....	2,184.7700.....	0	467.....	0	133,766.....	.....	133,766.....	133,298.....	0	0	0	10,742.....	003.....	.....
660179 SCS COLLAR 2515 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/14/2021.....	468.....	0	1,872.6600.....	0	(15,057).....	0	(154,114).....	.....	(154,114).....	(139,056).....	0	0	0	0	003.....	.....
660180 SCS COLLAR 2516 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/18/2017.....	3,063.....	6,429,539.....	1,872.6600.....	0	(30,633).....	0	(215,058).....	.....	(215,058).....	(184,425).....	0	0	0	28,754.....	003.....	.....
660181 SCS COLLAR 2516 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/18/2017.....	3,063.....	0	2,080.7300.....	0	30,633.....	0	364,565.....	.....	364,565.....	333,931.....	0	0	0	0	003.....	.....
660182 SCS COLLAR 2516 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/18/2017.....	3,063.....	0	2,234.5000.....	0	(30,214).....	0	(135,367).....	.....	(135,367).....	(105,153).....	0	0	0	0	003.....	.....
660183 SCS COLLAR 2517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/15/2019.....	2,367.....	4,968,921.....	2,532.4600.....	0	(87,633).....	0	(143,578).....	.....	(143,578).....	(55,945).....	0	0	0	41,512.....	003.....	.....
660184 SCS COLLAR 2517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/15/2019.....	2,367.....	0	2,080.7300.....	0	23,674.....	0	547,215.....	.....	547,215.....	523,541.....	0	0	0	0	003.....	.....
660185 SCS COLLAR 2517 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/15/2019.....	2,367.....	0	1,872.6600.....	0	(23,674).....	0	(492,601).....	.....	(492,601).....	(468,927).....	0	0	0	0	003.....	.....
660186 SCS COLLAR 2518 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/18/2017.....	2,339.....	4,909,408.....	2,080.7300.....	0	23,391.....	0	278,371.....	.....	278,371.....	254,980.....	0	0	0	21,956.....	003.....	.....
660187 SCS COLLAR 2518 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/18/2017.....	2,339.....	0	2,184.7700.....	0	(69,695).....	0	(149,230).....	.....	(149,230).....	(79,534).....	0	0	0	0	003.....	.....
660188 SCS COLLAR 2518 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/18/2017.....	2,339.....	0	1,872.6600.....	0	(23,391).....	0	(164,212).....	.....	(164,212).....	(140,822).....	0	0	0	0	003.....	.....
660189 SCS COLLAR 2519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/18/2017.....	35,232.....	73,947,762.....	1,872.6600.....	0	(352,323).....	0	(2,473,442).....	.....	(2,473,442).....	(2,121,119).....	0	0	0	330,704.....	003.....	.....
660190 SCS COLLAR 2519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/18/2017.....	35,232.....	0	2,204.5300.....	0	(753,620).....	0	(1,953,002).....	.....	(1,953,002).....	(1,199,382).....	0	0	0	0	003.....	.....
660191 SCS COLLAR 2519 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/18/2017.....	35,232.....	0	2,080.7300.....	0	352,323.....	0	4,192,950.....	.....	4,192,950.....	3,840,627.....	0	0	0	0	003.....	.....
660192 SCS COLLAR 2520 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/15/2019.....	2,438.....	5,117,203.....	2,080.7300.....	0	24,381.....	0	563,545.....	.....	563,545.....	539,164.....	0	0	0	42,751.....	003.....	.....
660193 SCS COLLAR 2520 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016.....	04/15/2019.....	2,438.....	0	1,664.5800.....	0	(24,381).....	0	(351,608).....	.....	(351,608).....	(327,228).....	0	0	0	0	003.....	.....

QE06.109

SCHEDULE DB - PART A - SECTION 1

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

QE06.110

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
660194 SCS COLLAR 2520 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016	04/15/2019	2,438	2,308,1500	0	(90,248)	0	(309,377)	(309,377)	.....	.....(309,377)	(219,129)	0	0	0	0	.....	003.....
660195 SCS COLLAR 2521 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016	04/14/2021	19,030	39,941,012	0	(28,906)	0	(1,907,143)	(1,907,143)	.....	.....(1,907,143)	..(1,878,237)	0	0	0	437,157	.....	003.....
660196 SCS COLLAR 2521 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016	04/14/2021	19,030	1,664,5800	0	(190,299)	0	(4,691,512)	(4,691,512)	.....	.....(4,691,512)	..(4,501,213)	0	0	0	0	.....	003.....
660197 SCS COLLAR 2521 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016	04/14/2021	19,030	2,080,7300	0	190,299	0	6,306,078	6,306,078	.....	.....6,306,078	...6,115,779	0	0	0	0	.....	003.....
660198 SCS COLLAR 2522 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016	04/14/2021	9,514	19,968,489	0	95,140	0	3,152,720	3,152,720	.....	.....3,152,720	...3,057,581	0	0	0	218,556	.....	003.....
660199 SCS COLLAR 2522 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016	04/14/2021	9,514	1,872,6600	0	(95,140)	0	(3,135,501)	(3,135,501)	.....	.....(3,135,501)	..(3,040,361)	0	0	0	0	.....	003.....
660200 SCS COLLAR 2522 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016	04/14/2021	9,514	3,703,7000	0	(14,452)	0	(148,479)	(148,479)	.....	.....(148,479)	(134,028)	0	0	0	0	.....	003.....
660201 SCS COLLAR 2523 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016	04/15/2019	332	382,982	1,130,9200	0	50,536	0	52,367	.....	.....52,367	1,831	0	0	0	3,200	.....	003.....
660202 SCS COLLAR 2523 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016	04/15/2019	332	0	1,017,8300	0	(44,371)	0	(43,425)	.....	.....(43,425)	947	0	0	0	0	.....	003.....
660203 SCS COLLAR 2523 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016	04/15/2019	332	0	1,576,0500	0	(6,649)	0	(7,915)	.....	.....(7,915)	(1,266)	0	0	0	0	.....	003.....
660204 SCS COLLAR 2524 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016	04/14/2021	629	724,202	1,187,4700	0	122,092	0	124,885	.....	.....124,885	2,793	0	0	0	7,926	.....	003.....
660205 SCS COLLAR 2524 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016	04/14/2021	629	0	3,207,5200	0	(63)	0	(989)	.....	.....(989)	(926)	0	0	0	0	.....	003.....
660206 SCS COLLAR 2524 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016	04/14/2021	629	0	1,017,8300	0	(122,548)	0	(125,521)	.....	.....(125,521)	(2,973)	0	0	0	0	.....	003.....
660207 SCS COLLAR 2525 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016	04/15/2019	505	581,602	1,393,0700	0	(26,098)	0	(28,377)	.....	.....(28,377)	(2,278)	0	0	0	4,859	.....	003.....
660208 SCS COLLAR 2525 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016	04/15/2019	505	0	1,130,9200	0	76,744	0	79,525	.....	.....79,525	2,780	0	0	0	0	.....	003.....
660209 SCS COLLAR 2525 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFGFNF3BB653.....	04/15/2016	04/15/2019	505	0	1,017,8300	0	(67,656)	0	(65,945)	.....	.....(65,945)	1,711	0	0	0	0	.....	003.....
660210 SCS COLLAR 2526 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/18/2017	4,080	5,389,125	1,270,0500	0	(278,941)	0	(455,405)	.....	.....(455,405)	(176,464)	0	0	0	24,101	.....	003.....
660211 SCS COLLAR 2526 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/18/2017	4,080	0	1,227,1000	0	373,923	0	566,902	.....	.....566,902	192,979	0	0	0	0	.....	003.....
660212 SCS COLLAR 2526 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/18/2017	4,080	0	1,104,3900	0	(146,456)	0	(50,088)	.....	.....(50,088)	96,368	0	0	0	0	.....	003.....
660213 SCS COLLAR 2527 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/18/2017	148	194,813	1,104,3900	0	(5,294)	0	(1,811)	.....	.....(1,811)	3,484	0	0	0	871	.....	003.....
660214 SCS COLLAR 2527 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/18/2017	148	0	1,285,3900	0	(9,081)	0	(15,186)	.....	.....(15,186)	(6,105)	0	0	0	0	.....	003.....
660215 SCS COLLAR 2527 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/18/2017	148	0	1,227,1000	0	13,517	0	20,493	.....	.....20,493	6,976	0	0	0	0	.....	003.....
660216 SCS COLLAR 2528 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/15/2019	3,199	3,685,183	1,130,9200	0	480,472	0	503,889	.....	.....503,889	23,417	0	0	0	30,787	.....	003.....
660217 SCS COLLAR 2528 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/15/2019	3,199	0	1,456,4500	0	(109,952)	0	(135,037)	.....	.....(135,037)	(25,085)	0	0	0	0	.....	003.....
660218 SCS COLLAR 2528 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/15/2019	3,199	0	1,017,8300	0	(434,884)	0	(417,847)	.....	.....(417,847)	17,037	0	0	0	0	.....	003.....
660219 SCS COLLAR 2529 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/15/2019	4,969	5,724,357	1,308,0500	0	(366,930)	0	(404,688)	.....	.....(404,688)	(37,758)	0	0	0	47,823	.....	003.....
660220 SCS COLLAR 2529 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/15/2019	4,969	0	1,130,9200	0	746,338	0	782,712	.....	.....782,712	36,374	0	0	0	0	.....	003.....
660221 SCS COLLAR 2529 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/15/2019	4,969	0	904,7400	0	(479,387)	0	(459,663)	.....	.....(459,663)	19,724	0	0	0	0	.....	003.....
660222 SCS COLLAR 2530 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	7,715	8,887,013	1,946,5300	0	(104,962)	0	(209,436)	.....	.....(209,436)	(104,475)	0	0	0	97,269	.....	003.....
660223 SCS COLLAR 2530 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	7,715	0	1,130,9200	0	1,631,578	0	1,724,315	.....	.....1,724,315	92,737	0	0	0	0	.....	003.....
660224 SCS COLLAR 2530 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	7,715	0	1,017,8300	0	(1,532,981)	0	(1,540,324)	.....	.....(1,540,324)	(7,343)	0	0	0	0	.....	003.....
660225 SCS COLLAR 2531 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	20,395	23,493,292	1,130,9200	0	4,313,163	0	4,558,318	.....	.....4,558,318	245,155	0	0	0	257,136	.....	003.....
660226 SCS COLLAR 2531 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	20,395	0	1,581,5600	0	(1,234,663)	0	(1,540,933)	.....	.....(1,540,933)	(306,269)	0	0	0	0	.....	003.....
660227 SCS COLLAR 2531 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	20,395	0	904,7400	0	(3,095,326)	0	(3,115,730)	.....	.....(3,115,730)	(20,404)	0	0	0	0	.....	003.....
660228 SCS COLLAR 2532 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	4,094	4,715,974	1,424,5200	0	(411,283)	0	(468,273)	.....	.....(468,273)	(56,989)	0	0	0	51,617	.....	003.....
660229 SCS COLLAR 2532 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	4,094	0	791,6500	0	(457,906)	0	(461,004)	.....	.....(461,004)	(3,098)	0	0	0	0	.....	003.....
660230 SCS COLLAR 2532 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	4,094	0	1,130,9200	0	865,812	0	915,023	.....	.....915,023	49,212	0	0	0	0	.....	003.....
660231 SCS COLLAR 2533 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/15/2019	435	501,136	1,368,2300	0	(24,005)	0	(27,315)	.....	.....(27,315)	(3,310)	0	0	0	4,187	.....	003.....
660232 SCS COLLAR 2533 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/15/2019	435	0	1,130,9200	0	65,338	0	68,522	.....	.....68,522	3,184	0	0	0	0	.....	003.....
660233 SCS COLLAR 2533 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/15/2019	435	0	904,7400	0	(41,968)	0	(40,241)	.....	.....(40,241)	1,727	0	0	0	0	.....	003.....
660243 SCS COLLAR 2537 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	707	814,855	1,991,4000	0	(9,624)	0	(17,124)	.....	.....(17,124)	(7,500)	0	0	0	8,919	.....	003.....
660244 SCS COLLAR 2537 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	707	0	1,187,4700	0	132,400	0	140,517	.....	.....140,517	8,117	0	0	0	0	.....	003.....
660245 SCS COLLAR 2537 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	707	0	961,2900	0	(123,360)	0	(124,037)		(124,037)	(677)	0	0	0	0		003.....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
660246 SCS COLLAR 2538 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	213	245,475	1,598.8200	0	(12,154)	0	(15,336)	.....	.....(15,336)	(3,182)	0	0	0	2,687	.....	003.....
660247 SCS COLLAR 2538 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	213	0	848.1900	0	(27,908)	0	(28,081)	.....	.....(28,081)	(173)	0	0	0	0	.....	003.....
660248 SCS COLLAR 2538 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/14/2021	213	0	1,187.4700	0	39,886	0	42,331	.....	.....42,331	2,445	0	0	0	0	.....	003.....
660249 SCS COLLAR 2539 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/15/2019	314	361,592	904.7400	0	(30,282)	0	(29,036)	.....	.....(29,036)	1,246	0	0	0	3,021	.....	003.....
660250 SCS COLLAR 2539 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/15/2019	314	0	1,130.9200	0	47,144	0	49,442	.....	.....49,442	2,298	0	0	0	0	.....	003.....
660251 SCS COLLAR 2539 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/15/2019	314	0	1,269.2100	0	(27,438)	0	(29,956)	.....	.....(29,956)	(2,519)	0	0	0	0	.....	003.....
660262 SCS COLLAR 2540 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/18/2017	7,158	589,142	77.8100	0	27,625	0	42,888	.....	.....42,888	15,263	0	0	0	2,635	.....	003.....
660263 SCS COLLAR 2540 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/18/2017	7,158	0	70.0300	0	(24,840)	0	(14,449)	.....	.....(14,449)	10,391	0	0	0	0	.....	003.....
660264 SCS COLLAR 2540 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/18/2017	7,158	0	86.7600	0	(5,426)	0	(12,649)	.....	.....(12,649)	(7,223)	0	0	0	0	.....	003.....
660265 SCS COLLAR 2541 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/18/2017	10,079	230,093	20.6300	0	(10,232)	0	(10,232)	.....	.....(10,232)	(2)	0	0	0	1,029	.....	003.....
660266 SCS COLLAR 2541 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/18/2017	10,079	0	22.9200	0	14,604	0	12,667	.....	.....12,667	(1,936)	0	0	0	0	.....	003.....
660267 SCS COLLAR 2541 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/18/2017	10,079	0	24.9900	0	(5,463)	0	(4,693)	.....	.....(4,693)	769	0	0	0	0	.....	003.....
660268 SCS COLLAR 2542 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/18/2017	62,435	1,425,381	20.6300	0	(63,371)	0	(63,386)	.....	.....(63,386)	(15)	0	0	0	6,374	.....	003.....
660269 SCS COLLAR 2542 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/18/2017	62,435	0	24.6400	0	(41,769)	0	(35,042)	.....	.....(35,042)	6,727	0	0	0	0	.....	003.....
660270 SCS COLLAR 2542 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/18/2017	62,435	0	22.9200	0	90,468	0	78,473	.....	.....78,473	(11,995)	0	0	0	0	.....	003.....
660273 SCS COLLAR 2543 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/18/2017	14,965	341,653	24.3400	0	(11,388)	0	(9,800)	.....	.....(9,800)	1,588	0	0	0	1,528	.....	003.....
660274 SCS COLLAR 2543 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/18/2017	14,965	0	22.9200	0	21,684	0	18,809	.....	.....18,809	(2,875)	0	0	0	0	.....	003.....
660275 SCS COLLAR 2543 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/15/2016	04/18/2017	14,965	0	20.6300	0	(15,190)	0	(15,193)	.....	.....(15,193)	(4)	0	0	0	0	.....	003.....
660282 SCS COLLAR 2544 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	2,663	11,763,908	4,088.8400	0	(543,200)	0	(526,651)	.....	.....(526,651)	16,550	0	0	0	52,610	.....	003.....
660283 SCS COLLAR 2544 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	2,663	0	4,543.1600	0	885,573	0	569,052	.....	.....569,052	(316,521)	0	0	0	0	.....	003.....
660284 SCS COLLAR 2544 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	2,663	0	4,854.3700	0	(466,741)	0	(238,710)	.....	.....(238,710)	228,030	0	0	0	0	.....	003.....
660285 SCS COLLAR 2545 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	238	1,053,091	4,543.1600	0	79,276	0	50,941	.....	.....50,941	(28,335)	0	0	0	4,710	.....	003.....
660286 SCS COLLAR 2545 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	238	0	4,806.6600	0	(46,158)	0	(24,917)	.....	.....(24,917)	21,240	0	0	0	0	.....	003.....
660287 SCS COLLAR 2545 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	238	0	4,088.8400	0	(48,627)	0	(47,145)	.....	.....(47,145)	1,481	0	0	0	0	.....	003.....
660288 SCS COLLAR 2546 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	39,401	45,387,431	1,130.9200	0	3,141,477	0	3,412,844	.....	.....3,412,844	271,366	0	0	0	202,979	.....	003.....
660289 SCS COLLAR 2546 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	39,401	0	1,017.8300	0	(2,241,351)	0	(1,806,912)	.....	.....(1,806,912)	434,439	0	0	0	0	.....	003.....
660290 SCS COLLAR 2546 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	39,401	0	1,228.5200	0	(1,358,207)	0	(1,512,898)	.....	.....(1,512,898)	(154,691)	0	0	0	0	.....	003.....
660291 SCS COLLAR 2547 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	3,454	3,978,530	1,130.9200	0	275,373	0	299,160	.....	.....299,160	23,787	0	0	0	17,793	.....	003.....
660292 SCS COLLAR 2547 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	3,454	0	1,017.8300	0	(196,470)	0	(158,389)	.....	.....(158,389)	38,082	0	0	0	0	.....	003.....
660293 SCS COLLAR 2547 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	3,454	0	1,248.6500	0	(97,415)	0	(107,724)	.....	.....(107,724)	(10,309)	0	0	0	0	.....	003.....
660294 SCS COLLAR 2548 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	5,302	6,107,339	1,017.8300	0	(301,597)	0	(243,138)	.....	.....(243,138)	58,458	0	0	0	27,313	.....	003.....
660295 SCS COLLAR 2548 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	5,302	0	1,130.9200	0	422,718	0	459,233	.....	.....459,233	36,515	0	0	0	0	.....	003.....
660296 SCS COLLAR 2548 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/18/2017	5,302	0	1,215.1800	0	(206,979)	0	(231,750)	.....	.....(231,750)	(24,771)	0	0	0	0	.....	003.....
660336 SCS COLLAR 2550 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/14/2021	214	448,877	3,636.0800	0	(1,379)	0	(3,785)	.....	.....(3,785)	(2,405)	0	0	0	4,913	.....	003.....
660337 SCS COLLAR 2550 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/14/2021	214	0	2,184.7700	0	58,517	0	61,178	.....	.....61,178	2,660	0	0	0	0	.....	003.....
660338 SCS COLLAR 2550 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/14/2021	214	0	1,768.6200	0	(57,450)	0	(61,211)	.....	.....(61,211)	(3,761)	0	0	0	0	.....	003.....
660339 SCS COLLAR 2551 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/14/2021	359	752,500	2,184.7700	0	98,099	0	102,558	.....	.....102,558	4,459	0	0	0	8,236	.....	003.....
660340 SCS COLLAR 2551 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/14/2021	359	0	1,560.5500	0	(70,199)	0	(75,357)	.....	.....(75,357)	(5,158)	0	0	0	0	.....	003.....
660341 SCS COLLAR 2551 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/14/2021	359	0	2,845.4000	0	(28,423)	0	(32,162)	.....	.....(32,162)	(3,739)	0	0	0	0	.....	003.....
660342 SCS COLLAR 2552 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/14/2021	80	168,455	1,872.6600	0	(24,933)	0	(26,451)	.....	.....(26,451)	(1,518)	0	0	0	1,844	.....	003.....
660343 SCS COLLAR 2552 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/14/2021	80	0	2,080.7300	0	25,484	0	26,596	.....	.....26,596	1,112	0	0	0	0	.....	003.....
660344 SCS COLLAR 2552 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016	04/14/2021	80	0	3,027.4600	0	(4,008)	0	(4,922)		(4,922)	(914)	0	0	0	0		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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
660345 SCS COLLAR 2553 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016.....	04/14/2021.....	87.....	181,568.....	1,664,5800.....	0.....	(19,926).....	0.....	(21,327).....	.....	.....(21,327).....	(1,401).....	0.....	0.....	0.....	1,987.....	.....	003.....
660346 SCS COLLAR 2553 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016.....	04/14/2021.....	87.....	0.....	2,080,7300.....	0.....	27,468.....	0.....	28,667.....	.....	.....28,667.....	1,199.....	0.....	0.....	0.....	0.....	.....	003.....
660347 SCS COLLAR 2553 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016.....	04/14/2021.....	87.....	0.....	2,595,7100.....	0.....	(11,268).....	0.....	(12,576).....	.....	.....(12,576).....	(1,308).....	0.....	0.....	0.....	0.....	.....	003.....
660373 SCS COLLAR 2555 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	04/15/2016.....	04/18/2017.....	11,830.....	19,028,575.....	1,682,1100.....	0.....	1,412,902.....	0.....	747,888.....	.....	.....747,888.....	(665,015).....	0.....	0.....	0.....	85,098.....	.....	003.....
660374 SCS COLLAR 2555 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	04/15/2016.....	04/18/2017.....	11,830.....	0.....	1,825,0900.....	0.....	(602,569).....	0.....	(238,116).....	.....	.....(238,116).....	364,453.....	0.....	0.....	0.....	0.....	.....	003.....
660375 SCS COLLAR 2555 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	04/15/2016.....	04/18/2017.....	11,830.....	0.....	1,513,9000.....	0.....	(1,014,905).....	0.....	(986,357).....	.....	.....(986,357).....	28,548.....	0.....	0.....	0.....	0.....	.....	003.....
660376 SCS COLLAR 2556 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	04/15/2016.....	04/18/2017.....	1,070.....	1,721,178.....	1,858,7300.....	0.....	(44,532).....	0.....	(15,656).....	.....	.....(15,656).....	28,875.....	0.....	0.....	0.....	7,697.....	.....	003.....
660377 SCS COLLAR 2556 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	04/15/2016.....	04/18/2017.....	1,070.....	0.....	1,513,9000.....	0.....	(91,800).....	0.....	(89,218).....	.....	.....(89,218).....	2,582.....	0.....	0.....	0.....	0.....	.....	003.....
660378 SCS COLLAR 2556 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	04/15/2016.....	04/18/2017.....	1,070.....	0.....	1,682,1100.....	0.....	127,800.....	0.....	67,648.....	.....	.....67,648.....	(60,152).....	0.....	0.....	0.....	0.....	.....	003.....
660379 SCS COLLAR 2557 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	04/15/2016.....	04/18/2017.....	903.....	1,452,483.....	1,513,9000.....	0.....	(77,469).....	0.....	(75,290).....	.....	.....(75,290).....	2,179.....	0.....	0.....	0.....	6,496.....	.....	003.....
660380 SCS COLLAR 2557 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	04/15/2016.....	04/18/2017.....	903.....	0.....	1,682,1100.....	0.....	107,849.....	0.....	57,088.....	.....	.....57,088.....	(50,762).....	0.....	0.....	0.....	0.....	.....	003.....
660381 SCS COLLAR 2557 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	04/15/2016.....	04/18/2017.....	903.....	0.....	1,808,2700.....	0.....	(52,132).....	0.....	(21,184).....	.....	.....(21,184).....	30,948.....	0.....	0.....	0.....	0.....	.....	003.....
660382 SCS COLLAR 2558 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	04/15/2016.....	04/18/2017.....	605.....	504,381.....	762,0300.....	0.....	(28,160).....	0.....	(26,498).....	.....	.....(26,498).....	1,662.....	0.....	0.....	0.....	2,256.....	.....	003.....
660383 SCS COLLAR 2558 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	04/15/2016.....	04/18/2017.....	605.....	0.....	948,3000.....	0.....	(14,203).....	0.....	(9,680).....	.....	.....(9,680).....	4,522.....	0.....	0.....	0.....	0.....	.....	003.....
660384 SCS COLLAR 2558 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	04/15/2016.....	04/18/2017.....	605.....	0.....	846,7000.....	0.....	39,936.....	0.....	30,515.....	.....	.....30,515.....	(9,422).....	0.....	0.....	0.....	0.....	.....	003.....
660385 SCS COLLAR 2559 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	04/15/2016.....	04/18/2017.....	6,123.....	5,106,856.....	762,0300.....	0.....	(285,123).....	0.....	(268,291).....	.....	.....(268,291).....	16,832.....	0.....	0.....	0.....	22,839.....	.....	003.....
660386 SCS COLLAR 2559 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	04/15/2016.....	04/18/2017.....	6,123.....	0.....	846,7000.....	0.....	404,354.....	0.....	308,961.....	.....	.....308,961.....	(95,393).....	0.....	0.....	0.....	0.....	.....	003.....
660387 SCS COLLAR 2559 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	04/15/2016.....	04/18/2017.....	6,123.....	0.....	933,4900.....	0.....	(172,522).....	0.....	(117,491).....	.....	.....(117,491).....	55,031.....	0.....	0.....	0.....	0.....	.....	003.....
660388 SCS COLLAR 2560 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	04/15/2016.....	04/18/2017.....	568.....	473,842.....	762,0300.....	0.....	(26,455).....	0.....	(24,894).....	.....	.....(24,894).....	1,562.....	0.....	0.....	0.....	2,119.....	.....	003.....
660389 SCS COLLAR 2560 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	04/15/2016.....	04/18/2017.....	568.....	0.....	922,9000.....	0.....	(17,951).....	0.....	(12,383).....	.....	.....(12,383).....	5,568.....	0.....	0.....	0.....	0.....	.....	003.....
660390 SCS COLLAR 2560 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	04/15/2016.....	04/18/2017.....	568.....	0.....	846,7000.....	0.....	37,518.....	0.....	28,667.....	.....	.....28,667.....	(8,851).....	0.....	0.....	0.....	0.....	.....	003.....
660403 SCS COLLAR 2561 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/15/2016.....	04/18/2017.....	46,973.....	3,865,911.....	70,0300.....	0.....	(154,777).....	0.....	(94,812).....	.....	.....(94,812).....	59,966.....	0.....	0.....	0.....	17,289.....	.....	003.....
660404 SCS COLLAR 2561 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/15/2016.....	04/18/2017.....	46,973.....	0.....	84,8100.....	0.....	(62,803).....	0.....	(112,321).....	.....	.....(112,321).....	(49,517).....	0.....	0.....	0.....	0.....	.....	003.....
660405 SCS COLLAR 2561 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/15/2016.....	04/18/2017.....	46,973.....	0.....	77,8100.....	0.....	180,002.....	0.....	281,429.....	.....	.....281,429.....	101,426.....	0.....	0.....	0.....	0.....	.....	003.....
660406 SCS COLLAR 2562 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/15/2016.....	04/18/2017.....	3,650.....	300,388.....	70,0300.....	0.....	(12,026).....	0.....	(7,367).....	.....	.....(7,367).....	4,659.....	0.....	0.....	0.....	1,343.....	.....	003.....
660407 SCS COLLAR 2562 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/15/2016.....	04/18/2017.....	3,650.....	0.....	83,1000.....	0.....	(6,453).....	0.....	(11,233).....	.....	.....(11,233).....	(4,780).....	0.....	0.....	0.....	0.....	.....	003.....
660408 SCS COLLAR 2562 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/15/2016.....	04/18/2017.....	3,650.....	0.....	77,8100.....	0.....	14,414.....	0.....	21,868.....	.....	.....21,868.....	7,454.....	0.....	0.....	0.....	0.....	.....	003.....
660409 SCS COLLAR 2563 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016.....	04/18/2017.....	91,700.....	4,807,815.....	36,3200.....	0.....	(38,046).....	0.....	(134,657).....	.....	.....(134,657).....	(96,611).....	0.....	0.....	0.....	21,501.....	.....	003.....
660410 SCS COLLAR 2563 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016.....	04/18/2017.....	91,700.....	0.....	45,2000.....	0.....	0.....	0.....	(965,813).....	.....	.....(965,813).....	(965,813).....	0.....	0.....	0.....	0.....	.....	003.....
660411 SCS COLLAR 2563 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016.....	04/18/2017.....	91,700.....	0.....	40,3600.....	0.....	0.....	0.....	1,276,317.....	.....	.....1,276,317.....	1,276,317.....	0.....	0.....	0.....	0.....	.....	003.....
660412 SCS COLLAR 2564 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016.....	04/18/2017.....	4,460.....	233,831.....	36,3200.....	0.....	(853).....	0.....	(6,549).....	.....	.....(6,549).....	(5,696).....	0.....	0.....	0.....	1,046.....	.....	003.....
660413 SCS COLLAR 2564 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016.....	04/18/2017.....	4,460.....	0.....	45,6100.....	0.....	0.....	0.....	(45,765).....	.....	.....(45,765).....	(45,765).....	0.....	0.....	0.....	0.....	.....	003.....
660414 SCS COLLAR 2564 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016.....	04/18/2017.....	4,460.....	0.....	40,3600.....	0.....	0.....	0.....	62,074.....	.....	.....62,074.....	62,074.....	0.....	0.....	0.....	0.....	.....	003.....
660415 SCS COLLAR 2565 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016.....	04/18/2017.....	3,271.....	171,476.....	40,3600.....	0.....	0.....	0.....	45,521.....	.....	.....45,521.....	45,521.....	0.....	0.....	0.....	767.....	.....	003.....
660416 SCS COLLAR 2565 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016.....	04/18/2017.....	3,271.....	0.....	44,7200.....	0.....	0.....	0.....	(35,497).....	.....	.....(35,497).....	(35,497).....	0.....	0.....	0.....	0.....	.....	003.....
660417 SCS COLLAR 2565 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016.....	04/18/2017.....	3,271.....	0.....	36,3200.....	0.....	(1,890).....	0.....	(4,803).....	.....	.....(4,803).....	(2,912).....	0.....	0.....	0.....	0.....	.....	003.....
660426 SCS COLLAR 2566 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016.....	04/14/2021.....	3,924.....	8,236,145.....	1,456,5100.....	0.....	(645,853).....	0.....	(696,023).....	.....	.....(696,023).....	(50,170).....	0.....	0.....	0.....	90,145.....	.....	003.....
660427 SCS COLLAR 2566 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016.....	04/14/2021.....	3,924.....	0.....	2,511,4400.....	0.....	(606,090).....	0.....	(663,699).....	.....	.....(663,699).....	(57,609).....	0.....	0.....	0.....	0.....	.....	003.....
660428 SCS COLLAR 2566 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016.....	04/14/2021.....	3,924.....	0.....	2,080,7300.....	0.....	1,245,978.....	0.....	1,300,362.....	.....	.....1,300,362.....	54,384.....	0.....	0.....	0.....	0.....	.....	003.....
660429 SCS COLLAR 2567 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016.....	04/18/2017.....	233.....	1,030,729.....	4,917,9700.....	0.....	(35,022).....	0.....	(16,813).....	.....	.....(16,813).....	18,210.....	0.....	0.....	0.....	4,610.....	.....	003.....
660430 SCS COLLAR 2567 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016.....	04/18/2017.....	233.....	0.....	4,543,1600.....	0.....	77,592.....	0.....	49,860.....	.....	.....49,860.....	(27,732).....	0.....	0.....	0.....	0.....	.....	003.....
660431 SCS COLLAR 2567 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/15/2016.....	04/18/2017.....	233.....	0.....	4,088,8400.....	0.....	(47,594).....	0.....	(46,14									

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
661150 SCS COLLAR 2569 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	48.....	2,091,4800.....	0	0	15,746.....	0	15,611.....	.....	15,611.....	(135).....	0	0	0	0	.....	003.....
661151 SCS COLLAR 2569 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	48.....	2,425,9100.....	0	0	(9,403).....	0	(9,362).....	.....	(9,362).....	41.....	0	0	0	0	.....	003.....
661125 SCS COLLAR 2570 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/17/2019.....	101.....	116,636.....	908,6200.....	0	(9,092).....	0	(9,504).....	.....	(9,504).....	(412).....	0	0	0	975.....	.....	003.....
661126 SCS COLLAR 2570 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/17/2019.....	101.....	1,270,4700.....	0	0	(9,528).....	0	(9,634).....	.....	(9,634).....	(107).....	0	0	0	0	.....	003.....
661127 SCS COLLAR 2570 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/17/2019.....	101.....	1,135,7700.....	0	0	15,562.....	0	15,717.....	.....	15,717.....	155.....	0	0	0	0	.....	003.....
661101 SCS COLLAR 2571 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/17/2019.....	55.....	116,409.....	2,264,0300.....	0	(5,219).....	0	(8,026).....	.....	(8,026).....	(2,807).....	0	0	0	973.....	.....	003.....
661099 SCS COLLAR 2571 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/17/2019.....	55.....	2,091,4800.....	0	0	6,751.....	0	12,522.....	.....	12,522.....	5,770.....	0	0	0	0	.....	003.....
661100 SCS COLLAR 2571 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/17/2019.....	55.....	1,673,1800.....	0	0	(4,617).....	0	(8,146).....	.....	(8,146).....	(3,529).....	0	0	0	0	.....	003.....
661129 SCS COLLAR 2574 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	182.....	209,944.....	1,743,0700.....	0	(7,800).....	0	(8,648).....	.....	(8,648).....	(848).....	0	0	0	2,298.....	.....	003.....
661128 SCS COLLAR 2574 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	182.....	1,135,7700.....	0	0	39,611.....	0	40,332.....	.....	40,332.....	720.....	0	0	0	0	.....	003.....
661130 SCS COLLAR 2574 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/14/2021.....	182.....	1,022,1900.....	0	0	(34,571).....	0	(36,744).....	.....	(36,744).....	(2,173).....	0	0	0	0	.....	003.....
661112 SCS COLLAR 2575 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/17/2019.....	191.....	220,086.....	1,453,2200.....	0	(7,894).....	0	(8,216).....	.....	(8,216).....	(322).....	0	0	0	1,840.....	.....	003.....
661111 SCS COLLAR 2575 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/17/2019.....	191.....	1,022,1900.....	0	0	(24,645).....	0	(25,308).....	.....	(25,308).....	(663).....	0	0	0	0	.....	003.....
661113 SCS COLLAR 2575 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/17/2019.....	191.....	1,135,7700.....	0	0	29,657.....	0	29,657.....	.....	29,657.....	293.....	0	0	0	0	.....	003.....
661093 SCS COLLAR 2576 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	105.....	220,777.....	2,091,4800.....	0	12,804.....	0	11,862.....	.....	11,862.....	(943).....	0	0	0	989.....	.....	003.....
661095 SCS COLLAR 2576 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	105.....	2,242,0700.....	0	0	(5,009).....	0	(4,396).....	.....	(4,396).....	613.....	0	0	0	0	.....	003.....
661094 SCS COLLAR 2576 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	105.....	1,882,3300.....	0	0	(8,756).....	0	(7,622).....	.....	(7,622).....	1,134.....	0	0	0	0	.....	003.....
660832 SCS COLLAR 2577 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/21/2016.....	04/19/2017.....	10,630.....	242,685.....	24,9300.....	0	(7,335).....	0	(5,140).....	.....	(5,140).....	2,195.....	0	0	0	1,087.....	.....	003.....
660831 SCS COLLAR 2577 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/21/2016.....	04/19/2017.....	10,630.....	21,0000.....	0	0	(10,534).....	0	(11,951).....	.....	(11,951).....	(1,417).....	0	0	0	0	.....	003.....
660830 SCS COLLAR 2577 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/21/2016.....	04/19/2017.....	10,630.....	23,3300.....	0	0	15,424.....	0	11,260.....	.....	11,260.....	(4,165).....	0	0	0	0	.....	003.....
661103 SCS COLLAR 2579 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	3,824.....	314,744.....	81,2100.....	0	(4,478).....	0	(15,294).....	.....	(15,294).....	(10,816).....	0	0	0	1,410.....	.....	003.....
661102 SCS COLLAR 2579 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	3,824.....	75,8300.....	0	0	14,498.....	0	28,065.....	.....	28,065.....	13,567.....	0	0	0	0	.....	003.....
661104 SCS COLLAR 2579 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	3,824.....	68,2500.....	0	0	(12,877).....	0	(6,610).....	.....	(6,610).....	6,266.....	0	0	0	0	.....	003.....
661105 SCS COLLAR 2580 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	66.....	291,869.....	4,086,7200.....	0	(13,350).....	0	(13,067).....	.....	(13,067).....	283.....	0	0	0	1,308.....	.....	003.....
661106 SCS COLLAR 2580 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	66.....	4,841,8500.....	0	0	(12,756).....	0	(6,208).....	.....	(6,208).....	6,548.....	0	0	0	0	.....	003.....
661107 SCS COLLAR 2580 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	66.....	4,540,8000.....	0	0	21,960.....	0	14,243.....	.....	14,243.....	(7,717).....	0	0	0	0	.....	003.....
661152 SCS COLLAR 2581 XLE.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/21/2016.....	04/19/2017.....	6,958.....	474,821.....	73,2800.....	0	(15,962).....	0	(19,383).....	.....	(19,383).....	(3,421).....	0	0	0	2,127.....	.....	003.....
661153 SCS COLLAR 2581 XLE.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/21/2016.....	04/19/2017.....	6,958.....	66,1100.....	0	0	36,273.....	0	41,337.....	.....	41,337.....	5,065.....	0	0	0	0	.....	003.....
661154 SCS COLLAR 2581 XLE.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	04/21/2016.....	04/19/2017.....	6,958.....	59,5000.....	0	0	(24,833).....	0	(19,857).....	.....	(19,857).....	4,976.....	0	0	0	0	.....	003.....
661132 SCS COLLAR 2583 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/17/2019.....	224.....	470,655.....	2,091,4800.....	0	51,444.....	0	50,626.....	.....	50,626.....	(818).....	0	0	0	3,936.....	.....	003.....
661131 SCS COLLAR 2583 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/17/2019.....	224.....	2,556,2100.....	0	0	(13,507).....	0	(12,554).....	.....	(12,554).....	953.....	0	0	0	0	.....	003.....
661133 SCS COLLAR 2583 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/17/2019.....	224.....	1,882,3300.....	0	0	(44,799).....	0	(47,491).....	.....	(47,491).....	(2,692).....	0	0	0	0	.....	003.....
661116 SCS COLLAR 2585 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/17/2019.....	573.....	660,258.....	1,308,7500.....	0	(46,150).....	0	(46,654).....	.....	(46,654).....	(504).....	0	0	0	5,521.....	.....	003.....
661115 SCS COLLAR 2585 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/17/2019.....	573.....	1,135,7700.....	0	0	88,094.....	0	88,971.....	.....	88,971.....	878.....	0	0	0	0	.....	003.....
661114 SCS COLLAR 2585 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/17/2019.....	573.....	908,6200.....	0	0	(51,468).....	0	(53,801).....	.....	(53,801).....	(2,333).....	0	0	0	0	.....	003.....
661122 SCS COLLAR 2586 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/19/2017.....	864.....	994,950.....	1,209,0300.....	0	(38,279).....	0	(40,107).....	.....	(40,107).....	(1,829).....	0	0	0	4,457.....	.....	003.....
661124 SCS COLLAR 2586 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/19/2017.....	864.....	1,022,1900.....	0	0	(44,900).....	0	(40,658).....	.....	(40,658).....	4,242.....	0	0	0	0	.....	003.....
661123 SCS COLLAR 2586 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/19/2017.....	864.....	1,135,7700.....	0	0	69,622.....	0	72,443.....	.....	72,443.....	2,821.....	0	0	0	0	.....	003.....
661110 SCS COLLAR 2587 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/19/2017.....	1,261.....	1,452,365.....	1,022,1900.....	0	(65,542).....	0	(59,350).....	.....	(59,350).....	6,192.....	0	0	0	6,506.....	.....	003.....
661108 SCS COLLAR 2587 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/19/2017.....	1,261.....	1,135,7700.....	0	0	101,630.....	0	105,747.....	.....	105,747.....	4,118.....	0	0	0	0	.....	003.....
661109 SCS COLLAR 2587 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/21/2016.....	04/19/2017.....	1,261.....	1,220,5000.....	0	0	(52,534).....	0	(52,534).....	.....	(52,534).....	(2,357).....	0	0	0	0	.....	003.....
661096 SCS COLLAR 2589 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	986.....	2,069,277.....	1,882,3300.....	0	(82,068).....	0	(71,438).....	.....	(71,438).....	10,630.....	0	0	0	9,270.....	.....	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, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 s at Inception and at Year-end (b)
661097 SCS COLLAR 2589 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	986.....	0	2,191.8700.....	0	(66,437).....	0	(60,050).....	.....	(60,050).....	6,387.....	0	0	0	0	0	003.....
661098 SCS COLLAR 2589 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	986.....	0	2,091.4800.....	0	120,008.....	0	111,175.....	.....	111,175.....	(8,834).....	0	0	0	0	0	003.....
661089 SCS COLLAR 2590 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	1,020.....	2,140,527.....	2,210.9000.....	0	(60,236).....	0	(54,157).....	.....	(54,157).....	6,079.....	0	0	0	9,589.....	0	003.....
661090 SCS COLLAR 2590 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	1,020.....	0	1,882.3300.....	0	(84,894).....	0	(73,898).....	.....	(73,898).....	10,996.....	0	0	0	0	0	003.....
661088 SCS COLLAR 2590 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	1,020.....	0	2,091.4800.....	0	124,140.....	0	115,003.....	.....	115,003.....	(9,138).....	0	0	0	0	0	003.....
661173 SCS COLLAR 2592 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	1,373.....	173,736.....	119.4300.....	0	11,923.....	0	16,284.....	.....	16,284.....	4,361.....	0	0	0	778.....	0	003.....
661174 SCS COLLAR 2592 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	1,373.....	0	126.1400.....	0	(8,896).....	0	(11,376).....	.....	(11,376).....	(2,481).....	0	0	0	0	0	003.....
661175 SCS COLLAR 2592 GLD UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	1,373.....	0	107.4900.....	0	(4,641).....	0	(1,937).....	.....	(1,937).....	2,704.....	0	0	0	0	0	003.....
661159 SCS COLLAR 2595 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/21/2016.....	04/17/2019.....	300.....	630,216.....	2,091.4800.....	0	67,824.....	0	67,788.....	.....	67,788.....	(36).....	0	0	0	5,270.....	0	003.....
661160 SCS COLLAR 2595 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/21/2016.....	04/17/2019.....	300.....	0	1,673.1800.....	0	(41,448).....	0	(44,100).....	.....	(44,100).....	(2,652).....	0	0	0	0	0	003.....
661161 SCS COLLAR 2595 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/21/2016.....	04/17/2019.....	300.....	0	2,330.8700.....	0	(35,564).....	0	(35,629).....	.....	(35,629).....	(65).....	0	0	0	0	0	003.....
661165 SCS COLLAR 2597 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/21/2016.....	04/14/2021.....	336.....	704,476.....	2,196.0500.....	0	94,068.....	0	94,439.....	.....	94,439.....	371.....	0	0	0	7,711.....	0	003.....
661166 SCS COLLAR 2597 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/21/2016.....	04/14/2021.....	336.....	0	1,882.3300.....	0	(101,650).....	0	(112,041).....	.....	(112,041).....	(10,391).....	0	0	0	0	0	003.....
661169 SCS COLLAR 2599 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/21/2016.....	04/14/2021.....	153.....	321,130.....	2,091.4800.....	0	49,600.....	0	49,955.....	.....	49,955.....	355.....	0	0	0	3,515.....	0	003.....
661170 SCS COLLAR 2599 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/21/2016.....	04/14/2021.....	153.....	0	3,122.7300.....	0	(7,146).....	0	(7,641).....	.....	(7,641).....	(495).....	0	0	0	0	0	003.....
661171 SCS COLLAR 2599 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	04/21/2016.....	04/14/2021.....	153.....	0	1,882.3300.....	0	(46,720).....	0	(51,073).....	.....	(51,073).....	(4,353).....	0	0	0	0	0	003.....
661186 SCS COLLAR 2600 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	230.....	1,016,672.....	4,886.8100.....	0	(40,274).....	0	(18,612).....	.....	(18,612).....	21,662.....	0	0	0	4,554.....	0	003.....
661187 SCS COLLAR 2600 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	230.....	0	4,540.8000.....	0	76,494.....	0	49,611.....	.....	49,611.....	(26,883).....	0	0	0	0	0	003.....
661188 SCS COLLAR 2600 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	04/19/2017.....	230.....	0	4,086.7200.....	0	(46,502).....	0	(45,514).....	.....	(45,514).....	988.....	0	0	0	0	0	003.....
661198 SCS COLLAR 2604 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	04/21/2016.....	04/19/2017.....	371.....	309,726.....	768.3200.....	0	(17,594).....	0	(17,038).....	.....	(17,038).....	555.....	0	0	0	1,388.....	0	003.....
661199 SCS COLLAR 2604 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	04/21/2016.....	04/19/2017.....	371.....	0	853.6900.....	0	25,285.....	0	17,508.....	.....	17,508.....	(7,777).....	0	0	0	0	0	003.....
661200 SCS COLLAR 2604 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	04/21/2016.....	04/19/2017.....	371.....	0	936.5000.....	0	(10,811).....	0	(6,893).....	.....	(6,893).....	3,917.....	0	0	0	0	0	003.....
661221 SCS COLLAR 2605 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	04/21/2016.....	04/19/2017.....	341.....	548,173.....	1,716.5100.....	0	36,793.....	0	16,934.....	.....	16,934.....	(19,859).....	0	0	0	2,456.....	0	003.....
661222 SCS COLLAR 2605 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	04/21/2016.....	04/19/2017.....	341.....	0	1,544.8600.....	0	(27,260).....	0	(32,062).....	.....	(32,062).....	(4,802).....	0	0	0	0	0	003.....
661223 SCS COLLAR 2605 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	04/21/2016.....	04/19/2017.....	341.....	0	1,851.4300.....	0	(15,289).....	0	(5,384).....	.....	(5,384).....	9,905.....	0	0	0	0	0	003.....
661224 SCS COLLAR 2606 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	04/21/2016.....	04/17/2019.....	73.....	118,068.....	1,716.5100.....	0	13,388.....	0	9,817.....	.....	9,817.....	(3,570).....	0	0	0	987.....	0	003.....
661225 SCS COLLAR 2606 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	04/21/2016.....	04/17/2019.....	73.....	0	1,544.8600.....	0	(13,176).....	0	(16,618).....	.....	(16,618).....	(3,442).....	0	0	0	0	0	003.....
661226 SCS COLLAR 2606 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	04/21/2016.....	04/17/2019.....	73.....	0	2,248.9700.....	0	(2,055).....	0	(1,255).....	.....	(1,255).....	800.....	0	0	0	0	0	003.....
661229 SCS COLLAR 2608 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	04/21/2016.....	04/19/2017.....	146.....	235,199.....	1,716.5100.....	0	15,786.....	0	7,266.....	.....	7,266.....	(8,521).....	0	0	0	1,054.....	0	003.....
661230 SCS COLLAR 2608 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	04/21/2016.....	04/19/2017.....	146.....	0	1,831.1700.....	0	(7,559).....	0	(2,797).....	.....	(2,797).....	4,762.....	0	0	0	0	0	003.....
661231 SCS COLLAR 2608 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	04/21/2016.....	04/19/2017.....	146.....	0	1,544.8600.....	0	(11,696).....	0	(13,757).....	.....	(13,757).....	(2,060).....	0	0	0	0	0	003.....
664189 SCS COLLAR 2611 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016.....	05/03/2017.....	459.....	528,162.....	997.1500.....	0	(27,585).....	0	(19,862).....	.....	(19,862).....	7,723.....	0	0	0	2,422.....	0	003.....
664190 SCS COLLAR 2611 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016.....	05/03/2017.....	459.....	0	1,107.9500.....	0	37,999.....	0	47,044.....	.....	47,044.....	9,045.....	0	0	0	0	0	003.....
664191 SCS COLLAR 2611 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016.....	05/03/2017.....	459.....	0	1,203.2300.....	0	(17,587).....	0	(23,278).....	.....	(23,278).....	(5,691).....	0	0	0	0	0	003.....
664192 SCS COLLAR 2612 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016.....	05/03/2017.....	1,170.....	1,347,439.....														

QE06.114

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
664225 SCS COLLAR 2616 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/03/2017	889	1,864,852	1,845.5700	0	(77,435)	0	(60,751)	.....	.....(60,751)	16,684	0	0	0	8,551	.....	003.....
664226 SCS COLLAR 2616 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/03/2017	889	0	2,185.3600	0	(52,182)	0	(59,211)	.....	.....(59,211)	(7,029)	0	0	0	0	.....	003.....
664227 SCS COLLAR 2616 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/03/2017	889	0	2,050.6300	0	111,142	0	125,322	.....	.....125,322	14,180	0	0	0	0	.....	003.....
664228 SCS COLLAR 2617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/01/2019	124	260,997	2,533.7200	0	(6,230)	0	(7,762)	.....	.....(7,762)	(1,533)	0	0	0	2,198	.....	003.....
664229 SCS COLLAR 2617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/01/2019	124	0	1,845.5700	0	(26,392)	0	(25,074)	.....	.....(25,074)	1,318	0	0	0	0	.....	003.....
664230 SCS COLLAR 2617 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/01/2019	124	0	2,050.6300	0	28,178	0	31,046	.....	.....31,046	2,869	0	0	0	0	.....	003.....
664240 SCS COLLAR 2618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/01/2019	325	681,664	2,050.6300	0	73,593	0	81,086	.....	.....81,086	7,493	0	0	0	5,739	.....	003.....
664241 SCS COLLAR 2618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/01/2019	325	0	2,299.4300	0	(37,582)	0	(43,127)	.....	.....(43,127)	(5,545)	0	0	0	0	.....	003.....
664242 SCS COLLAR 2618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/01/2019	325	0	1,640.5000	0	(47,619)	0	(46,461)	.....	.....(46,461)	2,158	0	0	0	0	.....	003.....
664244 SCS COLLAR 2619 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/05/2021	334	701,112	2,153.1600	0	95,338	0	100,956	.....	.....100,956	5,618	0	0	0	7,720	.....	003.....
664245 SCS COLLAR 2619 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/05/2021	334	0	1,845.5700	0	(106,518)	0	(107,260)	.....	.....(107,260)	(743)	0	0	0	0	.....	003.....
664246 SCS COLLAR 2618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/03/2017	70	147,386	2,213.7800	0	(3,336)	0	(3,846)	.....	.....(3,846)	(509)	0	0	0	676	.....	003.....
664247 SCS COLLAR 2618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/03/2017	70	0	2,050.6300	0	8,784	0	9,905	.....	.....9,905	1,121	0	0	0	0	.....	003.....
664248 SCS COLLAR 2618 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/03/2017	70	0	1,845.5700	0	(6,120)	0	(4,801)	.....	.....(4,801)	1,319	0	0	0	0	.....	003.....
664250 SCS COLLAR 2619 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/05/2021	82	172,975	2,050.6300	0	26,930	0	28,678	.....	.....28,678	1,748	0	0	0	1,905	.....	003.....
664251 SCS COLLAR 2619 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/05/2021	82	0	1,845.5700	0	(26,280)	0	(26,463)	.....	.....(26,463)	(183)	0	0	0	0	.....	003.....
664252 SCS COLLAR 2620 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/03/2017	342	718,511	2,163.7200	0	(22,899)	0	(26,254)	.....	.....(26,254)	(3,354)	0	0	0	3,295	.....	003.....
664253 SCS COLLAR 2620 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/03/2017	342	0	2,050.6300	0	42,819	0	48,285	.....	.....48,285	5,466	0	0	0	0	.....	003.....
664254 SCS COLLAR 2620 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/05/2016	05/03/2017	342	0	1,845.5700	0	(29,835)	0	(23,407)	.....	.....(23,407)	6,428	0	0	0	0	.....	003.....
664296 SCS COLLAR 2632 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/05/2016	05/03/2017	171	757,556	4,633.9900	0	(30,569)	0	(30,955)	.....	.....(30,955)	(385)	0	0	0	3,474	.....	003.....
664297 SCS COLLAR 2632 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/05/2016	05/03/2017	171	0	3,878.5400	0	(35,582)	0	(26,417)	.....	.....(26,417)	9,166	0	0	0	0	.....	003.....
664298 SCS COLLAR 2632 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/05/2016	05/03/2017	171	0	4,309.4800	0	58,658	0	61,006	.....	.....61,006	2,348	0	0	0	0	.....	003.....
664299 SCS COLLAR 2633 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/05/2016	05/03/2017	36	158,891	3,878.5400	0	(7,464)	0	(5,541)	.....	.....(5,541)	1,923	0	0	0	729	.....	003.....
664300 SCS COLLAR 2633 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/05/2016	05/03/2017	36	0	4,309.4800	0	12,302	0	12,797	.....	.....12,797	495	0	0	0	0	.....	003.....
664301 SCS COLLAR 2633 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/05/2016	05/03/2017	36	0	4,593.0500	0	(7,026)	0	(7,170)	.....	.....(7,170)	(143)	0	0	0	0	.....	003.....
664312 SCS COLLAR 2634 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/05/2016	05/03/2017	383	615,314	1,786.7300	0	(19,255)	0	(11,491)	.....	.....(11,491)	7,764	0	0	0	2,822	.....	003.....
664313 SCS COLLAR 2634 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/05/2016	05/03/2017	383	0	1,477.4500	0	(31,971)	0	(29,173)	.....	.....(29,173)	2,798	0	0	0	0	.....	003.....
664314 SCS COLLAR 2634 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/05/2016	05/03/2017	383	0	1,641.6100	0	44,858	0	32,001	.....	.....32,001	(12,857)	0	0	0	0	.....	003.....
664315 SCS COLLAR 2635 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/05/2016	05/01/2019	201	323,334	1,641.6100	0	38,927	0	33,477	.....	.....33,477	(5,449)	0	0	0	2,722	.....	003.....
664316 SCS COLLAR 2635 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/05/2016	05/01/2019	201	0	2,193.0300	0	(8,181)	0	(4,588)	.....	.....(4,588)	3,593	0	0	0	0	.....	003.....
664317 SCS COLLAR 2635 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/05/2016	05/01/2019	201	0	1,477.4500	0	(36,498)	0	(39,771)	.....	.....(39,771)	(3,273)	0	0	0	0	.....	003.....
664318 SCS COLLAR 2636 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/05/2016	05/03/2017	97	155,788	1,477.4500	0	(8,095)	0	(7,386)	.....	.....(7,386)	709	0	0	0	714	.....	003.....
664319 SCS COLLAR 2636 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/05/2016	05/03/2017	97	0	1,752.7500	0	(5,985)	0	(3,807)	.....	.....(3,807)	2,178	0	0	0	0	.....	003.....
664320 SCS COLLAR 2636 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/05/2016	05/03/2017	97	0	1,641.6100	0	11,834	0	8,102	.....	.....8,102	(3,732)	0	0	0	0	.....	003.....
664322 SCS COLLAR 2637 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/05/2016	05/03/2017	462	385,384	809.4600	0	33,357	0	33,305	.....	.....33,305	(52)	0	0	0	1,767	.....	003.....
664323 SCS COLLAR 2637 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/05/2016	05/03/2017	462	0	728.5100	0	(23,341)	0	(16,855)	.....	.....(16,855)	6,486	0	0	0	0	.....	003.....
664324 SCS COLLAR 2637 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/05/2016	05/03/2017	462	0	903.9200	0	(13,808)	0	(13,172)	.....	.....(13,172)	636	0	0	0	0	.....	003.....
664325 SCS COLLAR 2638 1YR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/05/2016	05/03/2017	6,121	503,728	78.7500	0	25,309	0	33,886	.....	.....33,886	8,577	0	0	0	2,310	.....	003.....
664326 SCS COLLAR 2638 1YR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/05/2016	05/03/2017	6,121	0	70.8800	0	(20,492)	0	(13,916)	.....	.....(13,916)	6,576	0	0	0	0	.....	003.....
664327 SCS COLLAR 2638 1YR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/05/2016	05/03/2017	6,121	0	84.3400	0	(9,707)	0	(16,564)	.....	.....(16,564)	(6,856)	0	0	0	0	.....	003.....
664328 SCS COLLAR 2639 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/05/2016	05/03/2017	17,542	400,492	25.0700	0	(12,578)	0	(8,443)	.....	.....(8,443)	4,135	0	0	0	1,836	.....	003.....
664329 SCS COLLAR 2639 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/05/2016	05/03/2017	17,542	0	20.7300	0	(20,525)	0	(19,043)	.....	.....(19,043)	1,482	0	0	0	0	.....	003.....
664330 SCS COLLAR 2639 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/05/2016	05/03/2017	17,542	0	23.0300	0	29,068	0	21,797		21,797	(7,271)	0	0	0	0		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

QE06.116

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
664331 SCS COLLAR 2640 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CWSW5Y7OE568.....	05/05/2016	05/03/2017	12,168	830,312	58.8800	0	(49,911)	0	(34,087)	.....	.....(34,087)	15,824	0	0	0	3,807	.....	003.....
664332 SCS COLLAR 2640 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CWSW5Y7OE568.....	05/05/2016	05/03/2017	12,168	0	73.7600	0	(24,372)	0	(33,813)	.....	.....(33,813)	(9,442)	0	0	0	0	.....	003.....
664333 SCS COLLAR 2640 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09CWSW5Y7OE568.....	05/05/2016	05/03/2017	12,168	0	65.4200	0	66,252	0	78,863	.....	78,863	12,611	0	0	0	0	.....	003.....
665949 SCS COLLAR 2641 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	11,984	19,276,120	1,644.0700	0	1,363,056	0	1,002,126	.....	1,002,126	(360,930)	0	0	0	90,103	.....	003.....
665960 SCS COLLAR 2641 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	11,984	0	1,781.1900	0	(620,247)	0	(392,541)	.....	(392,541)	227,706	0	0	0	0	.....	003.....
665951 SCS COLLAR 2641 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	11,984	0	1,479.6600	0	(938,262)	0	(957,775)	.....	(957,775)	(19,514)	0	0	0	0	.....	003.....
665952 SCS COLLAR 2642 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	953	1,532,071	1,479.6600	0	(74,573)	0	(76,124)	.....	(76,124)	(1,551)	0	0	0	7,161	.....	003.....
665953 SCS COLLAR 2642 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	953	0	1,808.1500	0	(41,514)	0	(25,171)	.....	(25,171)	16,343	0	0	0	0	.....	003.....
665954 SCS COLLAR 2642 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	953	0	1,644.0700	0	109,119	0	79,649	.....	79,649	(29,470)	0	0	0	0	.....	003.....
665955 SCS COLLAR 2643 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	506	813,974	1,479.6600	0	(39,620)	0	(40,444)	.....	(40,444)	(824)	0	0	0	3,805	.....	003.....
665956 SCS COLLAR 2643 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	506	0	1,644.0700	0	58,390	0	42,317	.....	42,317	(16,073)	0	0	0	0	.....	003.....
665957 SCS COLLAR 2643 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	506	0	1,757.1800	0	(30,326)	0	(19,911)	.....	(19,911)	10,415	0	0	0	0	.....	003.....
665960 SCS COLLAR 2644 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	671	559,785	801.6400	0	47,392	0	52,270	.....	52,270	4,878	0	0	0	2,617	.....	003.....
665961 SCS COLLAR 2644 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	671	0	721.4800	0	(32,872)	0	(24,178)	.....	(24,178)	8,694	0	0	0	0	.....	003.....
665962 SCS COLLAR 2644 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	671	0	911.3000	0	(16,915)	0	(18,292)	.....	(18,292)	(1,377)	0	0	0	0	.....	003.....
665963 SCS COLLAR 2645 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	7,209	6,013,004	897.0400	0	(210,415)	0	(229,711)	.....	(229,711)	(19,295)	0	0	0	28,107	.....	003.....
665964 SCS COLLAR 2645 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	7,209	0	801.6400	0	506,185	0	561,471	.....	561,471	55,286	0	0	0	0	.....	003.....
665965 SCS COLLAR 2645 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	7,209	0	721.4800	0	(353,095)	0	(259,708)	.....	(259,708)	93,387	0	0	0	0	.....	003.....
665966 SCS COLLAR 2646 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	291	242,435	882.9300	0	(9,758)	0	(10,759)	.....	(10,759)	(1,001)	0	0	0	1,133	.....	003.....
665967 SCS COLLAR 2646 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	291	0	721.4800	0	(14,236)	0	(10,471)	.....	(10,471)	3,765	0	0	0	0	.....	003.....
665968 SCS COLLAR 2646 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/17/2016	05/15/2017	291	0	801.6400	0	20,758	0	22,637	.....	22,637	1,879	0	0	0	0	.....	003.....
665969 SCS COLLAR 2647 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	05/17/2016	05/15/2017	142	187,200	1,277.0000	0	0	0	15,826	.....	15,826	15,826	0	0	0	875	.....	003.....
665970 SCS COLLAR 2647 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	05/17/2016	05/15/2017	142	0	1,338.3000	0	0	0	(11,585)	.....	(11,585)	(11,585)	0	0	0	0	.....	003.....
665971 SCS COLLAR 2647 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	05/17/2016	05/15/2017	142	0	1,149.3000	0	(805)	0	(2,944)	.....	(2,944)	(2,138)	0	0	0	0	.....	003.....
665972 SCS COLLAR 2648 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	2,333	10,305,953	4,632.9200	0	(402,554)	0	(436,946)	.....	(436,946)	(34,391)	0	0	0	48,173	.....	003.....
665973 SCS COLLAR 2648 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	2,333	0	3,890.3000	0	(473,947)	0	(381,507)	.....	(381,507)	92,440	0	0	0	0	.....	003.....
665974 SCS COLLAR 2648 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	2,333	0	4,322.5600	0	776,468	0	824,949	.....	824,949	48,481	0	0	0	0	.....	003.....
665975 SCS COLLAR 2649 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	37,941	43,705,189	1,097.6800	0	3,185,987	0	4,195,335	.....	4,195,335	1,009,348	0	0	0	204,292	.....	003.....
665976 SCS COLLAR 2649 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	37,941	0	1,195.4800	0	(1,391,830)	0	(2,118,027)	.....	(2,118,027)	(726,197)	0	0	0	0	.....	003.....
665977 SCS COLLAR 2649 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	37,941	0	987.9100	0	(2,207,298)	0	(1,631,429)	.....	(1,631,429)	575,868	0	0	0	0	.....	003.....
665978 SCS COLLAR 2650 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	2,998	3,453,640	987.9100	0	(174,423)	0	(128,918)	.....	(128,918)	45,506	0	0	0	16,143	.....	003.....
665979 SCS COLLAR 2650 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	2,998	0	1,097.6800	0	251,761	0	331,521	.....	331,521	79,760	0	0	0	0	.....	003.....
665980 SCS COLLAR 2650 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	2,998	0	1,213.3700	0	(91,983)	0	(143,540)	.....	(143,540)	(51,556)	0	0	0	0	.....	003.....
665981 SCS COLLAR 2651 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	3,854	4,439,046	1,097.6800	0	323,594	0	426,112	.....	426,112	102,517	0	0	0	20,750	.....	003.....
665982 SCS COLLAR 2651 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	3,854	0	987.9100	0	(224,191)	0	(165,701)	.....	(165,701)	58,490	0	0	0	0	.....	003.....
665983 SCS COLLAR 2651 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/17/2016	05/15/2017	3,854	0	1,183.9500	0	(158,159)	0	(236,257)	.....	(236,257)	(78,097)	0	0	0	0	.....	003.....
665984 SCS COLLAR 2652 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/15/2017	184	811,478	4,679.6400	0	(26,559)	0	(30,672)	.....	(30,672)	(4,112)	0	0	0	3,793	.....	003.....
665985 SCS COLLAR 2652 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/15/2017	184	0	4,322.5600	0	59,947	0	64,956	.....	64,956	5,009	0	0	0	0	.....	003.....
665986 SCS COLLAR 2652 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/15/2017	184	0	3,890.3000	0	(36,921)	0	(30,040)	.....	(30,040)	6,881	0	0	0	0	.....	003.....
665987 SCS COLLAR 2653 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/15/2017	174	769,572	4,580.7000	0	(32,296)	0	(36,856)	.....	(36,856)	(4,560)	0	0	0	3,597	.....	003.....
665988 SCS COLLAR 2653 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/15/2017	174	0	3,890.3000	0	(35,014)	0	(28,488)	.....	(28,488)	6,527	0	0	0	0	.....	003.....
665989 SCS COLLAR 2653 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016	05/15/2017	174	0	4,322.5600	0	56,852	0	61,600	.....	61,600	4,749	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
665993 SCS COLLAR 2655 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	101.....	116,486.....	1,097,6800.....	0.....	15,265.....	0.....	17,980.....	.....	.....17,980.....	2,716.....	0.....	0.....	0.....	987.....	.....	003.....
665994 SCS COLLAR 2655 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	101.....	987,9100.....	0.....	(13,543).....	0.....	0.....	(12,410).....	.....	.....(12,410).....	1,133.....	0.....	0.....	0.....	0.....	.....	003.....
665995 SCS COLLAR 2655 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	101.....	0.....	1,389,3500.....	0.....	(4,103).....	0.....	(6,051).....	.....	.....(6,051).....	(1,949).....	0.....	0.....	0.....	0.....	.....	003.....
665998 SCS COLLAR 2656 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	112.....	129,079.....	878,1400.....	0.....	(10,728).....	0.....	(9,763).....	.....	.....(9,763).....	965.....	0.....	0.....	0.....	1,094.....	.....	003.....
665999 SCS COLLAR 2656 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	112.....	0.....	1,097,6800.....	0.....	16,915.....	0.....	19,924.....	.....	.....19,924.....	3,009.....	0.....	0.....	0.....	0.....	.....	003.....
666000 SCS COLLAR 2656 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	112.....	0.....	1,257,0300.....	0.....	(8,825).....	0.....	(11,558).....	.....	.....(11,558).....	(2,733).....	0.....	0.....	0.....	0.....	.....	003.....
666021 SCS COLLAR 2659 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	1,724.....	3,619,060.....	2,047,2100.....	0.....	399,242.....	0.....	436,862.....	.....	.....436,862.....	37,620.....	0.....	0.....	0.....	30,662.....	.....	003.....
666022 SCS COLLAR 2659 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	1,724.....	0.....	1,842,4900.....	0.....	(356,600).....	0.....	(349,788).....	.....	.....(349,788).....	6,812.....	0.....	0.....	0.....	0.....	.....	003.....
666023 SCS COLLAR 2659 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	1,724.....	0.....	2,598,2200.....	0.....	(76,107).....	0.....	(88,311).....	.....	.....(88,311).....	(12,204).....	0.....	0.....	0.....	0.....	.....	003.....
666024 SCS COLLAR 2660 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	2,513.....	5,274,805.....	2,047,2100.....	0.....	581,898.....	0.....	636,729.....	.....	.....636,729.....	54,831.....	0.....	0.....	0.....	44,690.....	.....	003.....
666025 SCS COLLAR 2660 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	2,513.....	0.....	1,637,7700.....	0.....	(358,914).....	0.....	(354,584).....	.....	.....(354,584).....	4,330.....	0.....	0.....	0.....	0.....	.....	003.....
666026 SCS COLLAR 2660 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	2,513.....	0.....	2,339,7200.....	0.....	(271,760).....	0.....	(300,675).....	.....	.....(300,675).....	(28,915).....	0.....	0.....	0.....	0.....	.....	003.....
666033 SCS COLLAR 2663 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	98.....	205,046.....	2,480,3000.....	0.....	(6,706).....	0.....	(7,490).....	.....	.....(7,489).....	(783).....	0.....	0.....	0.....	1,737.....	.....	003.....
666034 SCS COLLAR 2663 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	98.....	0.....	2,047,2100.....	0.....	22,620.....	0.....	24,751.....	.....	.....24,751.....	2,131.....	0.....	0.....	0.....	0.....	.....	003.....
666035 SCS COLLAR 2663 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2019.....	98.....	0.....	1,842,4900.....	0.....	(20,204).....	0.....	(19,818).....	.....	.....(19,818).....	386.....	0.....	0.....	0.....	0.....	.....	003.....
666064 SCS COLLAR 2670 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2021.....	219.....	459,302.....	1,842,4900.....	0.....	(67,052).....	0.....	(70,270).....	.....	.....(70,270).....	(3,218).....	0.....	0.....	0.....	5,070.....	.....	003.....
666065 SCS COLLAR 2670 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/17/2016.....	05/14/2021.....	219.....	0.....	2,149,5700.....	0.....	58,912.....	0.....	66,730.....	.....	.....66,730.....	7,818.....	0.....	0.....	0.....	0.....	.....	003.....
666085 SCS COLLAR 2673 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016.....	05/15/2017.....	29,881.....	62,716,361.....	2,047,2100.....	0.....	3,748,083.....	0.....	4,354,097.....	.....	.....4,354,097.....	606,014.....	0.....	0.....	0.....	293,157.....	.....	003.....
666086 SCS COLLAR 2673 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016.....	05/15/2017.....	29,881.....	0.....	1,842,4900.....	0.....	(2,541,123).....	0.....	(2,108,023).....	.....	.....(2,108,023).....	433,101.....	0.....	0.....	0.....	0.....	.....	003.....
666087 SCS COLLAR 2673 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016.....	05/15/2017.....	29,881.....	0.....	2,174,7500.....	0.....	(1,813,786).....	0.....	(2,210,309).....	.....	.....(2,210,309).....	(396,523).....	0.....	0.....	0.....	0.....	.....	003.....
666088 SCS COLLAR 2674 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016.....	05/15/2017.....	2,330.....	4,889,320.....	1,842,4900.....	0.....	(198,104).....	0.....	(164,340).....	.....	.....(164,340).....	33,764.....	0.....	0.....	0.....	22,854.....	.....	003.....
666089 SCS COLLAR 2674 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016.....	05/15/2017.....	2,330.....	0.....	2,047,2100.....	0.....	292,198.....	0.....	339,442.....	.....	.....339,442.....	47,244.....	0.....	0.....	0.....	0.....	.....	003.....
666090 SCS COLLAR 2674 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016.....	05/15/2017.....	2,330.....	0.....	2,204,0300.....	0.....	(115,316).....	0.....	(142,299).....	.....	.....(142,299).....	(26,984).....	0.....	0.....	0.....	0.....	.....	003.....
666091 SCS COLLAR 2675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016.....	05/15/2017.....	1,448.....	3,038,780.....	2,047,2100.....	0.....	181,605.....	0.....	210,968.....	.....	.....210,968.....	29,363.....	0.....	0.....	0.....	14,204.....	.....	003.....
666092 SCS COLLAR 2675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016.....	05/15/2017.....	1,448.....	0.....	2,155,3000.....	0.....	(99,649).....	0.....	(120,690).....	.....	.....(120,690).....	(21,041).....	0.....	0.....	0.....	0.....	.....	003.....
666093 SCS COLLAR 2675 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016.....	05/15/2017.....	1,448.....	0.....	1,842,4900.....	0.....	(123,124).....	0.....	(102,139).....	.....	.....(102,139).....	20,985.....	0.....	0.....	0.....	0.....	.....	003.....
666119 SCS COLLAR 2676 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFQFNF3BB653.....	05/17/2016.....	05/14/2021.....	271.....	311,678.....	987,9100.....	0.....	(54,379).....	0.....	(51,162).....	.....	.....(51,162).....	3,217.....	0.....	0.....	0.....	3,440.....	.....	003.....
666120 SCS COLLAR 2676 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFQFNF3BB653.....	05/17/2016.....	05/14/2021.....	271.....	0.....	1,152,5600.....	0.....	51,409.....	0.....	58,515.....	.....	.....58,515.....	7,106.....	0.....	0.....	0.....	0.....	.....	003.....
666123 SCS COLLAR 2678 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFQFNF3BB653.....	05/17/2016.....	05/14/2019.....	3,029.....	3,489,321.....	1,097,6800.....	0.....	469,515.....	0.....	538,603.....	.....	.....538,603.....	69,088.....	0.....	0.....	0.....	29,563.....	.....	003.....
666124 SCS COLLAR 2678 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFQFNF3BB653.....	05/17/2016.....	05/14/2019.....	3,029.....	0.....	987,9100.....	0.....	(393,787).....	0.....	(371,749).....	.....	.....(371,749).....	22,037.....	0.....	0.....	0.....	0.....	.....	003.....
666125 SCS COLLAR 2678 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFQFNF3BB653.....	05/17/2016.....	05/14/2019.....	3,029.....	0.....	1,462,8700.....	0.....	(107,249).....	0.....	(131,249).....	.....	.....(131,249).....	(24,000).....	0.....	0.....	0.....	0.....	.....	003.....
666126 SCS COLLAR 2679 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFQFNF3BB653.....	05/17/2016.....	05/14/2019.....	3,335.....	3,841,926.....	1,097,6800.....	0.....	516,960.....	0.....	593,030.....	.....	.....593,030.....	76,070.....	0.....	0.....	0.....	32,550.....	.....	003.....
666127 SCS COLLAR 2679 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFQFNF3BB653.....	05/17/2016.....	05/14/2019.....	3,335.....	0.....	878,1400.....	0.....	(316,847).....	0.....	(290,588).....	.....	.....(290,588).....	26,259.....	0.....	0.....	0.....	0.....	.....	003.....
666128 SCS COLLAR 2679 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHN3JPFQFNF3BB653.....	05/17/2016.....	05/14/2019.....	3,335.....	0.....	1,299,7600.....	0.....	(234,820).....	0.....	(290,989).....	.....	.....(290,989).....	(56,169).....	0.....	0.....	0.....	0.....	.....	003.....
666150 SCS COLLAR 2685 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016.....	05/14/2021.....	104.....	119,634.....	1,446,1900.....	0.....	(9,290).....	0.....	(11,519).....	.....	.....(11,519).....	(2,229).....	0.....	0.....	0.....	1,321.....	.....	003.....
666151 SCS COLLAR 2685 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016.....	05/14/2021.....	104.....	0.....	878,1400.....	0.....	(14,762).....	0.....	(15,055).....	.....	.....(15,055).....	(293).....	0.....	0.....	0.....	0.....	.....	003.....
666152 SCS COLLAR 2685 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016.....	05/14/2021.....	104.....	0.....	1,097,6800.....	0.....	22,066.....	0.....	25,076.....	.....	.....25,076.....	3,011.....	0.....	0.....	0.....	0.....	.....	003.....
666153 SCS COLLAR 2686 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016.....	05/15/2017.....	6,307.....	144,000.....	22,8300.....	0.....	10,294.....	0.....	8,682.....	.....	.....8,682.....	(1,612).....	0.....	0.....	0.....	673.....	.....	003.....
666154 SCS COLLAR 2686 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016.....	05/15/2017.....	6,307.....	0.....	25,1500.....	0.....	(3,936).....	0.....	(3,084).....	.....	.....(3,084).....	852.....	0.....	0.....	0.....	0.....	.....	003.....
666155 SCS COLLAR 2686 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016.....	05/15/2017.....	6,307.....	0.....	20,5500.....	0.....	(7,001).....	0.....	(6,739).....	.....	.....(6,739).....	263.....	0.....	0.....	0.....	0.....	.....	003.....
666156 SCS COLLAR 2687 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016.....	05/15/2017.....	6,713.....	552,462.....	70,2500.....	0.....	(24,730).....	0.....	(14,951).....	.....	.....(14,951).....	9,779.....	0.....	0.....	0.....	2,582.....	.....	003.....
666157 SCS COLLAR 2687 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/17/2016.....																	

SCHEDULE DB - PART A - SECTION 1

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

QE06.118

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
666159 SCS COLLAR 2688 IYR.UP	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/17/2016	05/15/2017	...45,055	...3,708,034	...78.0600	0	183,599	0	273,745	.....	.....273,745	90,145	0	0	0	17,333	.....	003.....
666160 SCS COLLAR 2688 IYR.UP	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/17/2016	05/15/2017	...45,055	0	85.4000	0	(52,489)	0	(109,304)	.....	.....(109,304)	(56,815)	0	0	0	0	.....	003.....
666161 SCS COLLAR 2688 IYR.UP	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/17/2016	05/15/2017	...45,055	0	...70.2500	0	(165,983)	0	(100,350)	.....	.....(100,350)	65,633	0	0	0	0	.....	003.....
666162 SCS COLLAR 2689 IYR.UP	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/17/2016	05/15/2017	...3,036	...249,873	...78.0600	0	12,372	0	18,447	.....	.....18,447	6,075	0	0	0	1,168	.....	003.....
666163 SCS COLLAR 2689 IYR.UP	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/17/2016	05/15/2017	...3,036	0	...70.2500	0	(11,185)	0	(6,762)	.....	.....(6,762)	4,423	0	0	0	0	.....	003.....
666164 SCS COLLAR 2689 IYR.UP	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/17/2016	05/15/2017	...3,036	0	...84.1100	0	(4,478)	0	(8,824)	.....	.....(8,824)	(4,345)	0	0	0	0	.....	003.....
666165 SCS COLLAR 2690 XLF.UP	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	05/17/2016	05/15/2017	...67,674	...1,545,000	...22.8300	0	113,896	0	93,152	.....	.....93,152	(20,744)	0	0	0	7,222	.....	003.....
666166 SCS COLLAR 2690 XLF.UP	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	05/17/2016	05/15/2017	...67,674	0	...20.5500	0	(76,878)	0	(72,300)	.....	.....(72,300)	4,578	0	0	0	0	.....	003.....
666167 SCS COLLAR 2690 XLF.UP	LIFE HEDGE	N/A	Equity/Index	CSFI	E58DKGMJYYYJLN8C3868	05/17/2016	05/15/2017	...67,674	0	...24.7700	0	(52,312)	0	(39,946)	.....	.....(39,946)	12,366	0	0	0	0	.....	003.....
666176 SCS COLLAR 2691 Generic 13th CL Future	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/17/2016	05/15/2017	...5,071	...265,894	...56.3400	0	0	0	(24,689)	.....	.....(24,689)	0	0	0	0	1,243	.....	003.....
666177 SCS COLLAR 2691 Generic 13th CL Future	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/17/2016	05/15/2017	...5,071	0	...48.3100	0	0	0	45,093	.....	.....45,093	45,093	0	0	0	0	.....	003.....
666178 SCS COLLAR 2691 Generic 13th CL Future	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/17/2016	05/15/2017	...5,071	0	...43.4800	0	(1,090)	0	(17,312)	.....	.....(17,312)	(16,221)	0	0	0	0	.....	003.....
666179 SCS COLLAR 2692 Generic 13th CL Future	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/17/2016	05/15/2017	...3,767	...197,521	...55.1900	0	0	0	(20,263)	.....	.....(20,263)	(20,263)	0	0	0	923	.....	003.....
666180 SCS COLLAR 2692 Generic 13th CL Future	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/17/2016	05/15/2017	...3,767	0	...48.3100	0	0	0	33,498	.....	.....33,498	33,498	0	0	0	0	.....	003.....
666181 SCS COLLAR 2692 Generic 13th CL Future	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/17/2016	05/15/2017	...3,767	0	...43.4800	0	(2,528)	0	(12,860)	.....	.....(12,860)	(10,332)	0	0	0	0	.....	003.....
666188 SCS COLLAR 2693 Generic 13th CL Future	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	05/17/2016	05/15/2017	...106,293	...5,572,926	...43.4800	0	(50,939)	0	(362,839)	.....	.....(362,839)	(311,900)	0	0	0	26,050	.....	003.....
666189 SCS COLLAR 2693 Generic 13th CL Future	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	05/17/2016	05/15/2017	...106,293	0	...55.8000	0	0	0	(544,515)	.....	.....(544,515)	(544,515)	0	0	0	0	.....	003.....
666190 SCS COLLAR 2693 Generic 13th CL Future	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	05/17/2016	05/15/2017	...106,293	0	...48.3100	0	0	0	945,122	.....	.....945,122	945,122	0	0	0	0	.....	003.....
666191 SCS COLLAR 2694 GOLDLNP.M	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	05/17/2016	05/15/2017	...2,355	...3,110,020	...1,277.0000	0	0	0	262,926	.....	.....262,926	262,926	0	0	0	14,537	.....	003.....
666192 SCS COLLAR 2694 GOLDLNP.M	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	05/17/2016	05/15/2017	...2,355	0	...1,321.7000	0	0	0	(209,457)	.....	.....(209,457)	(209,457)	0	0	0	0	.....	003.....
666193 SCS COLLAR 2694 GOLDLNP.M	LIFE HEDGE	N/A	Equity/Index	SCN	O2RNE8IBXP4R0TD8PU41	05/17/2016	05/15/2017	...2,355	0	...1,149.3000	0	(29,829)	0	(48,902)	.....	.....(48,902)	(19,073)	0	0	0	0	.....	003.....
666524 SCS COLLAR 2695 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/19/2016	05/17/2017	...496	...797,526	...1,619.4900	0	56,611	0	47,719	.....	.....47,719	(8,892)	0	0	0	3,740	.....	003.....
666525 SCS COLLAR 2695 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/19/2016	05/17/2017	...496	0	...1,749.0500	0	(29,149)	0	(20,828)	.....	.....(20,828)	8,320	0	0	0	0	.....	003.....
666526 SCS COLLAR 2695 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/19/2016	05/17/2017	...496	0	...1,457.5400	0	(34,609)	0	(36,741)	.....	.....(36,741)	(2,132)	0	0	0	0	.....	003.....
666527 SCS COLLAR 2696 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/19/2016	05/17/2017	...120	...193,670	...1,619.4900	0	13,747	0	11,588	.....	.....11,588	(2,159)	0	0	0	908	.....	003.....
666528 SCS COLLAR 2696 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/19/2016	05/17/2017	...120	0	...1,732.8500	0	(7,761)	0	(5,683)	.....	.....(5,683)	2,078	0	0	0	0	.....	003.....
666529 SCS COLLAR 2696 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/19/2016	05/17/2017	...120	0	...1,457.5400	0	(8,502)	0	(8,922)	.....	.....(8,922)	(420)	0	0	0	0	.....	003.....
666530 SCS COLLAR 2697 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/19/2016	05/15/2019	...113	...181,753	...1,457.5400	0	(18,099)	0	(21,599)	.....	.....(21,599)	(3,500)	0	0	0	1,541	.....	003.....
666531 SCS COLLAR 2697 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/19/2016	05/15/2019	...113	0	...1,619.4900	0	21,539	0	20,109	.....	.....20,109	(1,430)	0	0	0	0	.....	003.....
666532 SCS COLLAR 2697 MXEA	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/19/2016	05/15/2019	...113	0	...2,186.3100	0	(4,502)	0	(2,747)	.....	.....(2,747)	1,755	0	0	0	0	.....	003.....
666536 SCS COLLAR 2699 MXEF	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/19/2016	05/17/2017	...128	...106,684	...781.8400	0	8,680	0	11,574	.....	.....11,574	2,894	0	0	0	500	.....	003.....
666537 SCS COLLAR 2699 MXEF	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/19/2016	05/17/2017	...128	0	...878.7100	0	(3,666)	0	(4,968)	.....	.....(4,968)	(1,302)	0	0	0	0	.....	003.....
666538 SCS COLLAR 2699 MXEF	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/19/2016	05/17/2017	...128	0	...703.6600	0	(6,300)	0	(4,100)	.....	.....(4,100)	2,200	0	0	0	0	.....	003.....
666539 SCS COLLAR 2700 MXEF	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/19/2016	05/17/2017	...596	...497,149	...889.8900	0	(15,229)	0	(20,603)	.....	.....(20,603)	(5,374)	0	0	0	2,331	.....	003.....
666540 SCS COLLAR 2700 MXEF	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/19/2016	05/17/2017	...596	0	...703.6600	0	(29,358)	0	(19,106)	.....	.....(19,106)	10,252	0	0	0	0	.....	003.....
666541 SCS COLLAR 2700 MXEF	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/19/2016	05/17/2017	...596	0	...781.8400	0	40,449	0	53,937	.....	.....53,937	13,488	0	0	0	0	.....	003.....
666544 SCS COLLAR 2701 IYR.UP	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/19/2016	05/17/2017	...4,192	...344,990	...84.4700	0	(5,173)	0	(11,666)	.....	.....(11,666)	(6,493)	0	0	0	1,618	.....	003.....
666545 SCS COLLAR 2701 IYR.UP	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/19/2016	05/17/2017	...4,192	0	...76.1000	0	17,899	0	30,984	.....	.....30,984	13,085	0	0	0	0	.....	003.....
666546 SCS COLLAR 2701 IYR.UP	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/19/2016	05/17/2017	...4,192	0	...68.4900	0	(15,556)	0	(8,075)	.....	.....(8,075)	7,481	0	0	0	0	.....	003.....
666547 SCS COLLAR 2702 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/19/2016	05/17/2017	...1,158	...2,431,133	...2,183.8600	0	(68,999)	0	(81,323)	.....	.....(81,323)	(12,323)	0	0	0	11,399	.....	003.....
666548 SCS COLLAR 2702 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/19/2016	05/17/2017	...1,158	0	...2,040.0400	0	151,185	0	174,626	.....	.....174,626	23,441	0	0	0	0	.....	003.....
666549 SCS COLLAR 2702 S&P500	LIFE HEDGE	N/A	Equity/Index	HSBU	11E8VN30JCEQV1H4R804	05/19/2016	05/17/2017	...1,158	0	...1,836.0400	0	(103,168)	0	(80,768)		(80,768)	22,400	0	0	0	0		003.....

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
666550 SCS COLLAR 2703 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/19/2016.....	05/17/2017.....	81.....	170,786.....	1,836.0400.....	0.....	(7,248).....	0.....	(5,674).....	.....	(5,674).....	1,574.....	0.....	0.....	0.....	801.....	003.....	.....
666551 SCS COLLAR 2703 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/19/2016.....	05/17/2017.....	81.....	0.....	2,214.0600.....	0.....	(3,939).....	0.....	(4,674).....	.....	(4,674).....	(735).....	0.....	0.....	0.....	0.....	003.....	.....
666552 SCS COLLAR 2703 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/19/2016.....	05/17/2017.....	81.....	0.....	2,040.0400.....	0.....	10,621.....	0.....	12,267.....	.....	12,267.....	1,647.....	0.....	0.....	0.....	0.....	003.....	.....
666553 SCS COLLAR 2704 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/19/2016.....	05/17/2017.....	522.....	1,094,677.....	1,836.0400.....	0.....	(46,454).....	0.....	(36,368).....	.....	(36,368).....	10,086.....	0.....	0.....	0.....	5,133.....	003.....	.....
666554 SCS COLLAR 2704 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/19/2016.....	05/17/2017.....	522.....	0.....	2,040.0400.....	0.....	68,075.....	0.....	78,630.....	.....	78,630.....	10,555.....	0.....	0.....	0.....	0.....	003.....	.....
666555 SCS COLLAR 2704 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/19/2016.....	05/17/2017.....	522.....	0.....	1,163.8700.....	0.....	(35,304).....	0.....	(41,498).....	.....	(41,498).....	(6,194).....	0.....	0.....	0.....	0.....	003.....	.....
666556 SCS COLLAR 2705 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/19/2016.....	05/15/2019.....	101.....	211,939.....	2,040.0400.....	0.....	23,917.....	0.....	25,993.....	.....	25,993.....	2,077.....	0.....	0.....	0.....	1,796.....	003.....	.....
666557 SCS COLLAR 2705 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/19/2016.....	05/15/2019.....	101.....	0.....	2,624.3100.....	0.....	(4,297).....	0.....	(4,721).....	.....	(4,721).....	(424).....	0.....	0.....	0.....	0.....	003.....	.....
666558 SCS COLLAR 2705 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/19/2016.....	05/15/2019.....	101.....	0.....	1,836.0400.....	0.....	(20,822).....	0.....	(20,281).....	.....	(20,281).....	541.....	0.....	0.....	0.....	0.....	003.....	.....
666562 SCS COLLAR 2707 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/19/2016.....	05/19/2021.....	265.....	556,599.....	2,142.0400.....	0.....	76,530.....	0.....	81,904.....	.....	81,904.....	5,374.....	0.....	0.....	0.....	6,153.....	003.....	.....
666563 SCS COLLAR 2707 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	05/19/2016.....	05/19/2021.....	265.....	0.....	1,836.0400.....	0.....	(84,883).....	0.....	(84,630).....	.....	(84,630).....	253.....	0.....	0.....	0.....	0.....	003.....	.....
666574 SCS COLLAR 2711 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/19/2016.....	05/17/2017.....	1,468.....	1,690,882.....	985.3000.....	0.....	(86,778).....	0.....	(62,695).....	.....	(62,695).....	24,083.....	0.....	0.....	0.....	7,928.....	003.....	.....
666575 SCS COLLAR 2711 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/19/2016.....	05/17/2017.....	1,468.....	0.....	1,094.7800.....	0.....	122,132.....	0.....	165,406.....	.....	165,406.....	43,274.....	0.....	0.....	0.....	0.....	003.....	.....
666576 SCS COLLAR 2711 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/19/2016.....	05/17/2017.....	1,468.....	0.....	1,202.1800.....	0.....	(49,625).....	0.....	(77,827).....	.....	(77,827).....	(28,202).....	0.....	0.....	0.....	0.....	003.....	.....
666577 SCS COLLAR 2712 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/19/2016.....	05/17/2017.....	821.....	945,926.....	985.3000.....	0.....	(48,546).....	0.....	(35,073).....	.....	(35,073).....	13,473.....	0.....	0.....	0.....	4,435.....	003.....	.....
666578 SCS COLLAR 2712 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/19/2016.....	05/17/2017.....	821.....	0.....	1,189.8000.....	0.....	(31,339).....	0.....	(48,237).....	.....	(48,237).....	(16,898).....	0.....	0.....	0.....	0.....	003.....	.....
666579 SCS COLLAR 2712 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/19/2016.....	05/17/2017.....	821.....	0.....	1,094.7800.....	0.....	68,324.....	0.....	92,533.....	.....	92,533.....	24,209.....	0.....	0.....	0.....	0.....	003.....	.....
666580 SCS COLLAR 2713 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/19/2016.....	05/15/2019.....	324.....	373,531.....	985.3000.....	0.....	(44,020).....	0.....	(39,528).....	.....	(39,528).....	4,492.....	0.....	0.....	0.....	3,166.....	003.....	.....
666581 SCS COLLAR 2713 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/19/2016.....	05/15/2019.....	324.....	0.....	1,094.7800.....	0.....	49,700.....	0.....	58,195.....	.....	58,195.....	8,495.....	0.....	0.....	0.....	0.....	003.....	.....
666582 SCS COLLAR 2713 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/19/2016.....	05/15/2019.....	324.....	0.....	1,481.6700.....	0.....	(7,753).....	0.....	(12,930).....	.....	(12,930).....	(5,177).....	0.....	0.....	0.....	0.....	003.....	.....
666590 SCS COLLAR 2716 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/19/2016.....	05/19/2021.....	94.....	108,376.....	1,094.7800.....	0.....	20,600.....	0.....	22,887.....	.....	22,887.....	2,287.....	0.....	0.....	0.....	1,198.....	003.....	.....
666591 SCS COLLAR 2716 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/19/2016.....	05/19/2021.....	94.....	0.....	1,721.6500.....	0.....	(3,807).....	0.....	(4,978).....	.....	(4,978).....	(1,171).....	0.....	0.....	0.....	0.....	003.....	.....
666592 SCS COLLAR 2716 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/19/2016.....	05/19/2021.....	94.....	0.....	985.3000.....	0.....	(18,025).....	0.....	(17,725).....	.....	(17,725).....	300.....	0.....	0.....	0.....	0.....	003.....	.....
666616 SCS COLLAR 2723 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/19/2016.....	05/15/2019.....	477.....	549,247.....	875.8200.....	0.....	(46,458).....	0.....	(41,260).....	.....	(41,260).....	5,198.....	0.....	0.....	0.....	4,656.....	003.....	.....
666617 SCS COLLAR 2723 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/19/2016.....	05/15/2019.....	477.....	0.....	1,312.9700.....	0.....	(29,670).....	0.....	(39,482).....	.....	(39,482).....	(9,811).....	0.....	0.....	0.....	0.....	003.....	.....
666618 SCS COLLAR 2723 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/19/2016.....	05/15/2019.....	477.....	0.....	1,094.7800.....	0.....	73,080.....	0.....	85,571.....	.....	85,571.....	12,491.....	0.....	0.....	0.....	0.....	003.....	.....
666628 SCS COLLAR 2727 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	05/19/2016.....	05/17/2017.....	211.....	933,579.....	3,884.0200.....	0.....	(43,138).....	0.....	(34,467).....	.....	(34,467).....	8,671.....	0.....	0.....	0.....	4,378.....	003.....	.....
666629 SCS COLLAR 2727 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	05/19/2016.....	05/17/2017.....	211.....	0.....	4,315.5800.....	0.....	72,686.....	0.....	75,914.....	.....	75,914.....	3,227.....	0.....	0.....	0.....	0.....	003.....	.....
666630 SCS COLLAR 2727 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	05/19/2016.....	05/17/2017.....	211.....	0.....	4,646.5800.....	0.....	(37,647).....	0.....	(38,561).....	.....	(38,561).....	(914).....	0.....	0.....	0.....	0.....	003.....	.....
666675 SCS COLLAR 2730 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/19/2016.....	05/15/2019.....	206.....	433,140.....	1,632.0320.....	0.....	(2,458).....	0.....	(28,825).....	.....	(28,825).....	(26,368).....	0.....	0.....	0.....	3,671.....	003.....	.....
666676 SCS COLLAR 2730 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/19/2016.....	05/15/2019.....	206.....	0.....	2,040.0400.....	0.....	0.....	0.....	53,123.....	.....	53,123.....	53,123.....	0.....	0.....	0.....	0.....	003.....	.....
666677 SCS COLLAR 2730 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/19/2016.....	05/15/2019.....	206.....	0.....	2,350.1260.....	0.....	0.....	0.....	(23,953).....	.....	(23,953).....	(23,953).....	0.....	0.....	0.....	0.....	003.....	.....
667088 SCS COLLAR 2731 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/19/2016.....	05/19/2021.....	54.....	113,173.....	3,160.6340.....	0.....	0.....	0.....	(2,642).....	.....	(2,642).....	(2,642).....	0.....	0.....	0.....	1,251.....	003.....	.....
667089 SCS COLLAR 2731 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/19/2016.....	05/19/2021.....	54.....	0.....	1,836.0360.....	0.....	(1,316).....	0.....	(17,208).....	.....	(17,208).....	(15,892).....	0.....	0.....	0.....	0.....	003.....	.....
667090 SCS COLLAR 2731 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/19/2016.....	05/19/2021.....	54.....	0.....	2,040.0400.....	0.....	0.....	0.....	19,127.....	.....	19,127.....	19,127.....	0.....	0.....	0.....	0.....	003.....	.....
667091 SCS COLLAR 2732 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	05/19/2016.....	05/17/2017.....	61.....	269,223.....	4,315.5800.....	0.....	20,961.....	0.....	21,891.....	.....	21,891.....	930.....	0.....	0.....	0.....	1,262.....	003.....	.....
667092 SCS COLLAR 2732 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	05/19/2016.....	05/17/2017.....	61.....	0.....	3,884.0210.....	0.....	(12,440).....	0.....	(9,939).....	.....	(9,939).....	2,501.....	0.....	0.....	0.....	0.....	003.....	.....
667093 SCS COLLAR 2732 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	05/19/2016.....	05/17/2017.....	61.....	0.....	4,605.1540.....	0.....	(11,914).....	0.....	(12,266).....	.....	(12,266).....	(352).....	0.....	0.....	0.....	0.....	003.....	.....
667094 SCS COLLAR 2733 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	05/19/2016.....	05/17/2017.....	33.....	146,385.....	4,708.2970.....	0.....	(5,121).....	0.....	(5,182).....	.....	(5,182).....	(61).....	0.....	0.....	0.....	686.....	003.....	.....
667095 SCS COLLAR 2733 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	05/19/2016.....	05/17/2017.....	33.....	0.....	3,884.0210.....	0.....	(6,764).....	0.....	(5,405).....	.....	(5,405).....	1,359.....	0.....	0.....	0.....	0.....	003.....	.....
667096 SCS COLLAR 2733 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	05/19/2016.....	05/17/2017.....	33.....	0.....	4,315.5800.....	0.....	11,397.....	0.....	11,904.....	.....	11,904.....	507.....	0.....	0.....	0.....	0.....	003.....	.....
667097 SCS COLLAR 2734 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	05/19/2016.....	05/17/2017.....	2,022.....	137,953.....	73.9700.....	0.....	(5,337).....	0.....	(5,776).....	.....	(5,776).....	(439).....	0.....	0.....	0.....	647.....	003.....	.....
667098 SCS COLLAR 2734 XLE UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	05/19/2016.....	05/17/2017.....	2,022.....	0.....	65.7900.....	0.....	0.....	0.....	11,301.....	.....	12,994.....	1,694.....	0.....	0.....	0.....	0.....	003.....	.....

QE06.119

SCHEDULE DB - PART A - SECTION 1

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

QE06.120

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
667099 SCS COLLAR 2734 XLE.UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/19/2016	05/17/2017	2,022	0	59.2100	0	(7,682)	0	(6,087)		(6,087)	1,595	0	0	0	0	003	.....
667100 SCS COLLAR 2735 XLE.UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/19/2016	05/17/2017	9,546	651,387	73.9700	0	(22,623)	0	(27,273)		(27,273)	(4,650)	0	0	0	3,054	003	.....
667101 SCS COLLAR 2735 XLE.UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/19/2016	05/17/2017	9,546	0	65.7900	0	53,359	0	61,357		61,357	7,997	0	0	0	0	003	.....
667102 SCS COLLAR 2735 XLE.UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/19/2016	05/17/2017	9,546	0	59.2100	0	(36,273)	0	(28,743)		(28,743)	7,530	0	0	0	0	003	.....
667103 SCS COLLAR 2736 XLF.UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/19/2016	05/17/2017	17,815	406,724	25.2000	0	(13,183)	0	(8,572)		(8,572)	4,611	0	0	0	1,907	003	.....
667104 SCS COLLAR 2736 XLF.UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/19/2016	05/17/2017	17,815	0	20.7600	0	(20,131)	0	(20,195)		(20,195)	(63)	0	0	0	0	003	.....
667105 SCS COLLAR 2736 XLF.UP	LIFE HEDGE	N/A	Equity/Index	CDC	KX1WK48MPD4Y2NCUIZ63	05/19/2016	05/17/2017	17,815	0	23.0700	0	29,573	0	22,442		22,442	(7,131)	0	0	0	0	003	.....
669865 SCS COLLAR 2739 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	06/02/2016	05/31/2017	1,496	1,723,087	1,053.5300	0	(82,271)	0	(93,002)		(93,002)	(10,731)	0	0	0	8,254	003	.....
669866 SCS COLLAR 2739 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	06/02/2016	05/31/2017	1,496	0	1,170.5800	0	123,406	0	104,823		104,823	(18,584)	0	0	0	0	003	.....
669867 SCS COLLAR 2739 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	06/02/2016	05/31/2017	1,496	0	1,266.3400	0	(56,701)	0	(45,511)		(45,511)	11,191	0	0	0	0	003	.....
669871 SCS COLLAR 2741 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	06/02/2016	05/31/2017	939	1,081,481	1,170.5800	0	77,455	0	65,791		65,791	(11,664)	0	0	0	5,180	003	.....
669872 SCS COLLAR 2741 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	06/02/2016	05/31/2017	939	0	1,053.5300	0	(51,637)	0	(58,372)		(58,372)	(6,735)	0	0	0	0	003	.....
669873 SCS COLLAR 2741 Russel2000	LIFE HEDGE	N/A	Equity/Index	WMST	4PQUHN3JPFGFNF3BB653	06/02/2016	05/31/2017	939	0	1,254.0500	0	(39,962)	0	(32,280)		(32,280)	7,682	0	0	0	0	003	.....
669876 SCS COLLAR 2743 XLE.UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	11,104	757,768	66.8200	0	58,909	0	66,908		66,908	7,999	0	0	0	3,630	003	.....
669877 SCS COLLAR 2743 XLE.UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	11,104	0	74.2800	0	(26,895)	0	(32,204)		(32,204)	(5,309)	0	0	0	0	003	.....
669878 SCS COLLAR 2743 XLE.UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	11,104	0	60.1400	0	(38,566)	0	(37,831)		(37,831)	735	0	0	0	0	003	.....
669879 SCS COLLAR 2744 XLE.UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	1,512	103,146	73.3800	0	(4,077)	0	(4,830)		(4,830)	(754)	0	0	0	494	003	.....
669880 SCS COLLAR 2744 XLE.UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	1,512	0	66.8200	0	8,023	0	9,107		9,107	1,084	0	0	0	0	003	.....
669881 SCS COLLAR 2744 XLE.UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	1,512	0	60.1400	0	(5,247)	0	(5,149)		(5,149)	97	0	0	0	0	003	.....
669882 SCS COLLAR 2745 XLF.UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	18,414	420,401	23.8400	0	29,666	0	17,489		17,489	(12,176)	0	0	0	2,014	003	.....
669883 SCS COLLAR 2745 XLF.UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	18,414	0	25.6500	0	(14,879)	0	(7,559)		(7,559)	7,319	0	0	0	0	003	.....
669884 SCS COLLAR 2745 XLF.UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	18,414	0	21.4600	0	(18,654)	0	(25,727)		(25,727)	(7,073)	0	0	0	0	003	.....
669885 SCS COLLAR 2746 GLD.UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	1,375	173,914	104.1000	0	(4,014)	0	(1,706)		(1,706)	2,308	0	0	0	833	003	.....
669886 SCS COLLAR 2746 GLD.UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	1,375	0	115.6700	0	11,409	0	20,452		20,452	9,043	0	0	0	0	003	.....
669887 SCS COLLAR 2746 GLD.UP	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	1,375	0	119.9200	0	(8,811)	0	(16,674)		(16,674)	(7,863)	0	0	0	0	003	.....
669888 SCS COLLAR 2747 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	144	634,673	4,531.3500	0	47,468	0	35,231		35,231	(12,237)	0	0	0	3,040	003	.....
669889 SCS COLLAR 2747 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	144	0	4,078.2100	0	(27,726)	0	(31,741)		(31,741)	(4,016)	0	0	0	0	003	.....
669890 SCS COLLAR 2747 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	144	0	4,833.1400	0	(25,530)	0	(16,895)		(16,895)	8,635	0	0	0	0	003	.....
669891 SCS COLLAR 2748 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	36	158,913	4,078.2100	0	(6,938)	0	(7,947)		(7,947)	(1,009)	0	0	0	761	003	.....
669892 SCS COLLAR 2748 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	36	0	4,531.3500	0	11,890	0	8,821		8,821	(3,069)	0	0	0	0	003	.....
669893 SCS COLLAR 2748 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	36	0	4,894.7600	0	(5,509)	0	(3,536)		(3,536)	1,973	0	0	0	0	003	.....
669894 SCS COLLAR 2749 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	49	214,484	4,078.2100	0	(9,370)	0	(10,726)		(10,726)	(1,356)	0	0	0	1,027	003	.....
669895 SCS COLLAR 2749 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	49	0	4,531.3500	0	16,037	0	11,906		11,906	(4,132)	0	0	0	0	003	.....
669896 SCS COLLAR 2749 NDX	LIFE HEDGE	N/A	Equity/Index	GSFM	VF1AUT09CSW5Y7OE568	06/02/2016	05/31/2017	49	0	4,791.0000	0	(9,499)	0	(6,415)		(6,415)	3,083	0	0	0	0	003	.....
669900 SCS COLLAR 2751 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	ROMUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	64	134,589	2,105.2600	0	21,051	0	20,953		20,953	(97)	0	0	0	1,494	003	.....
669901 SCS COLLAR 2751 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	ROMUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	64	0	1,684.2100	0	(14,310)	0	(16,702)		(16,702)	(2,392)	0	0	0	0	003	.....
669902 SCS COLLAR 2751 S&P500	LIFE HEDGE	N/A	Equity/Index	BPA	ROMUWSFPU8MPRO8K5P83	06/02/2016	06/02/2021	64	0	2,661.8900	0	(8,899)	0	(8,663)		(8,663)	236	0	0	0	0	003	.....
669908 SCS COLLAR 2754 MXEF	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	05/31/2017	512	426,666	728.4100	0	(23,598)	0	(20,292)		(20,292)	3,306	0	0	0	2,044	003	.....
669909 SCS COLLAR 2754 MXEF	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	05/31/2017	512	0	809.3400	0	33,534	0	38,027		38,027	4,492	0	0	0	0	003	.....
669910 SCS COLLAR 2754 MXEF	LIFE HEDGE	N/A	Equity/Index	HSBU	1IE8VN30JCEQV1H4R804	06/02/2016	05/31/2017	512	0	890.2700	0	(13,616)	0	(18,133)		(18,133)	(4,516)	0	0	0	0	003	.....
669917 SCS COLLAR 2755 Russel2000	LIFE HEDGE	N/A	Equity/Index	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	05/31/2017	124	142,689	1,170.5800	0	10,251	0	8,680		8,680	(1,571)	0	0	0	683	003	.....
669918 SCS COLLAR 2755 Russel2000	LIFE HEDGE	N/A	Equity/Index	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	05/31/2017	124	0	1,284.0400	0	(3,787)	0	(3,135)		(3,135)	653	0	0	0	0	003	.....
669919 SCS COLLAR 2755 Russel2000	LIFE HEDGE	N/A	Equity/Index	WCMB	851WYGNLUQLFZBSYGB56	06/02/2016	05/31/2017	124	0	1,053.5300	0	(6,960)	0	(7,701)		(7,701)	(741)	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Year-end (b)
669920 SCS COLLAR 2756 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/05/2019	259	298,170	1,053.5300	0	(35,087)	0	(38,878)	.....	.....(38,878)	(3,791)	0	0	0	2,553	.....	003.....
669921 SCS COLLAR 2756 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/05/2019	259	0	1,529.8600	0	(8,224)	0	(8,644)	.....	.....(8,644)	(421)	0	0	0	0	.....	003.....
669922 SCS COLLAR 2756 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/05/2019	259	0	1,170.5800	0	41,026	0	36,998	.....	.....36,998	(4,028)	0	0	0	0	.....	003.....
669923 SCS COLLAR 2757 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/05/2019	370	426,097	936.4700	0	(35,549)	0	(39,691)	.....	.....(39,691)	(4,142)	0	0	0	3,648	.....	003.....
669924 SCS COLLAR 2757 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/05/2019	370	0	1,170.5800	0	58,628	0	52,872	.....	.....52,872	(5,757)	0	0	0	0	.....	003.....
669925 SCS COLLAR 2757 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/05/2019	370	0	1,372.2300	0	(26,344)	0	(24,627)	.....	.....(24,627)	1,717	0	0	0	0	.....	003.....
669947 SCS COLLAR 2765 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	474	546,152	1,170.5800	0	106,449	0	99,611	.....	.....99,611	(6,838)	0	0	0	6,061	.....	003.....
669948 SCS COLLAR 2765 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	474	0	1,516.9000	0	(43,865)	0	(44,731)	.....	.....(44,731)	(867)	0	0	0	0	.....	003.....
669949 SCS COLLAR 2765 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	474	0	936.4700	0	(71,428)	0	(80,199)	.....	.....(80,199)	(8,771)	0	0	0	0	.....	003.....
669950 SCS COLLAR 2766 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	05/31/2017	1,120	2,350,832	2,105.2600	0	139,122	0	127,436	.....	.....127,436	(11,686)	0	0	0	11,261	.....	003.....
669951 SCS COLLAR 2766 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	05/31/2017	1,120	0	2,230.9900	0	(67,180)	0	(60,192)	.....	.....(60,192)	6,987	0	0	0	0	.....	003.....
669952 SCS COLLAR 2766 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	05/31/2017	1,120	0	1,894.7300	0	(92,905)	0	(95,778)	.....	.....(95,778)	(2,873)	0	0	0	0	.....	003.....
669953 SCS COLLAR 2767 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	05/31/2017	160	334,978	2,105.2600	0	19,824	0	18,159	.....	.....18,159	(1,665)	0	0	0	1,605	.....	003.....
669954 SCS COLLAR 2767 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	05/31/2017	160	0	2,260.7100	0	(7,735)	0	(6,933)	.....	.....(6,933)	802	0	0	0	0	.....	003.....
669955 SCS COLLAR 2767 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	05/31/2017	160	0	1,894.7300	0	(13,238)	0	(13,648)	.....	.....(13,648)	(409)	0	0	0	0	.....	003.....
669956 SCS COLLAR 2768 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	05/31/2017	503	1,054,784	2,211.3200	0	(34,353)	0	(30,843)	.....	.....(30,843)	3,511	0	0	0	5,053	.....	003.....
669957 SCS COLLAR 2768 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	05/31/2017	503	0	1,894.7300	0	(41,685)	0	(42,974)	.....	.....(42,974)	(1,289)	0	0	0	0	.....	003.....
669958 SCS COLLAR 2768 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	05/31/2017	503	0	2,105.2600	0	62,422	0	57,178	.....	.....57,178	(5,243)	0	0	0	0	.....	003.....
669959 SCS COLLAR 2769 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	548	1,149,495	2,210.5200	0	161,040	0	154,506	.....	.....154,506	(6,534)	0	0	0	12,756	.....	003.....
669960 SCS COLLAR 2769 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/02/2016	06/02/2021	548	0	1,894.7300	0	(172,950)	0	(189,961)	.....	.....(189,961)	(17,011)	0	0	0	0	.....	003.....
669961 SCS COLLAR 2770 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/02/2016	06/05/2019	377	790,590	2,661.6800	0	(17,803)	0	(16,197)	.....	.....(16,197)	1,606	0	0	0	6,768	.....	003.....
669962 SCS COLLAR 2770 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/02/2016	06/05/2019	377	0	1,894.7300	0	(77,492)	0	(84,773)	.....	.....(84,773)	(7,281)	0	0	0	0	.....	003.....
669963 SCS COLLAR 2770 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/02/2016	06/05/2019	377	0	2,105.2600	0	89,316	0	85,100	.....	.....85,100	(4,215)	0	0	0	0	.....	003.....
669965 SCS COLLAR 2771 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/02/2016	06/05/2019	608	1,275,112	2,105.2600	0	144,054	0	137,255	.....	.....137,255	(6,798)	0	0	0	10,916	.....	003.....
669966 SCS COLLAR 2771 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/02/2016	06/05/2019	608	0	1,684.2100	0	(84,925)	0	(95,517)	.....	.....(95,517)	(10,592)	0	0	0	0	.....	003.....
669967 SCS COLLAR 2771 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/02/2016	06/05/2019	608	0	2,398.3100	0	(68,772)	0	(62,631)	.....	.....(62,631)	6,141	0	0	0	0	.....	003.....
669980 SCS COLLAR 2776 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/02/2016	06/02/2021	64	133,592	1,473.6800	0	(10,571)	0	(11,977)	.....	.....(11,977)	(1,405)	0	0	0	1,483	.....	003.....
669981 SCS COLLAR 2776 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/02/2016	06/02/2021	64	0	2,105.2600	0	21,630	0	20,798	.....	.....20,798	(832)	0	0	0	0	.....	003.....
669982 SCS COLLAR 2776 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/02/2016	06/02/2021	64	0	2,437.8900	0	(13,202)	0	(12,656)	.....	.....(12,656)	546	0	0	0	0	.....	003.....
669987 SCS COLLAR 2777 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/02/2016	05/31/2017	5,335	439,101	70.8500	0	(17,932)	0	(13,046)	.....	.....(13,046)	4,886	0	0	0	2,103	.....	003.....
669988 SCS COLLAR 2777 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/02/2016	05/31/2017	5,335	0	85.6500	0	(7,112)	0	(13,223)	.....	.....(13,223)	(6,111)	0	0	0	0	.....	003.....
669989 SCS COLLAR 2777 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/02/2016	05/31/2017	5,335	0	78.7200	0	21,309	0	30,979	.....	.....30,979	9,669	0	0	0	0	.....	003.....
669990 SCS COLLAR 2778 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/02/2016	05/31/2017	1,435	118,139	84.6200	0	(2,291)	0	(4,090)	.....	.....(4,090)	(1,799)	0	0	0	566	.....	003.....
669991 SCS COLLAR 2778 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/02/2016	05/31/2017	1,435	0	70.8500	0	(4,825)	0	(3,510)	.....	.....(3,510)	1,315	0	0	0	0	.....	003.....
669992 SCS COLLAR 2778 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/02/2016	05/31/2017	1,435	0	78.7200	0	5,661	0	8,335	.....	.....8,335	2,673	0	0	0	0	.....	003.....
669993 SCS COLLAR 2779 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	06/02/2016	05/31/2017	339	545,887	1,781.7500	0	(14,899)	0	(11,662)	.....	.....(11,662)	3,237	0	0	0	2,615	.....	003.....
669994 SCS COLLAR 2779 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	06/02/2016	05/31/2017	339	0	1,652.9800	0	34,841	0	27,441	.....	.....27,441	(7,400)	0	0	0	0	.....	003.....
669995 SCS COLLAR 2779 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	06/02/2016	05/31/2017	339	0	1,487.6800	0	(24,928)	0	(29,320)	.....	.....(29,319)	(4,392)	0	0	0	0	.....	003.....
669996 SCS COLLAR 2780 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	06/02/2016	05/31/2017	60	97,306	1,652.9800	0	6,211	0	4,891	.....	.....4,891	(1,319)	0	0	0	466	.....	003.....
669997 SCS COLLAR 2780 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	06/02/2016	05/31/2017	60	0	1,487.6800	0	(4,444)	0	(5,226)	.....	.....(5,226)	(783)	0	0	0	0	.....	003.....
669998 SCS COLLAR 2780 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	06/02/2016	05/31/2017	60	0	1,811.5000	0	(2,109)	0	(1,659)	.....	.....(1,659)	450	0	0	0	0	.....	003.....
669999 SCS COLLAR 2781 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	06/02/2016	05/31/2017	103	165,421	1,487.6800	0	(7,554)	0	(8,885)	.....	.....(8,885)	(1,331)	0	0	0	792	.....	003.....

QE06.121

SCHEDULE DB - PART A - SECTION 1

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

QE06.122

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
670000 SCS COLLAR 2781 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/02/2016	05/31/2017	103	0	1,652.9800	0	10,558	0	8,316	.....	.....8,316	(2,243)	0	0	0	0	.....	003.....
670001 SCS COLLAR 2781 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/02/2016	05/31/2017	103	0	1,762.4100	0	(5,192)	0	(4,072)	.....	.....(4,072)	1,119	0	0	0	0	.....	003.....
670002 SCS COLLAR 2782 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/02/2016	06/05/2019	72	115,794	1,487.6800	0	(12,432)	0	(14,880)	.....	.....(14,880)	(2,448)	0	0	0	991	.....	003.....
670003 SCS COLLAR 2782 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/02/2016	06/05/2019	72	0	1,652.9800	0	12,870	0	11,884	.....	.....11,884	(986)	0	0	0	0	.....	003.....
670004 SCS COLLAR 2782 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCSW5Y7OE568.....	06/02/2016	06/05/2019	72	0	2,229.4000	0	(1,335)	0	(1,530)	.....	.....(1,530)	(196)	0	0	0	0	.....	003.....
672953 SCS COLLAR 2784 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	211	442,771	1,657.2000	0	(32,465)	0	(31,824)	.....	.....(31,824)	640	0	0	0	3,806	.....	003.....
672954 SCS COLLAR 2784 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	211	0	2,071.5000	0	51,452	0	51,626	.....	.....51,626	174	0	0	0	0	.....	003.....
672955 SCS COLLAR 2784 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	211	0	2,293.7700	0	(30,634)	0	(29,953)	.....	.....(29,953)	681	0	0	0	0	.....	003.....
672956 SCS COLLAR 2785 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	2,080	4,364,898	1,864.3500	0	(461,171)	0	(448,766)	.....	.....(448,766)	12,405	0	0	0	37,524	.....	003.....
672957 SCS COLLAR 2785 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	2,080	0	2,833.7100	0	(109,209)	0	(100,930)	.....	.....(100,930)	8,279	0	0	0	0	.....	003.....
672958 SCS COLLAR 2785 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	2,080	0	2,071.5000	0	507,223	0	508,939	.....	.....508,939	1,716	0	0	0	0	.....	003.....
672959 SCS COLLAR 2786 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	2,041	4,282,829	2,364.4100	0	(245,631)	0	(236,214)	.....	.....(236,214)	9,417	0	0	0	36,818	.....	003.....
672960 SCS COLLAR 2786 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	2,041	0	2,071.5000	0	497,686	0	499,370	.....	.....499,370	1,683	0	0	0	0	.....	003.....
672961 SCS COLLAR 2786 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	2,041	0	1,657.2000	0	(314,024)	0	(307,831)	.....	.....(307,831)	6,193	0	0	0	0	.....	003.....
672968 SCS COLLAR 2789 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	58	122,599	1,864.3500	0	(12,953)	0	(12,605)	.....	.....(12,605)	348	0	0	0	1,054	.....	003.....
672969 SCS COLLAR 2789 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	58	0	2,071.5000	0	14,247	0	14,295	.....	.....14,295	48	0	0	0	0	.....	003.....
672970 SCS COLLAR 2789 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	58	0	2,515.2200	0	(4,518)	0	(4,232)	.....	.....(4,232)	286	0	0	0	0	.....	003.....
672973 SCS COLLAR 2790 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	6,271	13,161,589	3,842.6300	0	(66,897)	0	(90,448)	.....	.....(90,448)	(23,551)	0	0	0	146,545	.....	003.....
672974 SCS COLLAR 2790 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	6,271	0	1,864.3500	0	(2,101,652)	0	(2,101,858)	.....	.....(2,101,858)	(206)	0	0	0	0	.....	003.....
672975 SCS COLLAR 2790 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	6,271	0	2,071.5000	0	2,116,978	0	2,153,855	.....	.....2,153,855	36,877	0	0	0	0	.....	003.....
672976 SCS COLLAR 2791 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	13,287	27,887,532	1,657.2000	0	(3,355,457)	0	(3,347,931)	.....	.....(3,347,931)	7,526	0	0	0	310,508	.....	003.....
672977 SCS COLLAR 2791 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	13,287	0	2,071.5000	0	4,485,582	0	4,563,719	.....	.....4,563,719	78,137	0	0	0	0	.....	003.....
672978 SCS COLLAR 2791 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	13,287	0	2,861.9800	0	(1,239,410)	0	(1,247,157)	.....	.....(1,247,157)	(7,747)	0	0	0	0	.....	003.....
672979 SCS COLLAR 2792 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	2,712	5,692,201	2,071.5000	0	915,564	0	931,513	.....	.....931,513	15,949	0	0	0	63,379	.....	003.....
672980 SCS COLLAR 2792 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	2,712	0	2,556.6500	0	(438,822)	0	(446,076)	.....	.....(446,076)	(7,254)	0	0	0	0	.....	003.....
672981 SCS COLLAR 2792 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	2,712	0	1,450.0500	0	(499,046)	0	(494,458)	.....	.....(494,458)	4,588	0	0	0	0	.....	003.....
672990 SCS COLLAR 2796 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	252	528,894	1,864.3500	0	(84,454)	0	(84,463)	.....	.....(84,463)	(8)	0	0	0	5,889	.....	003.....
672991 SCS COLLAR 2796 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	252	0	2,175.0800	0	73,837	0	75,184	.....	.....75,184	1,347	0	0	0	0	.....	003.....
672992 SCS COLLAR 2797 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	114	239,117	1,760.7800	0	(33,264)	0	(33,246)	.....	.....(33,246)	19	0	0	0	2,662	.....	003.....
672993 SCS COLLAR 2797 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	114	0	2,175.0800	0	33,382	0	33,991	.....	.....33,991	609	0	0	0	0	.....	003.....
672994 SCS COLLAR 2797 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	114	0	3,902.0800	0	(1,055)	0	(1,485)	.....	.....(1,485)	(430)	0	0	0	0	.....	003.....
672995 SCS COLLAR 2798 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	56	117,532	1,553.6300	0	(12,130)	0	(12,063)	.....	.....(12,063)	67	0	0	0	1,309	.....	003.....
672996 SCS COLLAR 2798 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	56	0	2,175.0800	0	16,408	0	16,708	.....	.....16,708	299	0	0	0	0	.....	003.....
672997 SCS COLLAR 2798 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	56	0	2,912.3200	0	(4,739)	0	(4,761)	.....	.....(4,761)	(23)	0	0	0	0	.....	003.....
672998 SCS COLLAR 2799 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	2,752	3,170,213	1,505.8200	0	(108,681)	0	(104,452)	.....	.....(104,452)	4,229	0	0	0	27,254	.....	003.....
672999 SCS COLLAR 2799 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	2,752	0	1,149.3000	0	444,845	0	424,191	.....	.....424,191	(20,654)	0	0	0	0	.....	003.....
673000 SCS COLLAR 2799 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	2,752	0	1,034.3700	0	(382,534)	0	(394,760)	.....	.....(394,760)	(12,226)	0	0	0	0	.....	003.....
673001 SCS COLLAR 2800 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	395	455,035	1,034.3700	0	(54,907)	0	(56,662)	.....	.....(56,662)	(1,755)	0	0	0	3,912	.....	003.....
673002 SCS COLLAR 2800 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	395	0	1,149.3000	0	63,851	0	60,886	.....	.....60,886	(2,965)	0	0	0	0	.....	003.....
673003 SCS COLLAR 2800 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2019	395	0	1,441.8000	0	(21,043)	0	(19,863)	.....	.....(19,863)	1,180	0	0	0	0	.....	003.....
673004 SCS COLLAR 2801 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	3,182	3,665,340	1,920.3700	0	(94,717)	0	(102,874)	.....	.....(102,874)	(8,157)	0	0	0	40,811	.....	003.....
673005 SCS COLLAR 2801 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	3,182	0	1,149.3000	0	721,637	0	701,231	.....	.....701,231	(20,405)	0	0	0	0	.....	003.....
673006 SCS COLLAR 2801 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	3,182	0	1,034.3700	0	(641,439)	0	(675,830)	.....	.....(675,830)	(34,391)	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
673009 SCS COLLAR 2802 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	...16,225	...18,689,524	919.4400	0	...(2,504,483)	0	...(2,649,271)	.....	...(2,649,271)	(144,788)	0	0	0	...208,095	.....	003.....
673010 SCS COLLAR 2802 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	...16,225	0	...1,149.3000	0	...3,679,616	0	...3,575,570	.....	...3,575,570	(104,046)	0	0	0	0	.....	003.....
673011 SCS COLLAR 2802 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	...16,225	0	...1,602.3600	0	...(1,249,167)	0	...(1,234,454)	.....	...(1,234,454)	14,712	0	0	0	0	.....	003.....
673012 SCS COLLAR 2803 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	...2,689	...3,098,049	804.5100	0	...(307,214)	0	...(325,359)	.....	...(325,359)	(18,145)	0	0	0	...34,495	.....	003.....
673013 SCS COLLAR 2803 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	...2,689	0	...1,441.9100	0	...(315,003)	0	...(308,869)	.....	...(308,869)	6,134	0	0	0	0	.....	003.....
673014 SCS COLLAR 2803 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	11E8VN30JCEQV1H4R804.....	06/15/2016	06/14/2021	...2,689	0	...1,149.3000	0	...609,948	0	...592,700	.....	...592,700	(17,247)	0	0	0	0	.....	003.....
673028 SCS COLLAR 2806 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...30,026	...63,019,499	2,071.5000	0	...4,036,640	0	...4,103,089	.....	...4,103,089	66,449	0	0	0	...308,114	.....	003.....
673029 SCS COLLAR 2806 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...30,026	0	...2,220.9000	0	...(1,784,451)	0	...(1,812,141)	.....	...(1,812,141)	(27,690)	0	0	0	0	.....	003.....
673030 SCS COLLAR 2806 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...30,026	0	...1,864.3500	0	...(2,873,539)	0	...(2,462,581)	.....	...(2,462,581)	410,957	0	0	0	0	.....	003.....
673031 SCS COLLAR 2807 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...2,596	...5,449,031	2,251.3300	0	...(124,825)	0	...(127,554)	.....	...(127,554)	(2,729)	0	0	0	...26,641	.....	003.....
673032 SCS COLLAR 2807 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...2,596	0	...2,071.5000	0	...349,031	0	...354,777	.....	...354,777	5,746	0	0	0	0	.....	003.....
673033 SCS COLLAR 2807 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...2,596	0	...1,864.3500	0	...(248,463)	0	...(212,929)	.....	...(212,929)	35,534	0	0	0	0	.....	003.....
673034 SCS COLLAR 2808 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...1,292	...2,712.357	2,200.3500	0	...(87,485)	0	...(88,860)	.....	...(88,860)	(1,375)	0	0	0	...13,261	.....	003.....
673035 SCS COLLAR 2808 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...1,292	0	...2,071.5000	0	...173,737	0	...176,597	.....	...176,597	2,860	0	0	0	0	.....	003.....
673036 SCS COLLAR 2808 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...1,292	0	...1,864.3500	0	...(123,677)	0	...(105,989)	.....	...(105,989)	17,688	0	0	0	0	.....	003.....
673037 SCS COLLAR 2809 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	...3,500	...4,032,174	1,347.7200	0	...(261,738)	0	...(261,251)	.....	...(261,251)	487	0	0	0	...34,664	.....	003.....
673038 SCS COLLAR 2809 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	...3,500	0	...919.4400	0	...(358,450)	0	...(359,087)	.....	...(359,087)	(638)	0	0	0	0	.....	003.....
673039 SCS COLLAR 2809 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	...3,500	0	...1,149.3000	0	...561,210	0	...539,525	.....	...539,525	(21,684)	0	0	0	0	.....	003.....
673046 SCS COLLAR 2812 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	...127	...146,333	1,149.3000	0	...20,367	0	...19,580	.....	...19,580	(787)	0	0	0	...1,258	.....	003.....
673047 SCS COLLAR 2812 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	...127	0	...919.4400	0	...(13,009)	0	...(13,032)	.....	...(13,032)	(23)	0	0	0	0	.....	003.....
673048 SCS COLLAR 2812 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2019	...127	0	...1,306.9400	0	...(11,249)	0	...(11,172)	.....	...(11,172)	78	0	0	0	0	.....	003.....
673049 SCS COLLAR 2813 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2021	...111	...128,292	2,504.2800	0	(419)	0	(958)	.....	....(958)	(539)	0	0	0	...1,428	.....	003.....
673050 SCS COLLAR 2813 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2021	...111	0	...1,206.7700	0	...22,848	0	...21,823	.....	...21,823	(1,025)	0	0	0	0	.....	003.....
673051 SCS COLLAR 2813 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2021	...111	0	...1,034.3700	0	...(22,938)	0	...(23,655)	.....	...(23,655)	(717)	0	0	0	0	.....	003.....
673060 SCS COLLAR 2814 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...203	...898,666	...4,807.4200	0	...(30,417)	0	...(27,114)	.....	...(27,114)	3,303	0	0	0	...4,394	.....	003.....
673061 SCS COLLAR 2814 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...203	0	...3,968.5600	0	(44,402)	0	(40,422)	.....	....(40,422)	3,980	0	0	0	0	.....	003.....
673062 SCS COLLAR 2814 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...203	0	...4,409.5100	0	...70,773	0	...64,911	.....	...64,911	(5,863)	0	0	0	0	.....	003.....
673064 SCS COLLAR 2815 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...1,802	...7,958,754	...4,409.5100	0	...626,781	0	...574,871	.....	...574,871	(51,911)	0	0	0	...38,912	.....	003.....
673065 SCS COLLAR 2815 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...1,802	0	...3,968.5600	0	...(393,229)	0	...(357,992)	.....	...(357,992)	35,237	0	0	0	0	.....	003.....
673066 SCS COLLAR 2815 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...1,802	0	...4,746.8800	0	...(312,915)	0	...(280,749)	.....	...(280,749)	32,166	0	0	0	0	.....	003.....
673068 SCS COLLAR 2816 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...165	...727,348	...4,704.8100	0	...(31,494)	0	...(28,448)	.....	...(28,448)	3,046	0	0	0	...3,556	.....	003.....
673069 SCS COLLAR 2816 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...165	0	...3,968.5600	0	...(35,937)	0	...(32,716)	.....	...(32,716)	3,221	0	0	0	0	.....	003.....
673070 SCS COLLAR 2816 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...165	0	...4,409.5100	0	...57,281	0	...52,536	.....	...52,536	(4,746)	0	0	0	0	.....	003.....
673071 SCS COLLAR 2817 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...6,699	...152,938	...22.6900	0	...12,025	0	...10,213	.....	...10,213	(1,812)	0	0	0	...748	.....	003.....
673072 SCS COLLAR 2817 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...6,699	0	...25.3700	0	(4,133)	0	(3,354)	.....	....(3,354)	780	0	0	0	0	.....	003.....
673073 SCS COLLAR 2817 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...6,699	0	...20.4200	0	(8,575)	0	(7,459)	.....	....(7,459)	1,116	0	0	0	0	.....	003.....
673074 SCS COLLAR 2818 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...61,745	...1,409,644	...22.6900	0	...110,833	0	...94,132	.....	...94,132	(16,701)	0	0	0	...6,892	.....	003.....
673075 SCS COLLAR 2818 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...61,745	0	...24.9600	0	(45,815)	0	(37,363)	.....	....(37,363)	8,452	0	0	0	0	.....	003.....
673076 SCS COLLAR 2818 XLF.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...61,745	0	...20.4200	0	(79,034)	0	(68,752)	.....	....(68,752)	10,282	0	0	0	0	.....	003.....
673077 SCS COLLAR 2819 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...38,042	...43,821,708	...1,261.3500	0	...(1,446,746)	0	...(1,276,814)	.....	...(1,276,814)	...169,932	0	0	0	...214,252	.....	003.....
673078 SCS COLLAR 2819 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...38,042	0	...1,034.3700	0	...(2,409,100)	0	...(2,241,445)	.....	...(2,241,445)	...167,654	0	0	0	0	.....	003.....
673079 SCS COLLAR 2819 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	...38,042	0	...1,149.3000	0	...3,419,045	0	...3,164,622	.....	...3,164,622	(254,422)	0	0	0	0	.....	003.....

QE06.123

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
673080 SCS COLLAR 2820 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	2,768	...3,188,254	...1,149,3000	0	248,753	0	230,243	.....	.....230,243	(18,511)	0	0	0	15,588	.....	003.....
673081 SCS COLLAR 2820 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	2,768	...1,280,6300	0	(87,827)	0	0	(76,781)	.....	.....(76,781)	11,046	0	0	0	0	.....	003.....
673082 SCS COLLAR 2820 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	2,768	...0	...1,034,3700	0	(175,274)	0	(163,077)	.....	.....(163,077)	12,198	0	0	0	0	.....	003.....
673083 SCS COLLAR 2821 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	3,351	...3,859,782	...1,034,3700	0	(212,192)	0	(197,425)	.....	.....(197,425)	14,767	0	0	0	18,871	.....	003.....
673084 SCS COLLAR 2821 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	3,351	...0	...1,149,3000	0	301,147	0	278,737	.....	.....278,737	(22,409)	0	0	0	0	.....	003.....
673085 SCS COLLAR 2821 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/15/2016	06/14/2017	3,351	...1,248,6400	0	(142,795)	0	0	(126,884)	.....	.....(126,884)	15,911	0	0	0	0	.....	003.....
673093 SCS COLLAR 2822 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	06/15/2016	06/14/2017	475	...396,311	...908,5700	0	(11,389)	0	(14,229)	.....	.....(14,229)	(2,840)	0	0	0	1,938	.....	003.....
673094 SCS COLLAR 2822 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	06/15/2016	06/14/2017	475	...0	...808,1900	0	32,993	0	35,875	.....	.....35,875	2,881	0	0	0	0	.....	003.....
673095 SCS COLLAR 2822 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	06/15/2016	06/14/2017	475	...0	...727,3700	0	(23,334)	0	(19,599)	.....	.....(19,599)	3,735	0	0	0	0	.....	003.....
673097 SCS COLLAR 2823 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	06/15/2016	06/14/2017	8,363	...6,975,688	...727,3700	0	(410,713)	0	(344,966)	.....	.....(344,966)	65,747	0	0	0	34,105	.....	003.....
673098 SCS COLLAR 2823 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	06/15/2016	06/14/2017	8,363	...0	...894,2600	0	(237,513)	0	(290,559)	.....	.....(290,559)	(53,046)	0	0	0	0	.....	003.....
673099 SCS COLLAR 2823 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	06/15/2016	06/14/2017	8,363	...0	...808,1900	0	580,736	0	631,442	.....	.....631,442	50,706	0	0	0	0	.....	003.....
673100 SCS COLLAR 2824 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	06/15/2016	06/14/2017	333	...277,624	...727,3700	0	(16,346)	0	(13,729)	.....	.....(13,729)	2,617	0	0	0	1,357	.....	003.....
673101 SCS COLLAR 2824 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	06/15/2016	06/14/2017	333	...0	...808,1900	0	23,113	0	25,130	.....	.....25,130	2,018	0	0	0	0	.....	003.....
673102 SCS COLLAR 2824 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC5W5Y7OE568.....	06/15/2016	06/14/2017	333	...0	...884,7300	0	(10,528)	0	(12,734)	.....	.....(12,734)	(2,206)	0	0	0	0	.....	003.....
673111 SCS COLLAR 2825 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/15/2016	06/14/2017	662	...874,805	...1,154,9700	0	(8,492)	0	(16,206)	.....	.....(16,206)	(7,715)	0	0	0	4,277	.....	003.....
673112 SCS COLLAR 2825 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/15/2016	06/14/2017	662	...0	...1,283,3000	0	0	0	74,564	.....	.....74,564	74,564	0	0	0	0	.....	003.....
673113 SCS COLLAR 2825 GOLDLNP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/15/2016	06/14/2017	662	...0	...1,321,8000	0	0	0	(61,818)	.....	.....(61,818)	(61,818)	0	0	0	0	.....	003.....
673114 SCS COLLAR 2826 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	10,710	...17,226,924	...1,430,7200	0	(953,460)	0	(787,151)	.....	.....(787,151)	166,309	0	0	0	84,226	.....	003.....
673115 SCS COLLAR 2826 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	10,710	...0	...1,589,6900	0	1,293,971	0	1,225,986	.....	.....1,225,986	(67,985)	0	0	0	0	.....	003.....
673116 SCS COLLAR 2826 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	10,710	...0	...1,736,7400	0	(510,612)	0	(523,409)	.....	.....(523,409)	(12,797)	0	0	0	0	.....	003.....
673117 SCS COLLAR 2827 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	1,006	...1,618,882	...1,760,5800	0	(39,216)	0	(41,847)	.....	.....(41,847)	(2,631)	0	0	0	7,915	.....	003.....
673118 SCS COLLAR 2827 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	1,006	...0	...1,430,7200	0	(89,600)	0	(73,972)	.....	.....(73,972)	15,629	0	0	0	0	.....	003.....
673119 SCS COLLAR 2827 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	1,006	...0	...1,589,6900	0	121,600	0	115,211	.....	.....115,211	(6,389)	0	0	0	0	.....	003.....
673120 SCS COLLAR 2828 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	254	...408,768	...1,589,6900	0	30,704	0	29,091	.....	.....29,091	(1,613)	0	0	0	1,999	.....	003.....
673121 SCS COLLAR 2828 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	254	...0	...1,430,7200	0	(22,624)	0	(18,678)	.....	.....(18,678)	3,946	0	0	0	0	.....	003.....
673122 SCS COLLAR 2828 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	254	...0	...1,720,8400	0	(13,728)	0	(13,794)	.....	.....(13,794)	(66)	0	0	0	0	.....	003.....
673123 SCS COLLAR 2829 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	4,857	...399,767	...79,2600	0	25,774	0	27,220	.....	.....27,220	1,447	0	0	0	1,955	.....	003.....
673124 SCS COLLAR 2829 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	4,857	...0	...89,9600	0	(8,559)	0	(7,074)	.....	.....(7,074)	1,485	0	0	0	0	.....	003.....
673125 SCS COLLAR 2829 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	4,857	...0	...71,3300	0	(18,949)	0	(12,793)	.....	.....(12,793)	6,156	0	0	0	0	.....	003.....
673127 SCS COLLAR 2830 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	52,523	...4,322,671	...71,3300	0	(204,894)	0	(138,328)	.....	.....(138,328)	66,566	0	0	0	21,134	.....	003.....
673128 SCS COLLAR 2830 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	52,523	...0	...79,2600	0	255,841	0	294,331	.....	.....294,331	38,490	0	0	0	0	.....	003.....
673129 SCS COLLAR 2830 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	52,523	...0	...87,6600	0	(92,546)	0	(104,258)	.....	.....(104,258)	(11,712)	0	0	0	0	.....	003.....
673130 SCS COLLAR 2831 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	1,968	...161,983	...71,3300	0	(7,678)	0	(5,184)	.....	.....(5,184)	2,494	0	0	0	792	.....	003.....
673131 SCS COLLAR 2831 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	1,968	...0	...79,2600	0	9,534	0	11,030	.....	.....11,030	1,496	0	0	0	0	.....	003.....
673132 SCS COLLAR 2831 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/15/2016	06/14/2017	1,968	...0	...86,1600	0	(4,035)	0	(4,776)	.....	.....(4,776)	(741)	0	0	0	0	.....	003.....
673165 SCS COLLAR 2832 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	06/15/2016	06/14/2017	85,420	...4,478,555	...48,0100	0	0	0	797,503	.....	.....797,503	797,503	0	0	0	21,896	.....	003.....
673166 SCS COLLAR 2832 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	06/15/2016	06/14/2017	85,420	...0	...55,0900	0	0	0	(484,804)	.....	.....(484,804)	(484,804)	0	0	0	0	.....	003.....
673167 SCS COLLAR 2832 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	06/15/2016	06/14/2017	85,420	...0	...43,2100	0	(40,969)	0	(295,944)	.....	.....(295,944)	(254,975)	0	0	0	0	.....	003.....
673168 SCS COLLAR 2833 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	06/15/2016	06/14/2017	3,666	...192,203	...43,2100	0	(2,460)	0	(12,701)	.....	.....(12,701)	(10,240)	0	0	0	940	.....	003.....
673169 SCS COLLAR 2833 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	06/15/2016	06/14/2017	3,666	...0	...48,0100	0	0	0	34,226	.....	.....34,226	34,226	0	0	0	0	.....	003.....
673170 SCS COLLAR 2833 Generic 13th CL Future.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	GSGSEF7VJPSI7OUK5573.....	06/15/2016	06/14/2017	3,666	...0	...54,6400	0	0	0	(21,530)	.....	.....(21,530)	(21,530)	0	0	0	0	.....	003.....
673171 SCS COLLAR 2834 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2016	06/16/2021	5,355	...11,238,752	...2,077,9900	0	(93,689)	0	7,553	.....	.....7,553	101,242	0	0	0	125,205	.....	003.....

QE06.124

SCHEDULE DB - PART A - SECTION 1

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

QE06.125

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
673280 SCS COLLAR 2835 XLE.U.P.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	06/16/2016	06/14/2017	9,463	645,762	76.6600	0	(22,882)	0	(22,211)	.....	.....(22,211)	671	0	0	0	3,157	.....	003.....
673281 SCS COLLAR 2835 XLE.U.P.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	06/16/2016	06/14/2017	9,463	0	66.6800	0	58,198	0	59,109	.....	.....59,109	911	0	0	0	0	.....	003.....
673282 SCS COLLAR 2835 XLE.U.P.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	06/16/2016	06/14/2017	9,463	0	60.0100	0	(41,940)	0	(32,968)	.....	.....(32,968)	8.973	0	0	0	0	.....	003.....
673283 SCS COLLAR 2836 XLF.U.P.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	06/16/2016	06/14/2017	12,615	288,009	25.1400	0	(9,121)	0	(7,029)	.....	.....(7,029)	2.092	0	0	0	1,408	.....	003.....
673284 SCS COLLAR 2836 XLF.U.P.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	06/16/2016	06/14/2017	12,615	0	20.4800	0	(15,895)	0	(14,258)	.....	.....(14,258)	1.638	0	0	0	0	.....	003.....
673285 SCS COLLAR 2836 XLF.U.P.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	06/16/2016	06/14/2017	12,615	0	22.7500	0	21,989	0	18,831	.....	.....18,831	(3,158)	0	0	0	0	.....	003.....
673291 SCS COLLAR 2837 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	06/16/2016	06/14/2017	204	901,666	4,780.3800	0	(36,393)	0	(29,204)	.....	.....(29,204)	7.189	0	0	0	4,408	.....	003.....
673292 SCS COLLAR 2837 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	06/16/2016	06/14/2017	204	0	4,424.2300	0	72,124	0	63,424	.....	.....63,424	(8,700)	0	0	0	0	.....	003.....
673293 SCS COLLAR 2837 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	06/16/2016	06/14/2017	204	0	3,981.8100	0	(45,204)	0	(41,265)	.....	.....(41,265)	3.939	0	0	0	0	.....	003.....
673294 SCS COLLAR 2838 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	06/16/2016	06/14/2017	28	122,816	4,843.6500	0	(4,291)	0	(3,360)	.....	.....(3,360)	931	0	0	0	600	.....	003.....
673295 SCS COLLAR 2838 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	06/16/2016	06/14/2017	28	0	4,424.2300	0	9,828	0	8,639	.....	.....8,639	(1,189)	0	0	0	0	.....	003.....
673296 SCS COLLAR 2838 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	06/16/2016	06/14/2017	28	0	3,981.8100	0	(6,155)	0	(5,621)	.....	.....(5,621)	534	0	0	0	0	.....	003.....
673303 SCS COLLAR 2839 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	06/16/2016	06/14/2017	106	468,307	4,424.2300	0	37,447	0	32,943	.....	.....32,943	(4,504)	0	0	0	2,290	.....	003.....
673304 SCS COLLAR 2839 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	06/16/2016	06/14/2017	106	0	3,981.8100	0	(23,485)	0	(21,433)	.....	.....(21,433)	2.052	0	0	0	0	.....	003.....
673305 SCS COLLAR 2839 NDX.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OC\$W5Y7OE568.....	06/16/2016	06/14/2017	106	0	4,737.4700	0	(20,749)	0	(16,913)	.....	.....(16,913)	3.836	0	0	0	0	.....	003.....
673306 SCS COLLAR 2840 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/14/2017	89	185,848	2,077.9900	0	0	0	11,751	.....	.....11,751	11,751	0	0	0	909	.....	003.....
673307 SCS COLLAR 2840 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/14/2017	89	0	1,870.1900	0	(924)	0	(7,377)	.....	.....(7,377)	(6,453)	0	0	0	0	.....	003.....
673308 SCS COLLAR 2840 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/14/2017	89	0	2,256.9000	0	0	0	(4,184)	.....	.....(4,184)	(4,184)	0	0	0	0	.....	003.....
673309 SCS COLLAR 2841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	219	251,816	975.9600	0	(2,113)	0	(40,813)	.....	.....(40,813)	(38,700)	0	0	0	2,805	.....	003.....
673310 SCS COLLAR 2841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	219	0	1,948.3600	0	0	0	(6,618)	.....	.....(6,618)	(6,618)	0	0	0	0	.....	003.....
673311 SCS COLLAR 2841 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	219	0	1,205.6000	0	0	0	42,978	.....	.....42,978	42,978	0	0	0	0	.....	003.....
673312 SCS COLLAR 2842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/14/2017	1,590	1,831,937	1,148.1900	0	0	0	133,273	.....	.....133,273	133,273	0	0	0	8,957	.....	003.....
673313 SCS COLLAR 2842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/14/2017	1,590	0	1,033.3700	0	(19,155)	0	(93,265)	.....	.....(93,265)	(74,110)	0	0	0	0	.....	003.....
673314 SCS COLLAR 2842 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/14/2017	1,590	0	1,263.4700	0	0	0	(52,298)	.....	.....(52,298)	(52,298)	0	0	0	0	.....	003.....
673315 SCS COLLAR 2843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	2,644	3,045,871	1,148.1900	0	0	0	584,469	.....	.....584,469	584,469	0	0	0	33,932	.....	003.....
673316 SCS COLLAR 2843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	2,644	0	1,978.1000	0	0	0	(74,459)	.....	.....(74,459)	(74,459)	0	0	0	0	.....	003.....
673317 SCS COLLAR 2843 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	2,644	0	1,033.3700	0	(25,563)	0	(560,851)	.....	.....(560,851)	(535,288)	0	0	0	0	.....	003.....
673320 SCS COLLAR 2845 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	150	172,559	1,148.1900	0	0	0	33,112	.....	.....33,112	33,112	0	0	0	1,922	.....	003.....
673321 SCS COLLAR 2845 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	150	0	918.5500	0	(4,888)	0	(24,431)	.....	.....(24,431)	(19,543)	0	0	0	0	.....	003.....
673322 SCS COLLAR 2845 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	150	0	1,500.6800	0	0	0	(14,911)	.....	.....(14,911)	(14,911)	0	0	0	0	.....	003.....
673323 SCS COLLAR 2846 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/14/2017	144	165,536	1,282.5300	0	0	0	(3,910)	.....	.....(3,910)	(3,910)	0	0	0	809	.....	003.....
673324 SCS COLLAR 2846 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/14/2017	144	0	1,148.1900	0	0	0	12,043	.....	.....12,043	12,043	0	0	0	0	.....	003.....
673325 SCS COLLAR 2846 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/14/2017	144	0	1,033.3700	0	(828)	0	(8,428)	.....	.....(8,428)	(7,599)	0	0	0	0	.....	003.....
673326 SCS COLLAR 2847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	1,128	1,299,210	803.7300	0	(10,904)	0	(136,304)	.....	.....(136,304)	(125,400)	0	0	0	14,474	.....	003.....
673327 SCS COLLAR 2847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	1,128	0	1,148.1900	0	0	0	249,304	.....	.....249,304	249,304	0	0	0	0	.....	003.....
673328 SCS COLLAR 2847 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	1,128	0	1,436.3900	0	0	0	(131,474)	.....	.....(131,474)	(131,474)	0	0	0	0	.....	003.....
673329 SCS COLLAR 2848 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/14/2017	674	776,516	1,033.3700	0	(11,200)	0	(39,533)	.....	.....(39,533)	(28,333)	0	0	0	3,797	.....	003.....
673330 SCS COLLAR 2848 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/14/2017	674	0	1,250.6100	0	0	0	(25,059)	.....	.....(25,059)	(25,059)	0	0	0	0	.....	003.....
673331 SCS COLLAR 2848 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/14/2017	674	0	1,148.1900	0	0	0	56,491	.....	.....56,491	56,491	0	0	0	0	.....	003.....
673332 SCS COLLAR 2849 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/19/2019	317	365,184	1,148.1900	0	0	0	49,196	.....	.....49,196	49,196	0	0	0	3,147	.....	003.....
673333 SCS COLLAR 2849 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/19/2019	317	0	1,350.6200	0	0	0	(23,540)	.....	.....(23,540)	(23,540)	0	0	0	0	.....	003.....
673334 SCS COLLAR 2849 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/19/2019	317	0	918.5500	0	(6,239)	0	(32,577)	.....	.....(32,577)	(26,339)	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
673335 SCS COLLAR 2850 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/19/2019	226	260,845	1,514.9200	0	0	0	(8,333)	.....	.....(8,333)	(8,333)	0	0	0	2,248	.....	003.....
673336 SCS COLLAR 2850 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/19/2019	226	0	1,148.1900	0	0	0	35,140	.....	.....35,140	35,140	0	0	0	0	.....	003.....
673337 SCS COLLAR 2850 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/19/2019	226	0	1,033.3700	0	(4,456)	0	(32,515)	.....	.....(32,515)	(28,058)	0	0	0	0	.....	003.....
673342 SCS COLLAR 2851 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	8,108	9,339,265	918.5500	0	(78,382)	0	(1,322,264)	.....	.....(1,322,264)	(1,243,882)	0	0	0	104,044	.....	003.....
673343 SCS COLLAR 2851 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	8,108	0	1,598.8500	0	0	0	(624,065)	.....	.....(624,065)	(624,065)	0	0	0	0	.....	003.....
673344 SCS COLLAR 2851 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	8,108	0	1,148.1900	0	0	0	1,792,103	.....	.....1,792,103	1,792,103	0	0	0	0	.....	003.....
673362 SCS COLLAR 2853 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	260	299,972	1,205.6000	0	0	0	51,197	.....	.....51,197	51,197	0	0	0	3,342	.....	003.....
673363 SCS COLLAR 2853 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	260	0	861.1400	0	(2,518)	0	(36,743)	.....	.....(36,743)	(34,225)	0	0	0	0	.....	003.....
673364 SCS COLLAR 2853 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	06/16/2016	06/16/2021	260	0	1,616.1900	0	0	0	(19,122)	.....	.....(19,122)	(19,122)	0	0	0	0	.....	003.....
673365 SCS COLLAR 2854 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2016	06/14/2017	810	675,807	799.7800	0	43,416	0	65,210	.....	.....65,210	21,795	0	0	0	3,304	.....	003.....
673366 SCS COLLAR 2854 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2016	06/14/2017	810	0	891.7500	0	(12,630)	0	(28,879)	.....	.....(28,879)	(16,249)	0	0	0	0	.....	003.....
673367 SCS COLLAR 2854 MXEF.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/16/2016	06/14/2017	810	0	719.8000	0	(37,584)	0	(31,813)	.....	.....(31,813)	5,770	0	0	0	0	.....	003.....
673368 SCS COLLAR 2855 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	06/16/2016	06/16/2021	4,387	9,208,566	1,870.1900	0	(1,499,929)	0	(1,483,121)	.....	.....(1,483,121)	16,809	0	0	0	102,588	.....	003.....
673369 SCS COLLAR 2855 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	06/16/2016	06/16/2021	4,387	0	3,727.9100	0	(50,144)	0	(77,551)	.....	.....(77,551)	(27,407)	0	0	0	0	.....	003.....
673370 SCS COLLAR 2855 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	06/16/2016	06/16/2021	4,387	0	2,077.9900	0	1,473,306	0	1,495,177	.....	.....1,495,177	21,870	0	0	0	0	.....	003.....
673371 SCS COLLAR 2856 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/16/2016	06/16/2021	152	175,569	2,508.8700	0	(1,123)	0	(1,305)	.....	.....(1,305)	(182)	0	0	0	1,956	.....	003.....
673372 SCS COLLAR 2856 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/16/2016	06/16/2021	152	0	1,033.3700	0	(31,850)	0	(32,328)	.....	.....(32,328)	(478)	0	0	0	0	.....	003.....
673373 SCS COLLAR 2856 Russel2000.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/16/2016	06/16/2021	152	0	1,205.6000	0	31,500	0	29,965	.....	.....29,965	(1,535)	0	0	0	0	.....	003.....
673374 SCS COLLAR 2857 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/16/2016	06/14/2017	1,214	2,547,330	2,077.9900	0	166,957	0	161,067	.....	.....161,067	(5,889)	0	0	0	12,454	.....	003.....
673375 SCS COLLAR 2857 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/16/2016	06/14/2017	1,214	0	1,870.1900	0	(119,038)	0	(101,109)	.....	.....(101,109)	17,929	0	0	0	0	.....	003.....
673376 SCS COLLAR 2857 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/16/2016	06/14/2017	1,214	0	2,226.6700	0	(74,374)	0	(70,529)	.....	.....(70,529)	3,845	0	0	0	0	.....	003.....
673377 SCS COLLAR 2858 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/16/2016	06/14/2017	466	977,722	1,870.1900	0	(45,690)	0	(38,808)	.....	.....(38,808)	6,882	0	0	0	4,780	.....	003.....
673378 SCS COLLAR 2858 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/16/2016	06/14/2017	466	0	2,077.9900	0	64,082	0	61,821	.....	.....61,821	(2,260)	0	0	0	0	.....	003.....
673379 SCS COLLAR 2858 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WCMB.....	851WYGNLUQLFZBSYGB56.....	06/16/2016	06/14/2017	466	0	2,206.8500	0	(32,399)	0	(30,756)	.....	.....(30,756)	1,643	0	0	0	0	.....	003.....
673385 SCS COLLAR 2861 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/19/2019	274	574,714	1,870.1900	0	(62,129)	0	(59,897)	.....	.....(59,897)	2,233	0	0	0	4,952	.....	003.....
673386 SCS COLLAR 2861 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/19/2019	274	0	2,077.9900	0	67,261	0	66,272	.....	.....66,272	(989)	0	0	0	0	.....	003.....
673387 SCS COLLAR 2861 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/19/2019	274	0	2,608.2900	0	(14,885)	0	(14,682)	.....	.....(14,682)	203	0	0	0	0	.....	003.....
673388 SCS COLLAR 2862 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/19/2019	412	864,598	1,662.3900	0	(65,167)	0	(63,046)	.....	.....(63,046)	2,121	0	0	0	7,450	.....	003.....
673389 SCS COLLAR 2862 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/19/2019	412	0	2,352.9100	0	(50,693)	0	(49,668)	.....	.....(49,668)	1,025	0	0	0	0	.....	003.....
673390 SCS COLLAR 2862 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/19/2019	412	0	2,077.9900	0	101,188	0	99,700	.....	.....99,700	(1,488)	0	0	0	0	.....	003.....
673391 SCS COLLAR 2863 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/16/2021	8,215	17,241,440	2,834.5900	0	(827,045)	0	(815,089)	.....	.....(815,089)	11,956	0	0	0	192,077	.....	003.....
673392 SCS COLLAR 2863 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/16/2021	8,215	0	2,077.9900	0	2,786,334	0	2,799,459	.....	.....2,799,459	13,126	0	0	0	0	.....	003.....
673393 SCS COLLAR 2863 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/16/2021	8,215	0	1,662.3900	0	(2,103,021)	0	(2,087,855)	.....	.....(2,087,855)	15,166	0	0	0	0	.....	003.....
673394 SCS COLLAR 2864 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/16/2021	883	1,852,420	2,077.9900	0	300,464	0	300,774	.....	.....300,774	310	0	0	0	20,637	.....	003.....
673395 SCS COLLAR 2864 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/16/2021	883	0	1,454.5900	0	(163,685)	0	(162,322)	.....	.....(162,322)	1,363	0	0	0	0	.....	003.....
673396 SCS COLLAR 2864 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/16/2021	883	0	2,526.8400	0	(152,222)	0	(152,997)	.....	.....(152,997)	(775)	0	0	0	0	.....	003.....
673397 SCS COLLAR 2865 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/16/2021	361	757,533	1,870.1900	0	(121,508)	0	(122,007)	.....	.....(122,007)	(500)	0	0	0	8,439	.....	003.....
673398 SCS COLLAR 2865 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/16/2021	361	0	2,181.8900	0	106,688	0	106,759	.....	.....106,759	71	0	0	0	0	.....	003.....
673399 SCS COLLAR 2866 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/16/2021	171	358,565	2,181.8900	0	51,315	0	50,532	.....	.....50,532	(783)	0	0	0	3,995	.....	003.....
673400 SCS COLLAR 2866 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/16/2021	171	0	1,766.2900	0	(50,648)	0	(50,278)	.....	.....(50,278)	370	0	0	0	0	.....	003.....
673401 SCS COLLAR 2866 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/16/2021	171	0	3,569.5700	0	(3,656)	0	(3,994)	.....	.....(3,994)	(338)	0	0	0	0	.....	003.....
673402 SCS COLLAR 2867 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/16/2021	111	232,310	2,181.8900	0	33,361	0	32,739	.....	.....32,739	(622)	0	0	0	2,588	.....	003.....
673403 SCS COLLAR 2867 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/16/2016	06/16/2021	111	0	1,558.4900	0	(24,244)	0	(24,052)	.....	.....(24,052)	192	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, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)	
673404 SCS COLLAR 2867 S&P500.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	..06/16/2016	..06/16/2021	111	0	..2,838.9500	0	(11,054)	0	(10,891)	.....	.....(10,891)	163	0	0	0	0	.....	003.....	
673405 SCS COLLAR 2868 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	..06/16/2016	..06/14/2017	677	1,088,821	1,568.8300	0	77,157	0	85,582	.....	85,582	8,424	0	0	0	5,323	.....	003.....	
673406 SCS COLLAR 2868 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	..06/16/2016	..06/14/2017	677	0	1,411.9500	0	(61,595)	0	(46,464)	.....	(46,464)	15,130	0	0	0	0	.....	003.....	
673407 SCS COLLAR 2868 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	..06/16/2016	..06/14/2017	677	0	1,729.0100	0	(26,705)	0	(34,824)	.....	(34,824)	(8,119)	0	0	0	0	.....	003.....	
673408 SCS COLLAR 2869 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	..06/16/2016	..06/14/2017	134	216,328	1,568.8300	0	15,330	0	17,003	.....	17,003	1,674	0	0	0	1,058	.....	003.....	
673409 SCS COLLAR 2869 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	..06/16/2016	..06/14/2017	134	0	1,709.0800	0	(6,145)	0	(7,873)	.....	(7,873)	(1,728)	0	0	0	0	.....	003.....	
673410 SCS COLLAR 2869 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	..06/16/2016	..06/14/2017	134	0	1,411.9500	0	(12,238)	0	(9,232)	.....	(9,232)	3,006	0	0	0	0	.....	003.....	
673411 SCS COLLAR 2870 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	..06/16/2016	..06/19/2019	101	161,990	2,220.9900	0	(2,204)	0	(2,293)	.....	(2,293)	(90)	0	0	0	1,396	.....	003.....	
673412 SCS COLLAR 2870 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	..06/16/2016	..06/19/2019	101	0	1,568.8300	0	19,967	0	20,704	.....	20,704	737	0	0	0	0	.....	003.....	
673413 SCS COLLAR 2870 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	..06/16/2016	..06/19/2019	101	0	1,411.9500	0	(20,472)	0	(17,814)	.....	(17,814)	2,658	0	0	0	0	.....	003.....	
673416 SCS COLLAR 2872 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	..06/16/2016	..06/16/2021	1,029	1,654,760	1,568.8300	0	259,729	0	269,357	.....	269,357	9,628	0	0	0	18,435	.....	003.....	
673417 SCS COLLAR 2872 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	..06/16/2016	..06/16/2021	1,029	0	3,176.8800	0	(5,833)	0	(7,972)	.....	(7,972)	(2,139)	0	0	0	0	.....	003.....	
673418 SCS COLLAR 2872 MXEA.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT09OCWSW5Y7OE568.....	..06/16/2016	..06/16/2021	1,029	0	1,411.9500	0	(267,486)	0	(258,950)	.....	(258,950)	8,536	0	0	0	0	.....	003.....	
673420 SCS COLLAR 2873 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..06/16/2016	..06/14/2017	4,870	400,808	71.7000	0	(18,881)	0	(13,220)	.....	(13,220)	5,661	0	0	0	1,960	.....	003.....	
673421 SCS COLLAR 2873 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..06/16/2016	..06/14/2017	4,870	0	87.3600	0	(7,588)	0	(10,065)	.....	(10,065)	(2,477)	0	0	0	0	.....	003.....	
673422 SCS COLLAR 2873 IYR.UP.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..06/16/2016	..06/14/2017	4,870	0	79.6700	0	22,398	0	26,124	.....	26,124	3,726	0	0	0	0	.....	003.....	
0549999. Total-Written Options-Hedging Other-Collars.....											(72,619,762)	(17,444,416)	0	377,658,848	XXX	377,658,849	121,948,864	0	0	0	35,694,449	XXX	XXX	
0569999. Total-Written Options-Hedging Other.....											(72,619,762)	(17,444,416)	0	377,658,848	XXX	377,658,849	121,948,864	0	0	0	35,694,449	XXX	XXX	
0829999. Total-Written Options-Collars.....											(72,619,762)	(17,444,416)	0	377,658,848	XXX	377,658,849	121,948,864	0	0	0	35,694,449	XXX	XXX	
0849999. Total-Written Options.....											(72,619,762)	(17,444,416)	0	377,658,848	XXX	377,658,849	121,948,864	0	0	0	35,694,449	XXX	XXX	
Swaps - Hedging Other - Interest Rate																								
10933 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZ0031MB27.....	..11/07/2007	..11/09/2017	1	100,000,000	0.....	0	0	2,242.984		5,926,468		6,555,299	(1,354,973)	0	0	0	583,447		001.....
19199 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	CRLY.....	1VUVV7VQFKUOQSJ21A208.....	..07/09/2008	..07/11/2023	1	1,000,000,000	0.....	0	0	20,700.238		247,828,560		268,858,935	49,816,518	0	0	0	13,259,786		001.....
336687 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTWFZYICNSX8D621K86.....	..03/12/2012	..03/14/2042	1	59,700,000	0.....	0	0	669,931		13,473,076		13,956,312	10,410,110	0	0	0	1,513,856		001.....
336689 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97.....	..03/12/2012	..03/14/2032	1	50,700,000	0.....	0	0	535,156		7,883,606		8,273,988	6,007,777	0	0	0	1,004,931		001.....
336690 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97.....	..03/12/2012	..03/14/2032	1	43,100,000	0.....	0	0	454,721		6,695,614		7,027,350	5,106,955	0	0	0	854,290		001.....
336691 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	..03/12/2012	..03/14/2017	1	518,000,000	0.....	0	0	1,413.654		1,717,774		3,305,594	292,528	0	0	0	2,173,301		001.....
336693 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573.....	..03/12/2012	..03/14/2022	1	126,700,000	0.....	0	0	947,183		7,423,228		8,167,743	5,631,782	0	0	0	1,513,369		001.....
336694 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	..03/12/2012	..03/14/2022	1	101,400,000	0.....	0	0	753,684		5,891,779		6,485,043	4,510,121	0	0	0	1,211,173		001.....
336695 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83.....	..03/12/2012	..03/14/2022	1	126,700,000	0.....	0	0	942,994		7,376,017		8,118,051	5,634,584	0	0	0	1,513,369		001.....
336696 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573.....	..03/12/2012	..03/14/2022	1	99,300,000	0.....	0	0	734,619		5,730,812		6,309,743	4,419,028	0	0	0	1,186,089		001.....
336697 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97.....	..03/12/2012	..03/14/2022	1	141,900,000	0.....	0	0	1,049,067		8,181,396		9,008,273	6,315,277	0	0	0	1,694,925		001.....
336698 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	..03/12/2012	..03/14/2032	1	66,400,000	0.....	0	0	700,379		10,310,486		10,821,463	7,867,601	0	0	0	1,316,122		001.....
336699 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	..03/12/2012	..03/14/2022	1	124,100,000	0.....	0	0	919,940		7,182,933		7,907,547	5,521,434	0	0	0	1,482,313		001.....
561108 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTSO7KV3UQJZQ078.....	..03/06/2015	..03/10/2025	1	550,000,000	0.....	0	0	4,686,721		46,848,172		50,519,116	38,444,216	0	0	0	8,110,696		001.....
620152 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTSO7KV3UQJZQ078.....	..11/05/2015	..11/09/2022	1	150,000,000	0.....	0	0	(946,112)		(6,838,921)		(7,093,137)	(7,693,955)	0	0	0	1,892,080		001.....
622803 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTSO7KV3UQJZQ078.....	..11/19/2015	..11/23/2022	1	150,000,000	0.....	0	0	(946,793)		(6,774,462)		(6,953,516)	(7,735,735)	0	0	0	1,897,773		001.....
643329 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTSO7KV3UQJZQ078.....	..02/02/2016	..02/04/2023	1	22,680,000	0.....	0	0	100,773		550,995		666,703	550,995	0	0	0	291,390		001.....
648360 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTSO7KV3UQJZQ078.....	..02/18/2016	..02/22/2041	1	82,600,000	0.....	0	0	530,992		5,898,734		6,471,243	5,898,734	0	0	0	2,051,149		001.....
648361 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTSO7KV3UQJZQ078.....	..02/18/2016	..02/22/2019	1	90,300,000	0.....	0	0	111,308		273,345		503,510	273,345	0	0	0	734,894		001.....
648362 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....																				

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
668119 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTS07KV3UQJZQ078.....	05/25/2016	05/27/2026	1	..500,000,000	0.....	17,202,578	0	481,136	17,202,578	.....	.....17,683,715	..17,202,578	0	0	0	7,870,963	.....	001.....
675945 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTS07KV3UQJZQ078.....	06/28/2016	06/30/2026	1	..260,000,000	0.....	0	0	0	(565,825)	.....	.....(565,825)	(565,825)	0	0	0	4,112,087	.....	001.....
677081 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTS07KV3UQJZQ078.....	06/30/2016	02/04/2023	1	..1,500,000	0.....	0	0	0	(36,441)	.....	.....(44,094)	(36,441)	0	0	0	19,272	.....	001.....
677082 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTS07KV3UQJZQ078.....	06/30/2016	02/22/2023	1	..10,100,000	0.....	0	0	0	(177,405)	.....	.....(220,871)	(177,405)	0	0	0	130,247	.....	001.....
677083 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTS07KV3UQJZQ078.....	06/30/2016	02/22/2041	1	..5,200,000	0.....	0	0	0	(371,349)	.....	.....(407,391)	(371,349)	0	0	0	129,128	.....	001.....
677084 IRS Libor.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTS07KV3UQJZQ078.....	06/30/2016	02/22/2019	1	..5,700,000	0.....	0	0	0	(17,254)	.....	.....(31,783)	(17,254)	0	0	0	46,389	.....	001.....
575785 AXA TIP SWAP 05182015 CPI.....	LIFE HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/18/2015	07/15/2016	1	..35,000,000	0.....	0	0	(406,278)	1,548,291	.....	.....1,072,585	..444,079	0	0	0	35,476	.....	003.....
606809 AXA TIP SWAP 09162015 CPI.....	LIFE HEDGE.....	N/A.....	Interest Rate	BBi.....	G5GSEF7VJP5I7OUK5573.....	09/16/2015	01/15/2017	1	..50,000,000	0.....	0	0	(534,736)	917,265	.....	.....267,612	..303,981	0	0	0	184,595	.....	003.....
615627 AXA TIP SWAP 10152015 02 CPI.....	LIFE HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTWFZYICNSX8D621K86.....	10/15/2015	01/15/2017	1	..50,000,000	0.....	0	0	(601,556)	957,379	.....	.....307,726	..371,089	0	0	0	184,595	.....	003.....
622310 AXA TIP SWAP 11172015 CPI.....	LIFE HEDGE.....	N/A.....	Interest Rate	GSE.....	W22LROWP2IHZNB6K528.....	11/17/2015	01/15/2017	1	..50,000,000	0.....	0	0	(611,526)	976,855	.....	.....327,202	..380,974	0	0	0	184,595	.....	003.....
630506 AXA TIP SWAP 12152015 CPI.....	LIFE HEDGE.....	N/A.....	Interest Rate	BPA.....	R0MUWSFPU8MPRO8K5P83.....	12/15/2015	01/15/2017	1	..50,000,000	0.....	0	0	(651,624)	940,312	.....	.....290,659	..420,857	0	0	0	184,595	.....	003.....
638550 AXA TIP SWAP 01152016 CPI.....	LIFE HEDGE.....	N/A.....	Interest Rate	CITI.....	E57ODZWZ7FF32TWEFA76.....	01/15/2016	01/15/2017	1	..75,000,000	0.....	0	0	(974,479)	354,970	.....	.....(619,509)	..354,970	0	0	0	276,893	.....	003.....
638555 AXA TIP SWAP 01152016 JPM CPI.....	LIFE HEDGE.....	N/A.....	Interest Rate	JPCHe.....	7H6GLXDRUGQFU57RNE97.....	01/15/2016	01/15/2017	1	..75,000,000	0.....	0	0	(974,479)	361,919	.....	.....(612,561)	..361,919	0	0	0	276,893	.....	003.....
648339 AXA TIP SWAP 02182016 CPI.....	LIFE HEDGE.....	N/A.....	Interest Rate	BBi.....	G5GSEF7VJP5I7OUK5573.....	02/18/2016	04/15/2017	1	..100,000,000	0.....	0	0	44,774	(1,154,942)	.....	.....(1,190,548)	..(1,154,942)	0	0	0	444,910	.....	003.....
654589 AXA TIP SWAP 03172016 CPI.....	LIFE HEDGE.....	N/A.....	Interest Rate	CITI.....	E57ODZWZ7FF32TWEFA76.....	03/17/2016	04/15/2017	1	..50,000,000	0.....	0	0	(14,825)	(83,617)	.....	.....(101,419)	(83,617)	0	0	0	222,455	.....	003.....
660456 USDJPY 041916 XCY AXA CITI CPI.....	LIFE HEDGE.....	N/A.....	Interest Rate	CITI.....	E57ODZWZ7FF32TWEFA76.....	04/19/2016	04/19/2016	1	..24,922,308	0.....	0	0	0	(1,326,596)	.....	.....(1,326,596)	..(1,326,596)	0	0	0	111,837	.....	003.....
660457 USDJPY 041916 XCY AXA BNP CPI.....	LIFE HEDGE.....	N/A.....	Interest Rate	BPA.....	R0MUWSFPU8MPRO8K5P83.....	04/19/2016	04/19/2016	1	..25,000,000	0.....	0	0	0	(1,338,886)	.....	.....(1,338,886)	..(1,338,886)	0	0	0	112,186	.....	003.....
666084 USDJPY 05182016 XCY AXA BNP CPI.....	LIFE HEDGE.....	N/A.....	Interest Rate	BPA.....	R0MUWSFPU8MPRO8K5P83.....	05/18/2016	05/18/2016	1	..25,000,000	0.....	0	0	0	(1,369,475)	.....	.....(1,369,475)	..(1,369,475)	0	0	0	112,186	.....	003.....
666098 USDJPY 05182016 XCY AXA SCN CPI.....	LIFE HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/18/2016	05/18/2016	1	..24,789,049	0.....	0	0	0	(1,386,665)	.....	.....(1,386,665)	..(1,386,665)	0	0	0	111,239	.....	003.....
672921 USDJPY 06162016 XCY AXA BNP CPI.....	LIFE HEDGE.....	N/A.....	Interest Rate	BPA.....	R0MUWSFPU8MPRO8K5P83.....	06/16/2016	06/16/2016	1	..25,000,000	0.....	0	0	0	(523,169)	.....	.....(523,169)	..(523,169)	0	0	0	118,133	.....	003.....
672923 USDJPY 06162016 XCY AXA SG CPI.....	LIFE HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	06/16/2016	06/16/2016	1	..24,709,747	0.....	0	0	0	(529,420)	.....	.....(529,420)	..(529,420)	0	0	0	116,762	.....	003.....
Swaps - Variation Margin.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTS07KV3UQJZQ078.....	10/15/2014	10/17/2039	1	0	LIBOR.....	0	(83,851,723)	0	(83,851,723)	.....	.....(83,851,723)	0	0	0	0	0	0	001.....
Swaps - Variation Margin.....	VA HEDGE.....	N/A.....	Interest Rate	MSNY.....	9R7GPTS07KV3UQJZQ078.....	10/15/2014	10/17/2039	1	0	LIBOR.....	0	5,329,270	0	5,329,270	.....	.....5,329,270	0	0	0	0	0	0	001.....
Swaps - Variation Margin.....	Anticipatory.....	N/A.....	Interest Rate	MSNY.....	9R7GPTS07KV3UQJZQ078.....	10/15/2014	10/17/2039	1	0	LIBOR.....	0	(13,011,851)	0	(13,011,851)	.....	.....(13,011,851)	0	0	0	0	0	0	002.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....											0	..(91,534,304)	..32,673,241	328,702,847	XXX	358,791,454	181,154,761	0	0	0	73,922,097	XXX	XXX
Swaps - Hedging Other - Credit Default.....																							
512137 CDX CDX-NAIGS9V4-10Y.Dec.2017.....	PORTFOLIO HEDGE.....	N/A.....	Credit.....	GSE.....	W22LROWP2IHZNB6K528.....	07/07/2014	12/20/2017	1	..289,349,657	1-10Y.Dec.2017	(8,647,403)	0	(1,462,823)	(4,031,398)	.....	.....(4,119,810)	...1,316,109	0	(1,247,090)	0	8,647,403	.....	004.....
512138 CDX CDX-NAIGS9V4-10Y.Dec.2017.....	PORTFOLIO HEDGE.....	N/A.....	Credit.....	GSE.....	W22LROWP2IHZNB6K528.....	07/07/2014	12/20/2017	1	..771,599,086	1-10Y.Dec.2017	(23,059,740)	0	(3,900,862)	(10,750,394)	.....	.....(10,986,160)	...3,509,623	0	(3,325,573)	0	23,059,740	.....	004.....
512139 CDX CDX-NAIGS21V1-5Y.Dec.2018.....	PORTFOLIO HEDGE.....	N/A.....	Credit.....	GSE.....	W22LROWP2IHZNB6K528.....	07/07/2014	12/20/2018	1	..350,000,000	1-5Y.Dec.2018	(1,120,000)	0	(442,361)	(1,143,014)	.....	.....(1,169,750)	..250,156	0	(125,286)	0	1,120,000	.....	004.....
512140 CDX CDX-NAIGS21V1-5Y.Dec.2018.....	PORTFOLIO HEDGE.....	N/A.....	Credit.....	GSE.....	W22LROWP2IHZNB6K528.....	07/07/2014	12/20/2018	1	..200,000,000	1-5Y.Dec.2018	(640,000)	0	(252,778)	(653,151)	.....	.....(668,429)	..142,947	0	(71,592)	0	640,000	.....	004.....
0929999. Total-Swaps-Hedging Other-Credit Default.....											(33,467,143)	0	(6,058,824)	(16,577,957)	XXX	(16,944,149)	...5,218,835	0	(4,769,540)	0	33,467,143	XXX	XXX
Swaps - Hedging Other - Total Return.....																							
593829 Equitylinked Swap GDDUEAFE.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	08/05/2015	08/04/2016	...10,008	..61,960,058	3M LIBOR.....	0	0	3,092,057	693,614	.....	.....796,847	(170,456)	0	0	0	95,933	.....	001.....
593853 Equitylinked Swap GDDUEAFE.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	08/05/2015	08/10/2016	...10,588	..66,210,216	3M LIBOR.....	0	0	2,058,624	1,393,158	.....	.....1,498,795	...1,028,021	0	0	0	110,953	.....	001.....
594979 Equitylinked Swap GDDUEAFE.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	08/12/2015	08/11/2016	...12,660	..78,179,007	3M LIBOR.....	0	0	2,696,446	677,690	.....	.....788,448	..990,202	0	0	0	132,598	.....	001.....
596757 Equitylinked Swap GDDUEAFE.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	08/20/2015	08/22/2016	...4,281	..26,673,207	3M LIBOR.....	0	0	1,036,895	466,008	.....	.....496,781	..212,179	0	0	0	50,820	.....	001.....
604109 Equitylinked Swap GDDUEAFE.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	09/08/2015	09/08/2016	...8,535	..54,348,943	3M LIBOR.....	0	0	250,057	2,099,832	.....	.....2,127,504	..2,234,531	0	0	0	119,005	.....	001.....
604328 Equitylinked Swap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/09/2015	09/08/2016	...15,000	..59,929,200	3M LIBOR.....	0	0	(2,345,850)	406,110	.....	.....428,899	..371,595	0	0	0	131,223	.....	001.....
606105 Equitylinked Swap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	09/14/2015	09/14/2016	...30,000	..117,627,870	3M LIBOR.....	0	0	(3,882,786)	(1,418,310)	.....	.....(1,384,059)	..(86,820)	0	0	0	268,374	.....	001.....
609258 Equitylinked Swap GDDUEAFE.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	09/25/2015	09/28/2016	...13,802	..81,227,558	3M LIBOR.....	0	0	8,141,327	(3,502,525)	.....	.....(3,267,407)	..(4,104,062)	0	0	0	201,673	.....	001.....
611129 Equitylinked Swap GDDUEAFE.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	10/02/2015	10/06/2016	...12,762	..76,927,562	3M LIBOR.....	0												

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	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 Year-end (b)
627194 Equitylinked Swap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	..12/08/2015	..12/07/2016	...20,000	...80,039,640	3M LIBOR.....	0	0	...(2,674,355)	675,520	.....	.....707,498	38,020	0	0	0	264,965	.....	001.....
627310 Equitylinked Swap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	..12/09/2015	..12/08/2016	...36,000	...143,830,080	3M LIBOR.....	0	0	...(5,643,853)	974,664	.....	.....1,028,079	891,828	0	0	0	477,624	.....	001.....
635609 Equitylinked Swap GDDUEAFE.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	..01/04/2016	..01/05/2017	6,000	...35,923,146	3M LIBOR.....	0	0	...1,626,558	(807,336)	.....	.....(707,071)	(807,336)	0	0	0	129,249	.....	001.....
651249 Equitylinked Swap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	..03/08/2016	..03/08/2017	...20,000	...80,039,640	3M LIBOR.....	0	0	...(5,555,681)	675,520	.....	.....698,049	675,520	0	0	0	331,868	.....	001.....
651428 Equitylinked Swap SPTRMDCP.....	VA HEDGE.....	N/A.....	Equity/Index.....	GSFM.....	VF1AUT090CSW5Y7OE568.....	..03/09/2016	..03/09/2017	...20,000	...43,906,920	3M LIBOR.....	0	0	...(4,058,805)	652,700	.....	.....659,054	652,700	0	0	0	182,413	.....	001.....
655190 Equitylinked Swap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..03/21/2016	..03/21/2017	...20,000	...78,958,780	3M LIBOR.....	0	0	...(1,719,734)	(405,340)	.....	.....(397,706)	(405,340)	0	0	0	335,758	.....	001.....
659643 Equitylinked Swap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	..04/14/2016	..04/14/2017	...18,000	...70,560,486	3M LIBOR.....	0	0	86,521	(867,222)	.....	.....(780,701)	(867,222)	0	0	0	313,387	.....	001.....
659760 Equitylinked Swap SPTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..04/15/2016	..04/17/2017	...18,000	...70,491,024	3M LIBOR.....	0	0	86,800	(936,684)	.....	.....(849,884)	(936,684)	0	0	0	314,705	.....	001.....
675971 Equitylinked Swap RU10INTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	..06/28/2016	..06/28/2017	...32,750	...200,002,613	3M LIBOR.....	0	0	0	(6,264,617)	.....	.....(6,264,617)	(6,264,617)	0	0	0	997,270	.....	001.....
676975 Equitylinked Swap RU10INTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZ0031MB27.....	..06/29/2016	..01/30/2017	...32,750	...203,492,584	3M LIBOR.....	0	0	0	(2,774,646)	.....	.....(2,774,646)	(2,774,646)	0	0	0	779,075	.....	001.....
677157 Equitylinked Swap GDUUEEGF.....	VA HEDGE.....	N/A.....	Equity/Index.....	WMST.....	4PQUHNM3JPPGFNF3BB653.....	..06/30/2016	..01/05/2017	...15,000	...26,391,315	3M LIBOR.....	0	0	0	0	.....	.....0	0	0	0	0	94,954	.....	001.....
677160 Equitylinked Swap RU10INTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	JPCH.....	7H6GLXDRUGQFU57RNE97.....	..06/30/2016	..04/03/2017	...50,000	...314,911,800	3M LIBOR.....	0	0	0	0	.....	.....0	0	0	0	0	1,371,679	.....	001.....
677161 Equitylinked Swap RU10INTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	..06/30/2016	..06/16/2017	...32,750	...206,267,229	3M LIBOR.....	0	0	0	0	.....	.....0	0	0	0	0	1,011,364	.....	001.....
677185 Equitylinked Swap RU10INTR.....	VA HEDGE.....	N/A.....	Equity/Index.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	..06/30/2016	..10/03/2016	...32,000	...201,543,552	3M LIBOR.....	0	0	0	0	.....	.....0	0	0	0	0	514,108	.....	001.....
595607 TRS LF97TRUU 08142015.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI.....	G5GSEFFVJPSI7OUK5573.....	..08/14/2015	..09/01/2016	1	...100,350,306	1M LIBOR.....	0	0	0	(3,969,022)	.....	.....16,705	0	0	0	0	208,455	.....	001.....
610652 TRS LF97TRUU 09302015.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI.....	G5GSEFFVJPSI7OUK5573.....	..09/30/2015	..10/01/2016	1	...85,272,287	1M LIBOR.....	0	0	0	(3,393,336)	.....	.....7,326	0	0	0	0	215,215	.....	001.....
611923 TRS LT11TRUU 10072015.....	VA HEDGE.....	N/A.....	Interest Rate.....	MSCS.....	I7331VLZCKQKX577XV54.....	..10/07/2015	..10/07/2016	1	...100,042,068	rdFundEffective.....	0	0	0	7,493,620	.....	.....6,406,344	6,273,260	0	0	0	260,510	.....	001.....
618752 TRS LF97TRUU 10302015.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI.....	G5GSEFFVJPSI7OUK5573.....	..10/30/2015	..11/01/2016	1	...37,802,102	1M LIBOR.....	0	0	0	(1,486,624)	.....	.....6,293	0	0	0	0	110,167	.....	001.....
619488 TRS LT11TRUU 11032015.....	VA HEDGE.....	N/A.....	Interest Rate.....	GSE.....	W22LROWP2IHZNB8K528.....	..11/03/2015	..11/04/2016	1	...149,722,020	rdFundEffective.....	0	0	0	16,501,033	.....	.....6,872,040	6,809,157	0	0	0	441,582	.....	001.....
619489 TRS LT11TRUU 11032015 02.....	VA HEDGE.....	N/A.....	Interest Rate.....	DBL.....	7LTWFZYICNSX8D621K86.....	..11/03/2015	..12/10/2016	1	...99,814,680	rdFundEffective.....	0	0	0	11,143,468	.....	.....3,700,080	3,667,640	0	0	0	333,512	.....	001.....
619619 TRS LT11TRUU 11042015.....	VA HEDGE.....	N/A.....	Interest Rate.....	GSE.....	W22LROWP2IHZNB8K528.....	..11/04/2015	..11/07/2016	1	...149,896,980	rdFundEffective.....	0	0	0	16,050,357	.....	.....7,664,220	7,608,383	0	0	0	447,289	.....	001.....
638330 TRS BondTRS1473339.211350.....	VA HEDGE.....	N/A.....	Interest Rate.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	..01/14/2016	..07/14/2016	1	...91,200,000	rdFundEffective.....	0	0	0	1,466,408	.....	.....10,798,202	12,264,610	0	0	0	89,306	.....	001.....
653127 TRS LBUSTRUU 03142016 02.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI.....	G5GSEFFVJPSI7OUK5573.....	..03/14/2016	..04/01/2017	1	...50,754,755	1M LIBOR.....	0	0	0	(1,048,021)	.....	.....18,670	0	0	0	0	220,276	.....	001.....
654779 TRS LF97TRUU 03/18/16.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI.....	G5GSEFFVJPSI7OUK5573.....	..03/18/2016	..04/01/2017	1	...24,999,322	1M LIBOR.....	0	0	0	(520,777)	.....	.....0	4,766	0	0	0	108,497	.....	001.....
655167 TRS LF97TRUU 03/21/16.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI.....	G5GSEFFVJPSI7OUK5573.....	..03/21/2016	..04/01/2017	1	...50,000,559	1M LIBOR.....	0	0	0	(1,106,824)	.....	.....0	9,532	0	0	0	217,003	.....	001.....
656528 TRS LF97TRUU 03/30/16.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI.....	G5GSEFFVJPSI7OUK5573.....	..03/30/2016	..04/01/2017	1	...24,999,734	1M LIBOR.....	0	0	0	(379,861)	.....	.....0	4,162	0	0	0	108,499	.....	001.....
656529 TRS LF97TRUU 03/30/16 02.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI.....	G5GSEFFVJPSI7OUK5573.....	..03/30/2016	..04/01/2017	1	...25,301,525	1M LIBOR.....	0	0	0	(384,447)	.....	.....0	4,212	0	0	0	109,809	.....	001.....
656690 TRS LF97TRUU 03/31/16.....	VA HEDGE.....	N/A.....	Interest Rate.....	BBI.....	G5GSEFFVJPSI7OUK5573.....	..03/31/2016	..04/01/2017	1	...24,999,734	1M LIBOR.....	0	0	0	(379,861)	.....	.....0	4,162	0	0	0	108,499	.....	001.....
656857 TRS LBUSTRUU 04012016.....	VA HEDGE.....	N/A.....	Interest Rate.....	GSE.....	W22LROWP2IHZNB8K528.....	..04/01/2016	..10/04/2016	1	...25,000,908	1M LIBOR.....	0	0	0	(234,369)	.....	.....(296,792)	(286,594)	0	0	0	64,108	.....	001.....
657241 TRS BondTRS1573035.284641.....	VA HEDGE.....	N/A.....	Interest Rate.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	..04/05/2016	..07/06/2016	1	...84,800,000	rdFundEffective.....	0	0	0	1,441,458	.....	.....3,647,993	5,089,451	0	0	0	54,362	.....	001.....
657242 TRS BondTRS1572831.284627.....	VA HEDGE.....	N/A.....	Interest Rate.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..04/05/2016	..07/06/2016	1	...68,800,000	rdFundEffective.....	0	0	0	1,325,628	.....	.....2,977,944	3,142,572	0	0	0	44,105	.....	001.....
657243 TRS BondTRS1572969.284629.....	VA HEDGE.....	N/A.....	Interest Rate.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..04/05/2016	..07/06/2016	1	...91,400,000	rdFundEffective.....	0	0	0	909,026	.....	.....4,592,856	5,501,883	0	0	0	58,593	.....	001.....
657244 TRS BondTRS1573182.284649.....	VA HEDGE.....	N/A.....	Interest Rate.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	..04/05/2016	..07/07/2016	1	...43,600,000	rdFundEffective.....	0	0	0	749,694	.....	.....1,875,641	1,971,335	0	0	0	30,190	.....	001.....
657245 TRS BondTRS1573180.284647.....	VA HEDGE.....	N/A.....	Interest Rate.....	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	..04/05/2016	..07/07/2016	1	...50,000,000	rdFundEffective.....	0	0	0	902,093	.....	.....1,578,530	2,480,622	0	0	0	34,621	.....	001.....
657577 TRS BondTRS1576436.286588.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	..04/06/2016	..10/06/2016	1	...90,000,000	rdFundEffective.....	0	0	0	1,619,057	.....	.....3,362,439	4,981,495	0	0	0	233,173	.....	001.....
657579 TRS BondTRS1576427.286587.....	VA HEDGE.....	N/A.....	Interest Rate.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	..04/06/2016	..07/07/2016	1	...48,000,000	rdFundEffective.....	0	0	0	1,037,153	.....	.....2,634,808	2,771,961	0	0	0	33,236	.....	001.....
657581 TRS BondTRS1575967.286273.....	VA HEDGE.....	N/A.....	Interest Rate.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..04/06/2016	..07/07/2016	1	...91,400,000	rdFundEffective.....	0	0	0	911,611	.....	.....5,070,571	5,982,182	0	0	0	63,288	.....	001.....
657582 TRS BondTRS1575985.286275.....	VA HEDGE.....	N/A.....	Interest Rate.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	..04/06/2016	..07/07/2016	1	...81,300,000	rdFundEffective.....	0	0	0	1,453,931	.....	.....2,783,340	4,237,271	0	0	0	56,294	.....	001.....
657894 TRS BondTRS1577702.288041.....	VA HEDGE.....	N/A.....	Interest Rate.....	DBL.....	7LTWFZYICNSX8D621K86.....	..04/07/2016	..07/08/2016	1	...150,000,000	rdFundEffective.....	0	0	0	5,491,813	.....	.....1,448,028	2,252,341	0	0	0	111,035	.....	001.....
657895 TRS BondTRS1578144.288062.....	VA HEDGE.....	N/A.....	Interest Rate.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	..04/07/2016	..07/08/2016	1	...95,400,000	rdFundEffective.....	0	0	0	959,381	.....	.....4,270,663	5,230,044	0	0	0	70,618	.....	001.....
657896 TRS BondTRS1578159.288064.....	VA HEDGE.....	N/A.....	Interest Rate.....	JPCH.....	7H6GLXDRUGQFU57RNE97.....	..04/07/2016	..07/08/2016	1	...58,358,000	rdFundEffective.....	0	0	0	1,044,601	.....	.....1,615,438	2,660,039	0	0	0	43,199	.....	001.....
657897 TRS BondTRS1578165.288066.....	VA HEDGE.....	N/A.....	Interest Rate.....	JPCH.....	7H6GLXDRUGQFU57RNE97.....	..04/07/2016	..07/08/2016	1	...75,000,000	rdFundEffective.....	0	0	0	1,342,491	.....	.....2,076,113	3,418,604	0	0	0	55,517	.....	001.....
657899 TRS BondTRS1578173.288070.....	VA HEDGE.....	N/A.....	Interest Rate.....	JPCH.....	7H6GLXDRUGQFU57RNE97.....	..04/07/2016	..07/08/2016	1	...75,000,000	rdFundEffective.....	0	0	0	1,281,213	.....	.....2,815,646	4,096,859	0	0	0	55,517	.....	001.....

QE06.129

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
658094 TRS BondTRS1577694.288047.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	04/07/2016	07/08/2016	1	..75,000,000	rdFundEffective.....	0	0	876.685	3,919,601	.....	.....4,796,286	...3,919,601	0	0	0	55,517	.....	001.....
658426 TRS LT11TRUU 04082016.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	04/08/2016	04/13/2017	1	..109,019,520	rdFundEffective.....	0	0	(160,768)	6,925,500	.....	.....6,764,732	...6,925,500	0	0	0	483,358	.....	001.....
659095 TRS BondTRS1581983.290349.....	VA HEDGE.....	N/A.....	Interest Rate	HSBU.....	1IE8VN3QJCEQV1H4R804.....	04/11/2016	07/12/2016	1	..34,000,000	rdFundEffective.....	0	0	314.379	1,986,550	.....	.....2,300,929	...1,986,550	0	0	0	30,824	.....	001.....
659097 TRS BondTRS1581946.290331.....	VA HEDGE.....	N/A.....	Interest Rate	CITI.....	E57ODZWZ7FF32TWFEA76.....	04/11/2016	07/12/2016	1	..48,300,000	rdFundEffective.....	0	0	826.389	2,461,454	.....	.....3,287,843	...2,461,454	0	0	0	43,789	.....	001.....
659100 TRS BondTRS1582019.290353.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	04/11/2016	07/12/2016	1	..125,000,000	rdFundEffective.....	0	0	2,251.890	4,343,388	.....	.....6,595,278	...4,343,388	0	0	0	113,325	.....	001.....
659101 TRS BondTRS1582037.290355.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	04/11/2016	07/12/2016	1	..37,000,000	rdFundEffective.....	0	0	666.559	1,952,202	.....	.....1,285,643	...1,285,643	0	0	0	33,544	.....	001.....
659102 TRS BondTRS1582023.290357.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	04/11/2016	07/12/2016	1	..68,200,000	rdFundEffective.....	0	0	804.137	4,155,118	.....	.....4,959,256	...4,155,118	0	0	0	61,830	.....	001.....
659104 TRS BondTRS1582049.290361.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	04/11/2016	07/12/2016	1	..70,000,000	rdFundEffective.....	0	0	1,451.727	1,852,456	.....	.....3,304,183	...1,852,456	0	0	0	63,462	.....	001.....
659111 TRS BondTRS1582605.290367.....	VA HEDGE.....	N/A.....	Interest Rate	JPCN.....	7H6GLXDRUGQFU57RNE97.....	04/11/2016	07/12/2016	1	..100,000,000	rdFundEffective.....	0	0	1,801.066	3,162,210	.....	.....4,963,276	...3,162,210	0	0	0	90,660	.....	001.....
659226 TRS BondTRS1583776.291032.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/12/2016	07/13/2016	1	..81,500,000	rdFundEffective.....	0	0	1,398.122	4,172,177	.....	.....5,570,300	...4,172,177	0	0	0	76,905	.....	001.....
659227 TRS BondTRS1584094.291091.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/12/2016	10/13/2016	1	..75,000,000	rdFundEffective.....	0	0	1,360.429	2,805,896	.....	.....4,166,324	...2,805,896	0	0	0	201,131	.....	001.....
659228 TRS BondTRS1584045.291087.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/12/2016	07/13/2016	1	..86,700,000	rdFundEffective.....	0	0	1,497.719	4,492,565	.....	.....4,689,784	...4,492,565	0	0	0	81,811	.....	001.....
659229 TRS BondTRS1584050.291089.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/12/2016	07/13/2016	1	..94,600,000	rdFundEffective.....	0	0	1,634.031	4,791,051	.....	.....5,006,082	...4,791,051	0	0	0	89,266	.....	001.....
659236 TRS BondTRS1584335.291100.....	VA HEDGE.....	N/A.....	Interest Rate	JPCN.....	7H6GLXDRUGQFU57RNE97.....	04/12/2016	07/13/2016	1	..61,700,000	rdFundEffective.....	0	0	1,334.751	3,580,062	.....	.....4,914,813	...3,580,062	0	0	0	58,221	.....	001.....
659238 TRS BondTRS1584342.291098.....	VA HEDGE.....	N/A.....	Interest Rate	JPCN.....	7H6GLXDRUGQFU57RNE97.....	04/12/2016	07/13/2016	1	..66,400,000	rdFundEffective.....	0	0	1,140.976	3,637,765	.....	.....4,778,740	...3,637,765	0	0	0	62,656	.....	001.....
659460 TRS BondTRS1585548.291680.....	VA HEDGE.....	N/A.....	Interest Rate	CITI.....	E57ODZWZ7FF32TWFEA76.....	04/13/2016	07/14/2016	1	..26,600,000	rdFundEffective.....	0	0	244.727	1,682,981	.....	.....1,927,708	...1,682,981	0	0	0	26,048	.....	001.....
659462 TRS BondTRS1585485.291676.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	04/13/2016	07/14/2016	1	..68,200,000	rdFundEffective.....	0	0	807.737	4,567,784	.....	.....5,375,522	...4,567,784	0	0	0	66,784	.....	001.....
659463 TRS BondTRS1585487.291674.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	04/13/2016	07/14/2016	1	..71,300,000	rdFundEffective.....	0	0	1,387.307	3,991,360	.....	.....4,175,480	...3,991,360	0	0	0	69,820	.....	001.....
659464 TRS BondTRS1585494.291678.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	04/13/2016	07/14/2016	1	..45,700,000	rdFundEffective.....	0	0	462.744	2,864,853	.....	.....3,327,597	...2,864,853	0	0	0	44,751	.....	001.....
659466 TRS BondTRS1585467.291672.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/13/2016	07/14/2016	1	..100,000,000	rdFundEffective.....	0	0	1,953.325	5,629,231	.....	.....5,895,056	...5,629,231	0	0	0	97,924	.....	001.....
659467 TRS BondTRS1585470.291668.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/13/2016	07/14/2016	1	..36,500,000	rdFundEffective.....	0	0	435.157	2,444,635	.....	.....2,879,793	...2,444,635	0	0	0	35,742	.....	001.....
659468 TRS BondTRS1585472.291666.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/13/2016	07/14/2016	1	..63,500,000	rdFundEffective.....	0	0	1,326.999	2,055,947	.....	.....3,382,946	...2,055,947	0	0	0	62,182	.....	001.....
659482 TRS BondTRS1586372.291702.....	VA HEDGE.....	N/A.....	Interest Rate	JPCN.....	7H6GLXDRUGQFU57RNE97.....	04/13/2016	07/14/2016	1	..50,000,000	rdFundEffective.....	0	0	902.000	1,863,214	.....	.....2,765,214	...1,863,214	0	0	0	48,962	.....	001.....
659483 TRS BondTRS1586376.291704.....	VA HEDGE.....	N/A.....	Interest Rate	JPCN.....	7H6GLXDRUGQFU57RNE97.....	04/13/2016	07/14/2016	1	..50,900,000	rdFundEffective.....	0	0	918.236	1,896,751	.....	.....2,814,988	...1,896,751	0	0	0	49,843	.....	001.....
659602 TRS BondTRS1587234.292389.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	04/14/2016	07/14/2016	1	..25,000,000	rdFundEffective.....	0	0	296.640	1,671,918	.....	.....1,968,558	...1,671,918	0	0	0	24,481	.....	001.....
659603 TRS BondTRS1587232.292387.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	04/14/2016	07/14/2016	1	..49,000,000	rdFundEffective.....	0	0	581.414	3,276,960	.....	.....3,858,374	...3,276,960	0	0	0	47,983	.....	001.....
659608 TRS BondTRS1587703.292505.....	VA HEDGE.....	N/A.....	Interest Rate	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	04/14/2016	07/14/2016	1	..50,000,000	rdFundEffective.....	0	0	600.340	3,312,587	.....	.....3,912,926	...3,312,587	0	0	0	48,962	.....	001.....
659625 TRS BondTRS1587849.292512.....	VA HEDGE.....	N/A.....	Interest Rate	JPCN.....	7H6GLXDRUGQFU57RNE97.....	04/14/2016	07/14/2016	1	..75,000,000	rdFundEffective.....	0	0	888.114	5,109,505	.....	.....5,997,619	...5,109,505	0	0	0	73,443	.....	001.....
659629 TRS BondTRS1587853.292531.....	VA HEDGE.....	N/A.....	Interest Rate	JPCN.....	7H6GLXDRUGQFU57RNE97.....	04/14/2016	07/14/2016	1	..45,800,000	rdFundEffective.....	0	0	788.957	2,580,373	.....	.....3,369,330	...2,580,373	0	0	0	44,849	.....	001.....
660158 TRS BondTRS1590180.294307.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	04/18/2016	07/19/2016	1	..129,000,000	rdFundEffective.....	0	0	2,522.626	6,395,654	.....	.....6,741,405	...6,395,654	0	0	0	147,160	.....	001.....
660369 TRS BondTRS1590623.294367.....	VA HEDGE.....	N/A.....	Interest Rate	JPCN.....	7H6GLXDRUGQFU57RNE97.....	04/18/2016	07/19/2016	1	..75,000,000	rdFundEffective.....	0	0	894.453	4,821,815	.....	.....5,716,269	...4,821,815	0	0	0	85,558	.....	001.....
660370 TRS BondTRS1590625.294364.....	VA HEDGE.....	N/A.....	Interest Rate	JPCN.....	7H6GLXDRUGQFU57RNE97.....	04/18/2016	07/19/2016	1	..44,500,000	rdFundEffective.....	0	0	869.348	2,352,268	.....	.....3,221,616	...2,352,268	0	0	0	50,765	.....	001.....
660371 TRS BondTRS1590621.294369.....	VA HEDGE.....	N/A.....	Interest Rate	JPCN.....	7H6GLXDRUGQFU57RNE97.....	04/18/2016	07/19/2016	1	..46,400,000	rdFundEffective.....	0	0	802.725	2,410,358	.....	.....3,213,083	...2,410,358	0	0	0	52,932	.....	001.....
660372 TRS BondTRS1590627.294371.....	VA HEDGE.....	N/A.....	Interest Rate	JPCN.....	7H6GLXDRUGQFU57RNE97.....	04/18/2016	07/19/2016	1	..45,200,000	rdFundEffective.....	0	0	781.937	2,316,256	.....	.....3,098,193	...2,316,256	0	0	0	51,563	.....	001.....
660475 TRS BondTRS1591906.294709.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/19/2016	07/20/2016	1	..28,260,000	rdFundEffective.....	0	0	516.936	1,222,338	.....	.....1,739,274	...1,222,338	0	0	0	33,076	.....	001.....
660476 TRS BondTRS1591918.294707.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/19/2016	07/20/2016	1	..46,400,000	rdFundEffective.....	0	0	807.012	2,667,556	.....	.....2,778,568	...2,667,556	0	0	0	54,307	.....	001.....
660653 TRS BondTRS1594525.296075.....	VA HEDGE.....	N/A.....	Interest Rate	JPCN.....	7H6GLXDRUGQFU57RNE97.....	04/20/2016	07/21/2016	1	..100,000,000	rdFundEffective.....	0	0	1,823.475	4,435,562	.....	.....6,259,037	...4,435,562	0	0	0	119,931	.....	001.....
660654 TRS BondTRS1594527.296077.....	VA HEDGE.....	N/A.....	Interest Rate	JPCN.....	7H6GLXDRUGQFU57RNE97.....	04/20/2016	07/21/2016	1	..44,900,000	rdFundEffective.....	0	0	778.889	2,560,075	.....	.....3,338,964	...2,560,075	0	0	0	53,849	.....	001.....
660655 TRS BondTRS1594530.296084.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/20/2016	07/21/2016	1	..62,400,000	rdFundEffective.....	0	0	1,226.631	3,784,140	.....	.....3,957,771	...3,784,140	0	0	0	74,837	.....	001.....
660656 TRS BondTRS1594515.296086.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7TLTWZYICNSX8D621K86.....	04/20/2016	07/21/2016	1	..46,000,000	rdFundEffective.....	0	0	796.120	2,701,857	.....	.....2,807,977	...2,701,857	0	0	0	55,168	.....	001.....
660739 TRS BondTRS1595726.296199.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83.....	04/21/2016	07/22/2016	1	..76,900,000	rdFundEffective.....	0	0	1,341.685	5,471,712	.....	.....5,659,896	...5,471,712	0	0	0	94,398	.....	001.....
660771 TRS BondTRS1595888.296235.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/21/2016	07/22/2016	1	..68,600,000	rdFundEffective.....	0	0	1,191.255	4,918,661	.....	.....6,109,916	...4,918,661	0	0	0	84,209	.....	001.....

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
662094 TRS BondTRS1598326.297467.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97.....	04/25/2016	07/26/2016	1	67,000,000	rdFundEffective	0	0	1,321,246	5,382,507		6,703,753	5,382,507	0	0	0	89,410	001.....	
662098 TRS BondTRS1598624.297480.....	VA HEDGE.....	N/A.....	Interest Rate	CDC.....	KX1WK48MPD4Y2NCUIZ63.....	04/25/2016	07/26/2016	1	100,000,000	rdFundEffective	0	0	1,985,770	7,767,968		8,066,238	7,767,968	0	0	0	133,447	001.....	
662634 TRS BondTRS1600466.297988.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	R0MUWSFPU8MPRO8K5P83.....	04/26/2016	10/26/2016	1	43,640,000	rdFundEffective	0	0	806,944	2,756,177		3,563,121	2,756,177	0	0	0	124,065	001.....	
662643 TRS LBUSTRUU 04262016 GS.....	VA HEDGE.....	N/A.....	Interest Rate	GSE.....	W22LROWP21HZNBB6K528.....	04/26/2016	10/31/2016	1	109,725,589	1M LIBOR.....	0	0	(1,864,325)	0		44,783	0	0	0	318,481	001.....		
662662 TRS LT11TRUU 04262016 SCN.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	04/26/2016	04/28/2017	1	53,685,180	rdFundEffective	0	0	(62,886)	4,287,330		4,224,444	4,287,330	0	0	0	244,164	001.....	
662663 TRS LT11TRUU 04262016 SCN 02.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	04/26/2016	05/01/2017	1	162,034,830	rdFundEffective	0	0	(181,569)	11,882,700		11,701,131	11,882,700	0	0	0	740,597	001.....	
663265 TRS LF97TRUU 04292016.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/29/2016	05/01/2017	1	61,422,071	1M LIBOR.....	0	0	(785,329)	0		7,751	0	0	0	280,736	001.....		
663611 TRS LT11TRUU 05022016 MS.....	VA HEDGE.....	N/A.....	Interest Rate	MSCS.....	I7331LV CZQKX5T7XV54.....	05/02/2016	11/03/2016	1	106,984,800	rdFundEffective	0	0	(110,967)	8,960,220		8,849,253	8,960,220	0	0	0	314,290	001.....	
663703 TRS BondTRS1609649.301334.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97.....	05/03/2016	08/04/2016	1	75,000,000	rdFundEffective	0	0	1,318,022	4,752,588		6,070,610	4,752,588	0	0	0	116,123	001.....	
663704 TRS BondTRS1609653.301336.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/03/2016	08/04/2016	1	75,000,000	rdFundEffective	0	0	1,319,300	4,740,869		6,060,169	4,740,869	0	0	0	116,123	001.....	
664030 TRS BondTRS1611748.303080.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTW FZYICNSX8D621K86.....	05/05/2016	08/05/2016	1	50,000,000	rdFundEffective	0	0	613,505	3,536,144		4,149,649	3,536,144	0	0	0	78,514	001.....	
664036 TRS BondTRS1611927.303083.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.....	05/05/2016	07/06/2016	1	75,000,000	rdFundEffective	0	0	2,824,296	1,793,125		4,617,421	1,793,125	0	0	0	48,080	001.....	
664037 TRS BondTRS1611925.303092.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.....	05/05/2016	07/06/2016	1	68,700,000	rdFundEffective	0	0	1,218,029	4,266,906		5,484,935	4,266,906	0	0	0	44,041	001.....	
664038 TRS BondTRS1611920.303087.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.....	05/05/2016	07/06/2016	1	75,500,000	rdFundEffective	0	0	1,420,958	3,393,963		4,814,921	3,393,963	0	0	0	48,400	001.....	
664039 TRS BondTRS1611922.303094.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.....	05/05/2016	07/06/2016	1	81,800,000	rdFundEffective	0	0	1,014,574	6,015,194		7,029,768	6,015,194	0	0	0	52,439	001.....	
664187 TRS BondTRS1613760.303773.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/06/2016	08/09/2016	1	60,000,000	rdFundEffective	0	0	1,126,691	2,239,359		3,366,050	2,239,359	0	0	0	99,313	001.....	
664219 TRS BondTRS1614010.303866.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTW FZYICNSX8D621K86.....	05/06/2016	08/09/2016	1	65,400,000	rdFundEffective	0	0	1,303,498	3,693,421		3,893,293	3,693,421	0	0	0	108,251	001.....	
664220 TRS BondTRS1614012.303868.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTW FZYICNSX8D621K86.....	05/06/2016	08/09/2016	1	75,900,000	rdFundEffective	0	0	1,341,021	4,220,914		4,423,435	4,220,914	0	0	0	125,631	001.....	
664594 TRS BondTRS1615849.304221.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/09/2016	08/10/2016	1	45,650,000	rdFundEffective	0	0	566,471	3,018,585		3,585,056	3,018,585	0	0	0	76,499	001.....	
664599 TRS BondTRS1616074.304254.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97.....	05/09/2016	08/10/2016	1	137,700,000	rdFundEffective	0	0	1,463,353	8,690,572		10,153,925	8,690,572	0	0	0	230,754	001.....	
664600 TRS BondTRS1616078.304265.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97.....	05/09/2016	08/10/2016	1	100,000,000	rdFundEffective	0	0	3,759,870	1,697,152		5,457,022	1,697,152	0	0	0	167,577	001.....	
664601 TRS BondTRS1616080.304252.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97.....	05/09/2016	08/10/2016	1	160,500,000	rdFundEffective	0	0	3,207,805	8,999,091		12,206,895	8,999,091	0	0	0	268,962	001.....	
664613 TRS BondTRS1616201.304271.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/09/2016	08/10/2016	1	50,000,000	rdFundEffective	0	0	1,111,448	2,730,856		3,842,304	2,730,856	0	0	0	83,789	001.....	
664845 TRS BondTRS1619982.305198.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.....	05/11/2016	08/12/2016	1	77,200,000	rdFundEffective	0	0	963,740	4,786,427		5,750,167	4,786,427	0	0	0	132,488	001.....	
664848 TRS BondTRS1620214.305219.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTW FZYICNSX8D621K86.....	05/11/2016	08/11/2016	1	75,500,000	rdFundEffective	0	0	1,414,292	2,619,258		4,033,550	2,619,258	0	0	0	128,055	001.....	
664958 TRS BondTRS1621424.306101.....	VA HEDGE.....	N/A.....	Interest Rate	CITI.....	E57ODZWZ7FF32TWEFA76.....	05/12/2016	08/16/2016	1	70,000,000	rdFundEffective	0	0	1,243,430	3,694,764		4,938,194	3,694,764	0	0	0	125,594	001.....	
664972 TRS BondTRS1621477.306105.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.....	05/12/2016	08/16/2016	1	75,000,000	rdFundEffective	0	0	2,829,437	1,281,106		4,110,542	1,281,106	0	0	0	134,566	001.....	
664973 TRS BondTRS1621480.306107.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.....	05/12/2016	08/16/2016	1	89,200,000	rdFundEffective	0	0	1,111,196	5,660,923		6,772,119	5,660,923	0	0	0	160,043	001.....	
664974 TRS BondTRS1621482.306109.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.....	05/12/2016	08/16/2016	1	60,000,000	rdFundEffective	0	0	1,066,658	3,152,870		4,219,529	3,152,870	0	0	0	107,652	001.....	
664979 TRS BondTRS1621475.306111.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.....	05/12/2016	08/16/2016	1	75,000,000	rdFundEffective	0	0	1,333,323	3,941,088		5,274,411	3,941,088	0	0	0	134,566	001.....	
665590 TRS BondTRS1625229.308011.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97.....	05/16/2016	07/19/2016	1	100,000,000	rdFundEffective	0	0	1,892,100	3,301,634		5,193,734	3,301,634	0	0	0	114,078	001.....	
665591 TRS BondTRS1625225.308009.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97.....	05/16/2016	07/19/2016	1	16,500,000	rdFundEffective	0	0	108,708	714,010		822,718	714,010	0	0	0	18,823	001.....	
665593 TRS BondTRS1625636.308127.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTW FZYICNSX8D621K86.....	05/16/2016	01/17/2017	1	100,000,000	rdFundEffective	0	0	1,886,989	3,551,634		5,438,623	3,551,634	0	0	0	371,041	001.....	
665693 TRS BondTRS1625599.308571.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/16/2016	08/16/2016	1	69,400,000	rdFundEffective	0	0	199,873	4,399,367		4,599,240	4,399,367	0	0	0	124,518	001.....	
665879 TRS BondTRS1626919.309277.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97.....	05/17/2016	07/19/2016	1	50,000,000	rdFundEffective	0	0	629,030	2,929,516		3,558,566	2,929,516	0	0	0	57,039	001.....	
665880 TRS BondTRS1626922.309281.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	R0MUWSFPU8MPRO8K5P83.....	05/17/2016	08/18/2016	1	65,000,000	rdFundEffective	0	0	1,231,751	2,380,214		3,611,964	2,380,214	0	0	0	119,079	001.....	
665881 TRS BondTRS1626924.309465.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	R0MUWSFPU8MPRO8K5P83.....	05/17/2016	08/18/2016	1	78,800,000	rdFundEffective	0	0	260,470	5,172,657		5,433,127	5,172,657	0	0	0	144,360	001.....	
666011 TRS BondTRS1628617.310519.....	VA HEDGE.....	N/A.....	Interest Rate	JPCH.....	7H6GLXDRUGQFU57RNE97.....	05/18/2016																	

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
668141 TRS BondTRS1638426.316439.....	VA HEDGE.....	N/A.....	Interest Rate	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/25/2016	08/26/2016	1	..200,000,000	idFundEffective.....	0	0	430,456	6,435,790	.....	.....6,866,246	...6,435,790	0	0	0	395,176	.....	001.....
668148 TRS LF97TRUU 06252016.....	VA HEDGE.....	N/A.....	Interest Rate	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/25/2016	05/31/2017	1	..49,999,160	1M LIBOR.....	0	0	11,339	(759,756)	.....	.....(748,417)	(759,756)	0	0	0	239,502	.....	001.....
668378 TRS BondTRS1640829.319148.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/26/2016	07/27/2016	1	..32,600,000	idFundEffective.....	0	0	416,120	2,267,950	.....	.....2,684,070	...2,267,950	0	0	0	44,333	.....	001.....
668379 TRS BondTRS1640831.319150.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	05/26/2016	07/27/2016	1	..40,000,000	idFundEffective.....	0	0	402,647	2,619,947	.....	.....3,022,594	...2,619,947	0	0	0	54,396	.....	001.....
670631 TRS BondTRS1650459.327341.....	VA HEDGE.....	N/A.....	Interest Rate	SCN.....	O2RNE8IBXP4R0TD8PU41.....	06/06/2016	09/07/2016	1	..27,000,000	idFundEffective.....	0	0	100,572	1,326,270	.....	.....1,426,842	...1,326,270	0	0	0	58,696	.....	001.....
670635 TRS BondTRS1650451.327343.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.....	06/06/2016	07/06/2016	1	..75,000,000	idFundEffective.....	0	0	246,262	3,641,625	.....	.....3,641,625	...3,641,625	0	0	0	48,080	.....	001.....
670636 TRS BondTRS1650456.327365.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.....	06/06/2016	07/06/2016	1	..81,700,000	idFundEffective.....	0	0	1,063,356	3,424,134	.....	.....4,487,490	...3,424,134	0	0	0	52,375	.....	001.....
670637 TRS BondTRS1650454.327363.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.....	06/06/2016	07/06/2016	1	..24,800,000	idFundEffective.....	0	0	322,781	1,039,395	.....	.....1,362,176	...1,039,395	0	0	0	15,898	.....	001.....
670639 TRS BondTRS1650579.327429.....	VA HEDGE.....	N/A.....	Interest Rate	GSE.....	W22LROWP2IHZNBB6K528.....	06/06/2016	09/07/2016	1	..47,700,000	idFundEffective.....	0	0	154,336	2,450,230	.....	.....2,604,566	...2,450,230	0	0	0	103,697	.....	001.....
670793 TRS BondTRS1653030.327883.....	VA HEDGE.....	N/A.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.....	06/07/2016	09/08/2016	1	..140,100,000	idFundEffective.....	0	0	2,728,003	3,119,706	.....	.....5,847,709	...3,119,706	0	0	0	306,768	.....	001.....
672597 TRS BondTRS1662782.326876.....	VA HEDGE.....	N/A.....	Interest Rate	CSFI.....	E58DKGMJYYYJLN8C3868.....	06/15/2016	08/09/2016	1	..75,000,000	idFundEffective.....	0	0	257,573	1,846,354	.....	.....2,103,926	...1,846,354	0	0	0	124,141	.....	001.....
672599 TRS BondTRS1662783.337126.....	VA HEDGE.....	N/A.....	Interest Rate	GSE.....	W22LROWP2IHZNBB6K528.....	06/15/2016	08/09/2016	1	..125,000,000	idFundEffective.....	0	0	429,236	2,891,620	.....	.....3,320,856	...2,891,620	0	0	0	206,901	.....	001.....
673018 TRS BondTRS1665285.339454.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTFWZYICNSX8D621K86.....	06/16/2016	09/08/2016	1	..64,100,000	idFundEffective.....	0	0	729,365	340,932	.....	.....1,070,297	...340,932	0	0	0	140,366	.....	001.....
673092 TRS BondTRS1665368.339451.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTFWZYICNSX8D621K86.....	06/16/2016	09/09/2016	1	..55,400,000	idFundEffective.....	0	0	503,338	323,476	.....	.....826,814	...323,476	0	0	0	122,169	.....	001.....
673197 TRS LF97TRUU 06162016.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTFWZYICNSX8D621K86.....	06/16/2016	12/16/2016	1	..74,999,638	1M LIBOR.....	0	0	6,718	(307,927)	.....	.....(301,209)	(307,927)	0	0	0	255,168	.....	001.....
674259 TRS BondTRS1669856.342125.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTFWZYICNSX8D621K86.....	06/21/2016	09/13/2016	1	..79,000,000	idFundEffective.....	0	0	1,788,366	578,994	.....	.....2,367,360	...578,994	0	0	0	179,053	.....	001.....
674260 TRS BondTRS1669854.342123.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTFWZYICNSX8D621K86.....	06/21/2016	09/13/2016	1	..122,180,000	idFundEffective.....	0	0	547,359	4,915,267	.....	.....5,462,626	...4,915,267	0	0	0	276,920	.....	001.....
674467 TRS BondTRS1673440.342641.....	VA HEDGE.....	N/A.....	Interest Rate	DBL.....	7LTFWZYICNSX8D621K86.....	06/23/2016	09/23/2016	1	..68,600,000	idFundEffective.....	0	0	248,144	3,514,490	.....	.....3,762,634	...3,514,490	0	0	0	165,523	.....	001.....
675947 TRS BondTRS1680157.348993.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/28/2016	10/26/2016	1	..96,000,000	idFundEffective.....	0	0	1,925,219	(2,269,992)	.....	.....(344,773)	...(2,269,992)	0	0	0	272,920	.....	001.....
675948 TRS BondTRS1680182.348995.....	VA HEDGE.....	N/A.....	Interest Rate	BPA.....	ROMUWSFPU8MPRO8K5P83.....	06/28/2016	08/23/2016	1	..69,500,000	idFundEffective.....	0	0	259,079	(746,359)	.....	.....(487,280)	...(746,359)	0	0	0	133,661	.....	001.....
0949999. Total-Swaps-Hedging Other-Total Return.....											0	0	156,596,736	433,192,814	XXX	535,854,187	431,921,241	0	0	0	26,313,681	XXX	XXX

Swaps - Hedging Other - Other																							
500334 Variance Swap EFA.U.P.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWZYICNSX8D621K86.....	05/14/2014	12/16/2016	1	..61,824	EFA.U.P.....	0	0	0	(156,058)	.....	.....(156,058)	...63,722	0	0	0	210	.....	001.....
500338 Variance Swap Russel2000.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653.....	05/14/2014	12/16/2016	1	..139,590	Russel2000.....	0	0	0	(677,774)	.....	.....(677,774)	(162,928)	0	0	0	1,315	.....	001.....
500340 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/14/2014	12/15/2017	1	..87,505	S&P500.....	0	0	0	(45,903)	.....	.....(45,903)	...(58,905)	0	0	0	1,315	.....	001.....
500342 Variance Swap Russel2000.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN3QJCEQV1H4R804.....	05/14/2014	12/15/2017	1	..215,460	Russel2000.....	0	0	0	(756,979)	.....	.....(756,979)	(125,138)	0	0	0	1,679	.....	001.....
500344 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWZYICNSX8D621K86.....	05/14/2014	12/15/2017	1	..437,525	S&P500.....	0	0	0	(229,516)	.....	.....(229,516)	(294,526)	0	0	0	1,456	.....	001.....
500345 Variance Swap EFA.U.P.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWZYICNSX8D621K86.....	05/14/2014	12/15/2017	1	..98,280	EFA.U.P.....	0	0	0	(254,200)	.....	.....(254,200)	...23,247	0	0	0	3,050	.....	001.....
500386 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/14/2014	12/16/2016	1	..347,490	S&P500.....	0	0	0	(1,159,450)	.....	.....(1,159,450)	(636,387)	0	0	0	124	.....	001.....
500606 Variance Swap EFA.U.P.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	12/15/2017	1	..197,820	EFA.U.P.....	0	0	0	(537,804)	.....	.....(537,804)	...46,152	0	0	0	38	.....	001.....
500609 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653.....	05/15/2014	12/15/2017	1	..263,160	S&P500.....	0	0	0	(150,774)	.....	.....(150,774)	(176,867)	0	0	0	1,590	.....	001.....
500611 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index	HSBU.....	1IE8VN3QJCEQV1H4R804.....	05/15/2014	12/15/2017	1	..263,160	S&P500.....	0	0	0	(150,774)	.....	.....(150,774)	(176,867)	0	0	0	1,176	.....	001.....
500614 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/15/2014	12/15/2017	1	..263,160	S&P500.....	0	0	0	(150,774)	.....	.....(150,774)	(176,867)	0	0	0	2,362	.....	001.....
500617 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/15/2014	12/15/2017	1	..263,805	S&P500.....	0	0	0	(163,870)	.....	.....(163,870)	(177,019)	0	0	0	8,379	.....	001.....
500625 Variance Swap Russel2000.....	VA HEDGE.....	N/A.....	Equity/Index	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/15/2014	12/15/2017	1	..217,560	Russel2000.....	0	0	0	(810,788)	.....	.....(810,788)	(125,764)	0	0	0	108	.....	001.....
500626 Variance Swap Russel2000.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653.....	05/15/2014	12/15/2017	1	..217,560	Russel2000.....	0	0	0	(810,788)	.....	.....(810,788)	(125,764)	0	0	0	475	.....	001.....
500772 Variance Swap EFA.U.P.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.....	05/16/2014	12/16/2016	1	..124,752	EFA.U.P.....	0	0	0	(336,913)	.....	.....(336,913)	...127,345	0	0	0	2,644	.....	001.....
500774 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/16/2014	12/16/2016	1	..345,774	S&P500.....	0	0	0	(1,124,847)	.....	.....(1,124,847)	(636,248)	0	0	0	479	.....	001.....
500778 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index	JPCH.....	7H6GLXDRUGQFU57RNE97.....	05/16/2014	12/16/2016	1	..345,774	S&P500.....	0	0	0	(1,124,847)	.....	.....(1,124,847)	(636,248)	0	0	0	26	.....	001.....
500781 Variance Swap Russel2000.....	VA HEDGE.....	N/A.....	Equity/Index	WMST.....	4PQUHN3JPFGFNF3BB653.....	05/16/2014	12/16/2016	1	..140,718	Russel2000.....	0	0	0	(705,756)	.....	.....(705,756)	(163,039)	0	0	0	50	.....	001.....
500783 Variance Swap Russel2000.....	VA HEDGE.....	N/A.....	Equity/Index	DBL.....	7LTFWZYICNSX8D621K86.....	05/16/2014	12/16/2016	1	..140,718	Russel2000.....	0	0	0	(705,756)	.....	.....(705,756)	(163,039)	0	0	0	49	.....	001.....
515730 Variance Swap EFA.U.P.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/23/2014	12/16/2016	1	..175,453	EFA.U.P.....	0	0	0	(250,192)	.....	.....(250,192)	...192,036	0	0	0	529	.....	001.....
515735 Variance Swap EFA.U.P.....	VA HEDGE.....	N/A.....	Equity/Index	GSFM.....	VF1AUT09OCSW5Y7OE568.....	07/23/2014	12/15/2017	1	..277,830	EFA.U.P.....	0	0	0	(378,326)	.....	.....(378,326)	...74,205	0	0	0	1,302	.....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
515737 Variance Swap Russel2000.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	07/23/2014.....	12/15/2017.....	1.....	642,600.....	Russel2000.....	0.....	0.....	0.....	(2,174,834).....	.....	(2,174,834).....	(374,298).....	0.....	0.....	0.....	594.....	.....	001.....
515738 Variance Swap Russel2000.....	VA HEDGE.....	N/A.....	Equity/Index.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	07/23/2014.....	12/16/2016.....	1.....	428,076.....	Russel2000.....	0.....	0.....	0.....	(2,265,800).....	.....	(2,265,800).....	(489,711).....	0.....	0.....	0.....	424.....	.....	001.....
515744 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJPSI7OUK5573.....	07/23/2014.....	12/16/2016.....	1.....	179,322.....	S&P500.....	0.....	0.....	0.....	(694,273).....	.....	(694,273).....	(318,651).....	0.....	0.....	0.....	479.....	.....	001.....
515746 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	07/23/2014.....	12/15/2017.....	1.....	390,960.....	S&P500.....	0.....	0.....	0.....	(664,983).....	.....	(664,983).....	(253,431).....	0.....	0.....	0.....	610.....	.....	001.....
515747 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	DBL.....	7LTWFZYICNSX8D621K86.....	07/23/2014.....	12/15/2017.....	1.....	1,386,750.....	S&P500.....	0.....	0.....	0.....	(2,231,512).....	.....	(2,231,512).....	(901,506).....	0.....	0.....	0.....	27.....	.....	001.....
515748 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	07/23/2014.....	12/16/2016.....	1.....	896,610.....	S&P500.....	0.....	0.....	0.....	(3,471,364).....	.....	(3,471,364).....	(1,593,253).....	0.....	0.....	0.....	49.....	.....	001.....
656883 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	04/01/2016.....	07/15/2016.....	1.....	48,020.....	S&P500.....	0.....	0.....	0.....	(145,732).....	.....	(145,732).....	(145,732).....	0.....	0.....	0.....	1,176.....	.....	001.....
657113 Variance Swap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/04/2016.....	07/15/2016.....	1.....	26,880.....	EFA.UP.....	0.....	0.....	0.....	188,214.....	.....	188,214.....	188,214.....	0.....	0.....	0.....	3,883.....	.....	001.....
659474 Variance Swap Russel2000.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	04/13/2016.....	07/15/2016.....	1.....	25,560.....	Russel2000.....	0.....	0.....	0.....	(59,756).....	.....	(59,756).....	(59,756).....	0.....	0.....	0.....	24.....	.....	001.....
659500 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/13/2016.....	07/15/2016.....	1.....	48,160.....	S&P500.....	0.....	0.....	0.....	(146,673).....	.....	(146,673).....	(146,673).....	0.....	0.....	0.....	109.....	.....	001.....
660424 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJPSI7OUK5573.....	04/18/2016.....	07/15/2016.....	1.....	33,000.....	S&P500.....	0.....	0.....	0.....	(73,705).....	.....	(73,705).....	(73,705).....	0.....	0.....	0.....	20.....	.....	001.....
663123 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	04/28/2016.....	07/15/2016.....	1.....	58,650.....	S&P500.....	0.....	0.....	0.....	(55,977).....	.....	(55,977).....	(55,977).....	0.....	0.....	0.....	33.....	.....	001.....
663134 Variance Swap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	04/28/2016.....	07/15/2016.....	1.....	20,000.....	EFA.UP.....	0.....	0.....	0.....	170,310.....	.....	170,310.....	170,310.....	0.....	0.....	0.....	47.....	.....	001.....
667817 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	05/24/2016.....	07/15/2016.....	1.....	31,200.....	S&P500.....	0.....	0.....	0.....	22,737.....	.....	22,737.....	22,737.....	0.....	0.....	0.....	1,590.....	.....	001.....
669099 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	05/27/2016.....	08/19/2016.....	1.....	69,800.....	S&P500.....	0.....	0.....	0.....	197,897.....	.....	197,897.....	197,897.....	0.....	0.....	0.....	1,590.....	.....	001.....
669839 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	BOA.....	B4TYDEB6GKMZO031MB27.....	06/02/2016.....	08/19/2016.....	1.....	67,200.....	S&P500.....	0.....	0.....	0.....	242,398.....	.....	242,398.....	242,398.....	0.....	0.....	0.....	129.....	.....	001.....
670020 Variance Swap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/03/2016.....	08/19/2016.....	1.....	25,200.....	EFA.UP.....	0.....	0.....	0.....	355,941.....	.....	355,941.....	355,941.....	0.....	0.....	0.....	1,195.....	.....	001.....
670645 Variance Swap Russel2000.....	VA HEDGE.....	N/A.....	Equity/Index.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	06/06/2016.....	09/16/2016.....	1.....	16,640.....	Russel2000.....	0.....	0.....	0.....	32,124.....	.....	32,124.....	32,124.....	0.....	0.....	0.....	92.....	.....	001.....
670647 Variance Swap EFA.UP.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/06/2016.....	09/16/2016.....	1.....	21,840.....	EFA.UP.....	0.....	0.....	0.....	243,531.....	.....	243,531.....	243,531.....	0.....	0.....	0.....	32.....	.....	001.....
670650 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJPSI7OUK5573.....	06/06/2016.....	09/16/2016.....	1.....	46,900.....	S&P500.....	0.....	0.....	0.....	160,836.....	.....	160,836.....	160,836.....	0.....	0.....	0.....	1,182.....	.....	001.....
674089 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	BBI.....	G5GSEF7VJPSI7OUK5573.....	06/20/2016.....	07/15/2016.....	1.....	23,380.....	S&P500.....	0.....	0.....	0.....	144,292.....	.....	144,292.....	144,292.....	0.....	0.....	0.....	1,594.....	.....	001.....
674418 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	VMST.....	4PQUHN3JPFGFNF3BB653.....	06/22/2016.....	08/19/2016.....	1.....	49,980.....	S&P500.....	0.....	0.....	0.....	(4,894).....	.....	(4,894).....	(4,894).....	0.....	0.....	0.....	597.....	.....	001.....
677149 Variance Swap S&P500.....	VA HEDGE.....	N/A.....	Equity/Index.....	HSBU.....	1IE8VN30JCEQV1H4R804.....	06/30/2016.....	08/19/2016.....	1.....	58,820.....	S&P500.....	0.....	0.....	0.....	(28,318).....	.....	(28,318).....	(28,318).....	0.....	0.....	0.....	59.....	.....	001.....
0959999. Total-Swaps-Hedging Other-Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0.....	0.....	0.....	(20,941,628).....	XXX.....	(20,941,628).....	..(5,996,527).....	0.....	0.....	0.....	43,893.....	XXX.....	XXX.....
0969999. Total-Swaps-Hedging Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....(33,467,143).....	(91,534,304).....	183,211,153.....	724,376,076.....	XXX.....	856,759,864.....	612,298,310.....	0.....	(4,769,540).....	0.....	133,746,814.....	XXX.....	XXX.....

Swaps - Replications - Interest Rate

341027 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	BBI.....	G5GSEF7VJPSI7OUK5573.....	04/05/2012.....	02/15/2042.....	1.....	10,000,000.....	CPT.....	0.....	0.....	135,627.....	0.....	.....	.....(62,708).....	0.....	0.....	0.....	0.....	253,212.....	.....	004.....
432346 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	07/10/2013.....	02/15/2043.....	1.....	25,000,000.....	CPI.....	0.....	0.....	341,123.....	0.....	.....	.....(144,302).....	0.....	0.....	0.....	0.....	645,254.....	.....	004.....
528823 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	GSE.....	W22LROWP2IHZNB6K528.....	10/01/2014.....	02/15/2043.....	1.....	55,000,000.....	CPT.....	0.....	0.....	731,171.....	0.....	.....	.....(317,465).....	0.....	0.....	0.....	0.....	1,419,559.....	.....	004.....
530441 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	WRBS.....	RR3QWICWWIPCS8A4S074.....	10/07/2014.....	02/15/2043.....	1.....	80,000,000.....	CPI.....	0.....	0.....	1,060,782.....	0.....	.....	.....(461,767).....	0.....	0.....	0.....	0.....	2,064,813.....	.....	004.....
540807 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	DBL.....	7LTWFZYICNSX8D621K86.....	12/02/2014.....	02/15/2043.....	1.....	25,000,000.....	CPT.....	0.....	0.....	308,917.....	0.....	.....	.....(144,302).....	0.....	0.....	0.....	0.....	645,254.....	.....	004.....
540808 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	BOA.....	B4TYDEB6GKMZO031MB27.....	12/02/2014.....	02/15/2043.....	1.....	25,000,000.....	CPI.....	0.....	0.....	308,435.....	0.....	.....	.....(144,302).....	0.....	0.....	0.....	0.....	645,254.....	.....	004.....
540809 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	BOA.....	B4TYDEB6GKMZO031MB27.....	12/02/2014.....	02/15/2043.....	1.....	50,000,000.....	CPI.....	0.....	0.....	783,327.....	0.....	.....	.....(288,604).....	0.....	0.....	0.....	0.....	1,290,508.....	.....	004.....
558181 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	BBI.....	G5GSEF7VJPSI7OUK5573.....	02/23/2015.....	02/15/2042.....	1.....	75,000,000.....	CPI.....	0.....	0.....	852,460.....	0.....	.....	.....(470,309).....	0.....	0.....	0.....	0.....	1,899,092.....	.....	004.....
559222 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	CRLY.....	1VUV7VQKVOQJSJ21A208.....	02/26/2015.....	02/15/2042.....	1.....	50,000,000.....	CPT.....	0.....	0.....	560,582.....	0.....	.....	.....(313,539).....	0.....	0.....	0.....	0.....	1,266,061.....	.....	004.....
561123 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	CITI.....	E570DZWZ7FF32WEFA76.....	03/06/2015.....	02/15/2042.....	1.....	30,000,000.....	CPT.....	0.....	0.....	344,615.....	0.....	.....	.....(188,124).....	0.....	0.....	0.....	0.....	759,637.....	.....	004.....
566680 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	BOA.....	B4TYDEB6GKMZO031MB27.....	03/30/2015.....	02/15/2042.....	1.....	50,000,000.....	CPI.....	0.....	0.....	537,525.....	0.....	.....	.....(313,539).....	0.....	0.....	0.....	0.....	1,266,061.....	.....	004.....
607588 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	BOA.....	B4TYDEB6GKMZO031MB27.....	09/18/2015.....	02/15/2042.....	1.....	50,000,000.....	CPT.....	0.....	0.....	401,238.....	0.....	.....	.....(313,539).....	0.....	0.....	0.....	0.....	1,266,061.....	.....	004.....
608144 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	BBI.....	G5GSEF7VJPSI7OUK5573.....	09/21/2015.....	02/15/2042.....	1.....	42,000,000.....	CPI.....	0.....	0.....	339,025.....	0.....	.....	.....(263,373).....	0.....	0.....	0.....	0.....	1,063,491.....	.....	004.....
608326 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	SCN.....	O2RNE8IBXP4R0TD8PU41.....	09/22/2015.....	02/15/2041.....	1.....	25,000,000.....	CPI.....	0.....	0.....	102,211.....	0.....	.....	.....(310,774).....	0.....	0.....	0.....	0.....	620,566.....	.....	004.....
609270 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	GSE.....	W22LROWP2IHZNB6K528.....	09/25/2015.....	02/15/2041.....	1.....	50,000,000.....	CPT.....	0.....	0.....	178,283.....	0.....	.....	.....(621,549).....	0.....	0.....	0.....	0.....	1,241,133.....	.....	004.....
609776 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	09/28/2015.....	02/15/2041.....	1.....	50,000,000.....	CPT.....	0.....	0.....	159,185.....	0.....	.....	.....(621,549).....	0.....	0.....	0.....	0.....	1,241,133.....	.....	004.....

QE06.133

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
610645 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	GSE.....	W22LROWP2IHZNB6K528.....	09/30/2015	02/15/2041	1	...50,000,000	CPT.....	0	0	135,133	0	.....	.....(621,549)	0	0	0	0	1,241,133	.....	004.....
612607 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	CITI.....	E570DZWZ7FF32TWEFA76.....	10/08/2015	02/15/2041	1	...25,000,000	CPI.....	0	0	66,530	0	.....	.....(310,774)	0	0	0	0	620,566	.....	004.....
615125 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	CITI.....	E570DZWZ7FF32TWEFA76.....	10/14/2015	02/15/2041	1	...20,000,000	CPI.....	0	0	29,860	0	.....	.....(248,620)	0	0	0	0	496,453	.....	004.....
615626 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	BPA.....	R0MUWSFPU8MPRO8K5P83.....	10/15/2015	02/15/2041	1	...50,000,000	CPT.....	0	0	75,083	0	.....	.....(621,549)	0	0	0	0	1,241,133	.....	004.....
616276 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	DBL.....	7LTWFZYICNSX8D621K86.....	10/20/2015	02/15/2041	1	...50,000,000	CPT.....	0	0	55,844	0	.....	.....(621,549)	0	0	0	0	1,241,133	.....	004.....
617604 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	GSE.....	W22LROWP2IHZNB6K528.....	10/26/2015	02/15/2041	1	...20,000,000	CPI.....	0	0	6,571	0	.....	.....(248,620)	0	0	0	0	496,453	.....	004.....
617688 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	DBL.....	7LTWFZYICNSX8D621K86.....	10/27/2015	02/15/2041	1	...10,000,000	CPT.....	0	0	2,000	0	.....	.....(124,310)	0	0	0	0	248,227	.....	004.....
618589 AXA TIP SWAP GA CPI.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	BOA.....	B4TYDEB6GKMZO031MB27.....	10/29/2015	02/15/2041	1	...35,000,000	CPT.....	0	0	6,913	0	.....	.....(435,084)	0	0	0	0	868,793	.....	004.....
568087 AXA TIP SWAP GA CPTFEMU.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Interest Rate	CITI.....	E570DZWZ7FF32TWEFA76.....	04/07/2015	07/25/2040	1	...5,000,000	CPT.....	0	0	(29,404)	0	.....	.....(54,733)	0	0	0	0	122,691	.....	004.....
0979999 - Total Swaps-Replications-Interest Rate.....											0	0	7,493,036	0	XXX	(8,266,534)	0	0	0	0	24,163,672	XXX	XXX

Swaps - Replications - Credit Default

420285 GE-CapCorp 5.625 15Sep17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....	B4TYDEB6GKMZO031MB27.....	04/24/2013	06/20/2018	1	5,000,000	5.625 15Sep17	7,398	0	25,278	73,474		74,863	(21,679)	0	1,075	0	35,112	004.....
421431 GE-CapCorp 5.625 15Sep17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/02/2013	06/20/2018	1	5,000,000	5.625 15Sep17	14,773	0	25,278	73,474		74,863	(21,679)	0	103	0	35,112	004.....
422261 GE-CapCorp 5.625 15Sep17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....	B4TYDEB6GKMZO031MB27.....	05/08/2013	06/20/2018	1	5,000,000	5.625 15Sep17	31,956	0	25,278	73,474		74,863	(21,679)	0	5,050	0	35,112	004.....
422265 VRZN 5.5 01Apr17 BondCall.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/08/2013	06/20/2018	1	5,000,000	Apr17 BondCall	71,772	0	25,278	66,788		68,177	(9,172)	0	5,412	0	35,112	004.....
422331 GE-CapCorp 5.625 15Sep17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	05/09/2013	06/20/2018	1	5,000,000	5.625 15Sep17	39,368	0	25,278	73,474		74,863	(21,679)	0	3,715	0	35,112	004.....
422400 JCI 7.125 15Jul17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	JPCH.....	7H6GLXDRUGQUF57RNE97.....	05/09/2013	06/20/2018	1	5,000,000	17.125 15Jul17	36,891	0	25,278	92,334		93,722	530	0	5,874	0	35,112	004.....
422434 DOW 7.375 01Nov29.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/10/2013	06/20/2018	1	10,000,000	7.375 01Nov29	83,646	0	50,556	150,964		153,741	(27,390)	0	4,553	0	70,225	004.....
422610 VLOC 8.75 15Jun30.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	05/13/2013	06/20/2018	1	10,000,000	8.75 15Jun30	9,755	0	50,556	90,053		92,831	(65,766)	0	13,112	0	70,225	004.....
422682 CBSCOR 4.625 15May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CSFI.....	E58DKGMJYYYJLNB8C3868.....	05/14/2013	06/20/2018	1	15,000,000	4.625 15May18	258,686	0	75,833	233,059		237,226	(52,534)	0	13,528	0	105,337	004.....
422736 TSN 4.5 15Jun22.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	GSE.....	W22LROWP2IHZNB6K528.....	05/15/2013	06/20/2018	1	15,000,000	4.5 15Jun22	18,262	0	75,833	240,764		244,930	(61,867)	0	122,372	0	105,337	004.....
423245 F 6.5 01Aug18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	DBL.....	7LTWFZYICNSX8D621K86.....	05/16/2013	06/20/2018	1	15,000,000	6.5 01Aug18	2,484,331	0	379,167	1,305,853		1,326,686	(328,415)	0	123,277	0	105,337	004.....
423472 DOW 7.375 01Nov29.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/17/2013	06/20/2018	1	5,000,000	7.375 01Nov29	36,724	0	25,278	75,482		76,871	(13,695)	0	2,513	0	35,112	004.....
423473 VLOC 8.75 15Jun30.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....	B4TYDEB6GKMZO031MB27.....	05/17/2013	06/20/2018	1	5,000,000	8.75 15Jun30	14,634	0	25,278	45,026		46,415	(32,883)	0	4,401	0	35,112	004.....
425457 HOT 6.75 15May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	05/29/2013	06/20/2018	1	15,000,000	6.75 15May18	211,962	0	75,833	269,699		273,865	(70,416)	0	11,791	0	105,337	004.....
425481 LUV 5.125 01Mar17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/29/2013	06/20/2018	1	15,000,000	5.125 01Mar17	27,484	0	75,833	239,524		243,690	(49,940)	0	17,663	0	105,337	004.....
426034 JWN 6.95 15Mar28.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	05/31/2013	06/20/2018	1	15,000,000	6.95 15Mar28	330,843	0	75,833	115,422		119,588	(153,503)	0	24,748	0	105,337	004.....
426312 KR 6.15 15Jan20.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	06/04/2013	06/20/2018	1	15,000,000	6.15 15Jan20	170,821	0	75,833	243,587		247,753	(71,866)	0	1,052	0	105,337	004.....
426432 ECACN 6.5 15May19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....	B4TYDEB6GKMZO031MB27.....	06/05/2013	06/20/2018	1	15,000,000	6.5 15May19	(192,012)	0	75,833	(480,653)		(476,487)	85,237	0	(6,876)	0	105,337	004.....
427254 JCI 7.125 15Jul17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	DBL.....	7LTWFZYICNSX8D621K86.....	06/11/2013	06/20/2018	1	10,000,000	17.125 15Jul17	52,736	0	50,556	184,667		187,445	1,061	0	3,564	0	70,225	004.....
427443 TSN 4.5 15Jun22.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BPA.....	R0MUWSFPU8MPRO8K5P83.....	06/12/2013	06/20/2018	1	10,000,000	4.5 15Jun22	19,117	0	50,556	160,509		163,287	(41,244)	0	(10,569)	0	70,225	004.....
429897 ECACN 6.5 15May19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	GSE.....	W22LROWP2IHZNB6K528.....	06/20/2013	09/20/2018	1	10,000,000	6.5 15May19	(242,748)	0	50,556	(411,382)		(408,604)	77,367	0	65,671	0	74,576	004.....
440586 F 6.5 01Aug18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	08/21/2013	09/20/2018	1	15,000,000	6.5 01Aug18	2,384,887	0	379,167	1,431,636		1,452,469	(339,862)	0	117,893	0	111,865	004.....
576256 HAL-EnSvcs 8.75 15Feb21.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	05/20/2015	06/20/2020	1	5,000,000	8.75 15Feb21	119,432	0	25,278	38,980		40,368	(10,141)	0	7,409	0	49,846	004.....
593614 IP 7.5 15Aug21 Struc.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	08/03/2015	12/20/2020	1	6,300,000	15Aug21 Struc	80,076	0	31,850	75,438		77,188	(18,933)	0	3,925	0	66,648	004.....
593615 COX-CommInc 6.8 01Aug28.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	4,800,000	6.8 01Aug28	31,558	0	24,267	56,640		57,973	(25,062)	0	5,167	0	50,780	004.....
593616 CNATUR 5.7 15May17 BondCall.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	08/03/2015	12/20/2020	1	9,600,000	1ay17 BondCall	(293,574)	0	48,533	(416,175)		(413,508)	426,091	0	17,737	0	101,560	004.....
593617 JPM 6 15Jan18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	16,800,000	JPM 6 15Jan18	243,807	0	84,933	286,522		291,189	41,380	0	14,623	0	177,729	004.....
593618 WMI 4.75 30Jun20.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	08/03/2015	12/20/2020	1	8,400,000	11 4.75 30Jun20	128,405	0	42,467	193,486		195,819	58,239	0	6,667	0	88,865	004.....
593619 VLOC 8.75 15Jun30.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	08/03/2015	12/20/2020	1	9,800,000	8.75 15Jun30	32,123	0	49,544	(215,380)		(212,658)	(224,285)	0	(2,032)	0	103,675	004.....
593621 KSS 6.25 15Dec17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	7,300,000	6.25 15Dec17	15,630	0	36,906	(323,522)		(321,494)	4,249	0	(162,625)	0	77,228	004.....
593622 HOT 6.75 15May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	9,600,000	6.75 15May18	114,623	0	48,533	310,041		312,708	(54,861)	0	7,695	0	101,560	004.....
593623 APC 6.95 15Jun19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	08/03/2015	12/20/2020	1	9,400,000	6.95 15Jun19	(76,032)	0	47,522	(503,778)		(501,167)	348,326	0	1,923	0	99,444	004.....

QE06.134

SCHEDULE DB - PART A - SECTION 1

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

QE06.135

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
593624 JCI 7.125 15Jul17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	4,200,000	1 7.125 15Jul17	76,158	0	21,233	145,714	.....	146,881	77,502	0	(2,664)	0	44,432	.....	004.....
593625 TSN 4.5 15Jun22.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	4,600,000	3N 4.5 15Jun22	92,973	0	23,256	86,483	.....	87,761	(32,720)	0	11,212	0	48,664	.....	004.....
593626 M (3) 7.45 15Jul17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	8,400,000	3) 7.45 15Jul17	117,575	0	42,467	(377,374)	.....	(375,040)	18,419	0	4,236	0	88,865	.....	004.....
593627 CBSCOR 4.625 15May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/03/2015	12/20/2020	1	3,400,000	4.625 15May18	51,622	0	17,189	32,955	.....	33,900	(24,702)	0	8,333	0	35,969	.....	004.....
593628 HNZ 6.375 15Jul28.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/03/2015	12/20/2020	1	30,000,000	6.375 15Jul28	676,772	0	151,667	782,731	.....	791,064	145,031	0	31,485	0	317,374	.....	004.....
593912 CBSCOR 4.625 15May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/06/2015	12/20/2020	1	2,100,000	4.625 15May18	(26,015)	0	10,617	20,355	.....	20,938	(15,257)	0	7,655	0	22,216	.....	004.....
593918 HPQ 5.4 01Mar17 BondCall.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/06/2015	12/20/2020	1	9,000,000	Mar17 BondCall	(133,502)	0	45,500	(180,980)	.....	(178,480)	19,036	0	(4,702)	0	95,212	.....	004.....
593920 COX-Comm Inc 6.8 01Aug28.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....	B4TYDEB6GKMZ0031MB27.....	08/06/2015	12/20/2020	1	1,400,000	nc 6.8 01Aug28	3,444	0	7,078	16,520	.....	16,909	(7,310)	0	3,679	0	14,811	.....	004.....
593924 IBM 5.7 14Sep17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....	B4TYDEB6GKMZ0031MB27.....	08/06/2015	12/20/2020	1	6,200,000	M 5.7 14Sep17	149,037	0	31,344	118,024	.....	119,746	(57,321)	0	12,215	0	65,591	.....	004.....
594043 VLOC 8.75 15Jun30.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	08/07/2015	12/20/2020	1	4,700,000	8.75 15Jun30	4,714	0	23,761	(103,294)	.....	(101,989)	0	(107,565)	0	49,722	.....	004.....	
594048 KSS 6.25 15Dec17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/07/2015	12/20/2020	1	3,100,000	6.25 15Dec17	(8,523)	0	15,672	(137,386)	.....	(136,525)	(69,060)	0	2,584	0	32,795	.....	004.....
594609 COP 5.9 10/15/32.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	08/07/2015	12/20/2020	1	4,100,000	5.9 10/15/32	71,962	0	20,728	(69,563)	.....	(68,424)	73,685	0	7,816	0	43,374	.....	004.....
594829 DE 4.375 16Oct19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....	B4TYDEB6GKMZ0031MB27.....	08/11/2015	12/20/2020	1	6,200,000	4.375 16Oct19	190,666	0	31,344	101,836	.....	103,558	(46)	0	10,410	0	65,591	.....	004.....
594831 M (3) 7.45 15Jul17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/11/2015	12/20/2020	1	5,400,000	3) 7.45 15Jul17	64,114	0	27,300	(242,597)	.....	(241,097)	11,841	0	7,283	0	57,127	.....	004.....
594857 EMN 7.6 01Feb27.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	08/11/2015	12/20/2020	1	4,800,000	IN 7.6 01Feb27	33,325	0	24,267	47,418	.....	48,752	13,941	0	(12,040)	0	50,780	.....	004.....
596605 HOT 6.75 15May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/19/2015	12/20/2020	1	6,300,000	6.75 15May18	53,806	0	31,850	203,464	.....	205,214	(36,002)	0	4,356	0	66,648	.....	004.....
596606 COF 5.25 21Feb17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	08/19/2015	12/20/2020	1	9,000,000	5.25 21Feb17	203,645	0	45,500	74,114	.....	76,614	(128,564)	0	16,892	0	95,212	.....	004.....
596666 JCI 7.125 15Jul17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....	B4TYDEB6GKMZ0031MB27.....	08/19/2015	12/20/2020	1	2,700,000	1 7.125 15Jul17	39,544	0	13,650	93,673	.....	94,423	49,823	0	7,941	0	28,564	.....	004.....
596667 AMGN 2.2 22May19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....	B4TYDEB6GKMZ0031MB27.....	08/19/2015	12/20/2020	1	4,100,000	N 2.2 22May19	95,963	0	20,728	75,853	.....	76,992	(40,623)	0	6,989	0	43,374	.....	004.....
596668 JPM 6 15Jan18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/19/2015	12/20/2020	1	10,800,000	JPM 6 15Jan18	130,619	0	54,600	184,193	.....	187,193	26,601	0	15,599	0	114,255	.....	004.....
596810 MAR 3 01Mar19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	08/20/2015	12/20/2020	1	9,000,000	IAR 3 01Mar19	196,946	0	45,500	179,350	.....	181,850	(61,304)	0	11,387	0	95,212	.....	004.....
596819 OMC 4.45 15Aug20.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....	B4TYDEB6GKMZ0031MB27.....	08/20/2015	12/20/2020	1	6,200,000	4.45 15Aug20	158,247	0	31,344	180,509	.....	182,231	(51,145)	0	18,771	0	65,591	.....	004.....
596820 CPB 3.05 15Jul17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....	B4TYDEB6GKMZ0031MB27.....	08/20/2015	12/20/2020	1	10,400,000	B 3.05 15Jul17	243,781	0	52,578	278,732	.....	281,621	(69,352)	0	20,578	0	110,023	.....	004.....
596821 IP 7.5 15Aug21 Struc.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BOA.....	B4TYDEB6GKMZ0031MB27.....	08/20/2015	12/20/2020	1	4,100,000	15Aug21 Struc	46,944	0	20,728	49,094	.....	50,233	(12,321)	0	14,226	0	43,374	.....	004.....
596990 KR 6.15 15Jan20.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	08/21/2015	12/20/2020	1	7,600,000	6.15 15Jan20	213,762	0	38,422	143,295	.....	145,406	(77,868)	0	27,119	0	80,401	.....	004.....
596991 SPG-LP 4.375 01Mar21.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/21/2015	12/20/2020	1	9,700,000	4.375 01Mar21	257,607	0	49,039	152,002	.....	154,697	(132,286)	0	22,020	0	102,617	.....	004.....
596992 R 2.55 01Jun19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/21/2015	12/20/2020	1	9,000,000	R 2.55 01Jun19	215,560	0	45,500	72,180	.....	74,680	91,159	0	20,225	0	95,212	.....	004.....
596993 WFC 5.75 01Feb18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/21/2015	12/20/2020	1	17,600,000	5.75 01Feb18	366,759	0	88,978	368,405	.....	373,294	(52,380)	0	27,203	0	186,193	.....	004.....
597602 MCD 5.8 15Oct17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/24/2015	12/20/2020	1	8,300,000	D 5.8 15Oct17	263,929	0	41,961	251,070	.....	253,375	(17,040)	0	23,125	0	87,807	.....	004.....
597603 LUV 5.125 01Mar17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CSFI.....	E58DKGMJYYYJLN8C3868.....	08/24/2015	12/20/2020	1	16,600,000	5.125 01Mar17	217,045	0	83,922	300,809	.....	305,420	(69,770)	0	22,503	0	175,613	.....	004.....
598484 GIS 5.7 15Feb17 BondCall.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	08/24/2015	12/20/2020	1	6,900,000	eb17 BondCall	230,331	0	34,883	192,532	.....	194,449	(53,219)	0	1,325	0	72,996	.....	004.....
610105 VLOC 8.75 15Jun30.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	09/29/2015	12/20/2020	1	10,000,000	8.75 15Jun30	(230,028)	0	50,556	(219,775)	.....	(216,997)	(228,862)	0	(5,303)	0	105,791	.....	004.....
610106 APC 6.95 15Jun19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	09/29/2015	12/20/2020	1	10,000,000	6.95 15Jun19	(490,146)	0	50,556	(535,934)	.....	(533,156)	370,560	0	(33,043)	0	105,791	.....	004.....
610107 JPM 6 15Jan18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	09/29/2015	12/20/2020	1	10,000,000	JPM 6 15Jan18	63,840	0	50,556	170,549	.....	173,327	24,631	0	(20,322)	0	105,791	.....	004.....
610108 KSS 4 01Nov21.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	09/29/2015	12/20/2020	1	5,000,000	SS 4 01Nov21	(160,227)	0	25,278	(221,591)	.....	(220,202)	(111,387)	0	(8,810)	0	52,896	.....	004.....
610109 GS 5.95 18Jan18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	09/29/2015	12/20/2020	1	25,000,000	5.95 18Jan18	(24,587)	0	126,389	(7,627)	.....	(682)	(229,714)	0	4,198	0	264,478	.....	004.....
610344 COF 5.25 21Feb17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	09/29/2015	12/20/2020	1	5,000,000	5.25 21Feb17	112,462	0	25,278	41,174	.....	42,563	(71,425)	0	8,413	0	52,896	.....	004.....
610345 HAL-EnSvcs 8.75 15Feb21.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKX5T7XV54.....	09/29/2015	12/20/2020	1	10,000,000	s 8.75 15Feb21	91,774	0	50,556	30,372	.....	33,149	(27,826)	0	9,252	0	105,791	.....	004.....
610423 M (3) 7.45 15Jul17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	09/29/2015	12/20/2020	1	10,000,000	3) 7.45 15Jul17	(198,278)	0	50,556	(449,254)	.....	(446,477)	21,928	0	(17,090)	0	105,791	.....	004.....
621469 JWN 6.95 15Mar28.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	11/13/2015	12/20/2020	1	12,000,000	6.95 15Mar28	(11,483)	0	60,667	(416,885)	.....	(413,552)	(555,225)	0	5,435	0	126,949	.....	004.....
621470 EMN 7.6 01Feb27.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	11/13/2015	12/20/2020	1	6,000,000	IN 7.6 01Feb27	24,508	0	30,333	59,273	.....	60,940	17,426	0	10,161	0	63,475	.....	004.....
621471 JCI 7.125 15Jul17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E57ODZWZ7FF32TWEFA76.....	11/13/2015	12/20/2020	1	6,000,000	1 7.125 15Jul17	122,813	0	30,333	208,163	.....	209,830	110						

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(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
621472 CAT 1.5 26Jun17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKXST7XV54.....	11/13/2015.....	12/20/2020.....	1.....	7,000,000	AT 1.5 26Jun17.....	66,580.....	0.....	35,389.....	96,548.....	.....	98,492.....	38,894.....	0.....	6,525.....	0.....	74,054.....	.....	004.....
621473 AMGN 2.2 22May19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKXST7XV54.....	11/13/2015.....	12/20/2020.....	1.....	4,000,000	N 2.2 22May19.....	93,210.....	0.....	20,222.....	74,003.....	.....	75,114.....	75,114.....	0.....	8,785.....	0.....	42,316.....	.....	004.....
621474 IP 7.5 15Aug21 Struc.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKXST7XV54.....	11/13/2015.....	12/20/2020.....	1.....	8,000,000	15Aug21 Struc.....	99,908.....	0.....	40,444.....	95,794.....	.....	98,016.....	(24,042).....	0.....	9,428.....	0.....	84,633.....	.....	004.....
621477 MAR 3 01Mar19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKXST7XV54.....	11/13/2015.....	12/20/2020.....	1.....	3,000,000	IAR 3 01Mar19.....	67,070.....	0.....	15,167.....	59,783.....	.....	60,617.....	(20,435).....	0.....	2,714.....	0.....	31,737.....	.....	004.....
621483 CBSCOR 4.625 15May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	11/13/2015.....	12/20/2020.....	1.....	12,000,000	4.625 15May18.....	86,736.....	0.....	60,667.....	116,313.....	.....	119,646.....	(87,182).....	0.....	5,431.....	0.....	126,949.....	.....	004.....
621484 IBM 5.7 14Sep17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	11/13/2015.....	12/20/2020.....	1.....	8,000,000	M 5.7 14Sep17.....	183,631.....	0.....	40,444.....	152,289.....	.....	154,511.....	(73,963).....	0.....	12,215.....	0.....	84,633.....	.....	004.....
624553 CAT 1.5 26Jun17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	11/24/2015.....	12/20/2020.....	1.....	3,000,000	AT 1.5 26Jun17.....	28,834.....	0.....	15,167.....	41,378.....	.....	42,211.....	16,669.....	0.....	6,732.....	0.....	31,737.....	.....	004.....
626225 JWN 6.95 15Mar28.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	GSE.....	W22LROWP21HZNBB6K528.....	12/04/2015.....	12/20/2020.....	1.....	9,000,000	V 6.95 15Mar28.....	107,670.....	0.....	45,500.....	(312,664).....	.....	(310,164).....	(416,419).....	0.....	11,360.....	0.....	95,212.....	.....	004.....
649386 AXP 7 19Mar18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	02/25/2016.....	06/20/2021.....	1.....	15,000,000	AXP 7 19Mar18.....	0.....	283,200.....	52,083.....	383,213.....	.....	387,380.....	100,013.....	0.....	4,968.....	0.....	167,291.....	.....	004.....
649387 BACORP 5.65 01May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	02/25/2016.....	06/20/2021.....	1.....	10,000,000	V 5.65 01May18.....	0.....	(114,319).....	34,722.....	29,736.....	.....	32,514.....	144,055.....	0.....	(14,625).....	0.....	111,527.....	.....	004.....
649388 COF 5.25 21Feb17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKXST7XV54.....	02/25/2016.....	06/20/2021.....	1.....	20,000,000	S 5.25 21Feb17.....	0.....	(6,023).....	69,444.....	110,949.....	.....	116,505.....	116,972.....	0.....	10,299.....	0.....	223,055.....	.....	004.....
649402 DE 4.375 16Oct19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKXST7XV54.....	02/25/2016.....	06/20/2021.....	1.....	15,000,000	4.375 16Oct19.....	0.....	128,981.....	52,083.....	211,263.....	.....	215,429.....	82,282.....	0.....	(2,966).....	0.....	167,291.....	.....	004.....
649406 MWD 3.75 25Feb23.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	02/25/2016.....	06/20/2021.....	1.....	15,000,000	V 3.75 25Feb23.....	0.....	(266,885).....	52,083.....	(66,065).....	.....	(60,898).....	201,821.....	0.....	8,323.....	0.....	167,291.....	.....	004.....
656391 MWD 3.75 25Feb23.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	03/29/2016.....	06/20/2021.....	1.....	10,000,000	V 3.75 25Feb23.....	0.....	(53,832).....	25,556.....	(43,376).....	.....	(40,599).....	10,456.....	0.....	(1,225).....	0.....	111,527.....	.....	004.....
656392 BACORP 5.65 01May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	03/29/2016.....	06/20/2021.....	1.....	5,000,000	V 5.65 01May18.....	0.....	(7,366).....	12,778.....	14,868.....	.....	16,257.....	22,234.....	0.....	5,990.....	0.....	55,764.....	.....	004.....
656394 DE 4.375 16Oct19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	03/29/2016.....	06/20/2021.....	1.....	20,000,000	4.375 16Oct19.....	0.....	218,404.....	51,111.....	281,683.....	.....	287,239.....	63,279.....	0.....	7,085.....	0.....	223,055.....	.....	004.....
656395 AXP 7 19Mar18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	03/29/2016.....	06/20/2021.....	1.....	5,000,000	AXP 7 19Mar18.....	0.....	128,169.....	12,778.....	127,738.....	.....	129,127.....	(432).....	0.....	8,028.....	0.....	55,764.....	.....	004.....
656418 COF 5.25 21Feb17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKXST7XV54.....	03/29/2016.....	06/20/2021.....	1.....	10,000,000	V 5.25 21Feb17.....	0.....	74,232.....	25,556.....	55,475.....	.....	58,253.....	(18,577).....	0.....	(1,361).....	0.....	111,527.....	.....	004.....
659630 CAT 1.5 26Jun17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	04/14/2016.....	06/20/2021.....	1.....	10,000,000	AT 1.5 26Jun17.....	0.....	123,697.....	21,111.....	108,607.....	.....	111,385.....	(15,089).....	0.....	2,474.....	0.....	111,527.....	.....	004.....
659631 TW 2.1 01Jun19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	04/14/2016.....	06/20/2021.....	1.....	10,000,000	W 2.1 01Jun19.....	0.....	189,070.....	21,111.....	180,574.....	.....	183,352.....	(8,495).....	0.....	10,063.....	0.....	111,527.....	.....	004.....
659632 MAR 3 01Mar19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	04/14/2016.....	06/20/2021.....	1.....	10,000,000	IAR 3 01Mar19.....	0.....	209,331.....	21,111.....	181,183.....	.....	183,961.....	(28,147).....	0.....	2,000.....	0.....	111,527.....	.....	004.....
660772 R 2.55 01Jun19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	04/21/2016.....	06/20/2021.....	1.....	5,000,000	R 2.55 01Jun19.....	0.....	2,436.....	9,583.....	18,558.....	.....	19,947.....	16,122.....	0.....	9,089.....	0.....	55,764.....	.....	004.....
660773 JWN 6.95 15Mar28.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	06/20/2021.....	1.....	15,000,000	V 6.95 15Mar28.....	0.....	(216,316).....	28,750.....	(733,238).....	.....	(729,072).....	(516,923).....	0.....	118.....	0.....	167,291.....	.....	004.....
660774 GS 5.95 18Jan18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	04/21/2016.....	06/20/2021.....	1.....	15,000,000	S 5.95 18Jan18.....	0.....	51,271.....	28,750.....	(65,111).....	.....	(60,945).....	(116,383).....	0.....	(10,437).....	0.....	167,291.....	.....	004.....
663881 LUV 2.65 05Nov20.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	05/04/2016.....	12/20/2021.....	1.....	20,000,000	V 2.65 05Nov20.....	0.....	386,184.....	31,111.....	280,550.....	.....	286,105.....	(105,634).....	0.....	(19,763).....	0.....	234,024.....	.....	004.....
663882 MAR 3 01Mar19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	05/04/2016.....	12/20/2021.....	1.....	20,000,000	IAR 3 01Mar19.....	0.....	397,096.....	31,111.....	308,497.....	.....	314,052.....	(88,599).....	0.....	11,458.....	0.....	234,024.....	.....	004.....
663884 JWN 6.95 15Mar28.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKXST7XV54.....	05/04/2016.....	12/20/2021.....	1.....	10,000,000	V 6.95 15Mar28.....	0.....	(357,573).....	15,556.....	(599,503).....	.....	(596,726).....	(241,931).....	0.....	11,782.....	0.....	117,012.....	.....	004.....
663885 EMN 7.6 01Feb27.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	05/04/2016.....	12/20/2021.....	1.....	10,000,000	IN 7.6 01Feb27.....	0.....	42,356.....	15,556.....	0.....	.....	19,333.....	(25,801).....	0.....	(10,609).....	0.....	117,012.....	.....	004.....
663886 DE 4.375 16Oct19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	05/04/2016.....	12/20/2021.....	1.....	10,000,000	4.375 16Oct19.....	0.....	74,329.....	15,556.....	110,613.....	.....	113,391.....	36,284.....	0.....	1,257.....	0.....	117,012.....	.....	004.....
663887 CAT 1.5 26Jun17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKXST7XV54.....	05/04/2016.....	12/20/2021.....	1.....	5,000,000	AT 1.5 26Jun17.....	0.....	45,191.....	7,778.....	32,875.....	.....	34,264.....	(12,317).....	0.....	2,205.....	0.....	58,506.....	.....	004.....
664031 R 2.55 01Jun19.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	05/05/2016.....	12/20/2021.....	1.....	10,000,000	R 2.55 01Jun19.....	0.....	15,852.....	15,278.....	(20,968).....	.....	(18,190).....	(36,820).....	0.....	5,410.....	0.....	117,012.....	.....	004.....
664032 GS 5.95 18Jan18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKXST7XV54.....	05/05/2016.....	06/20/2021.....	1.....	15,000,000	S 5.95 18Jan18.....	0.....	(36,250).....	22,917.....	(65,111).....	.....	(60,945).....	(28,862).....	0.....	(9,882).....	0.....	167,291.....	.....	004.....
664069 SPG-LP 4.375 01Mar21.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	05/05/2016.....	12/20/2021.....	1.....	10,000,000	4.375 01Mar21.....	0.....	182,255.....	15,278.....	99,608.....	.....	102,386.....	(82,647).....	0.....	(12,089).....	0.....	117,012.....	.....	004.....
664070 F-MotCrLLC 5 15May18.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	CITI.....	E570DZWZ7FF32TWEFA76.....	05/05/2016.....	06/20/2019.....	1.....	10,000,000	LC 5 15May18.....	0.....	1,299,541.....	76,389.....	1,198,571.....	.....	1,212,460.....	(100,970).....	0.....	471.....	0.....	86,206.....	.....	004.....
664071 HAL-EnSvcS 8.75 15Feb21.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016.....	12/20/2021.....	1.....	10,000,000	S 8.75 15Feb21.....	0.....	(181,734).....	15,278.....	(60,458).....	.....	(57,680).....	121,276.....	0.....	69,476.....	0.....	117,012.....	.....	004.....
664072 IBM 5.7 14Sep17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BPA.....	ROMUWSFPU8MPRO8K5P83.....	05/05/2016.....	12/20/2021.....	1.....	10,000,000	M 5.7 14Sep17.....	0.....	155,093.....	15,278.....	144,890.....	.....	147,667.....	(10,203).....	0.....	(1,181).....	0.....	117,012.....	.....	004.....
664090 IBM 5.7 14Sep17.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016.....	12/20/2021.....	1.....	15,000,000	M 5.7 14Sep17.....	0.....	281,554.....	22,917.....	217,334.....	.....	221,501.....	(64,220).....	0.....	4,604.....	0.....	175,518.....	.....	004.....
664091 VLOC 8.75 15Jun30.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKXST7XV54.....	05/05/2016.....	12/20/2021.....	1.....	20,000,000	V 8.75 15Jun30.....	0.....	(665,802).....	30,556.....	(845,029).....	.....	(839,474).....	(179,228).....	0.....	8,358.....	0.....	234,024.....	.....	004.....
664092 VLOC 8.75 15Jun30.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/05/2016.....	12/20/2021.....	1.....	10,000,000	V 8.75 15Jun30.....	0.....	(332,901).....	15,278.....	(422,515).....	.....	(419,737).....	(89,614).....	0.....	(5,395).....	0.....	117,012.....	.....	004.....
664222 EMN 7.6 01Feb27.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	BBI.....	G5GSEF7VJP5I7OUK5573.....	05/06/2016.....	12/20/2021.....	1.....	5,000,000	IN 7.6 01Feb27.....	0.....	15,880.....	7,500.....	8,278.....	.....	9,667.....	(7,602).....	0.....	472.....	0.....	58,506.....	.....	004.....
664348 JWN 6.95 15Mar28.....	PORTFOLIO HEDGE.....	Schedule D, Part I.....	Credit.....	MSCS.....	I7331LVCZKQKXST7XV54.....	05/06/2016.....	12/20/2021.....	1.....	10,000,000	V 6.9													

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	C o d e	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 Year-end (b)
1159999. Total-Swaps-Interest Rate.....										0	..(91,534,304)	...40,166,277	328,702,847	XXX	350,524,921	181,154,761	0	0	0	...98,085,770	XXX	XXX
1169999. Total-Swaps-Credit Default.....										..(22,839,532)	1,658,045	(971,219)	(10,104,715)	XXX	(10,120,657)	1,425,479	0	..(3,711,340)	0	...44,615,648	XXX	XXX
1189999. Total-Swaps-Total Return.....										0	0	..156,596,736	433,192,814	XXX	535,854,187	431,921,241	0	0	0	...26,313,681	XXX	XXX
1199999. Total-Swaps-Other.....										0	0	0	(20,941,628)	XXX	(20,941,628)	..(5,996,527)	0	0	0	43,893	XXX	XXX
1209999. Total-Swaps.....										..(22,839,532)	..(89,876,259)	..195,791,795	730,849,318	XXX	855,316,822	608,504,954	0	..(3,711,340)	0	..169,058,991	XXX	XXX
1409999. Total-Hedging Other.....										8,392,376	..(94,918,990)	..208,783,490	1,252,999,629	XXX	1,397,929,413	731,921,420	0	..(4,769,540)	0	..406,059,097	XXX	XXX
1419999. Total-Replication.....										...10,627,611	1,658,045	...12,580,642	6,473,242	XXX	(1,443,041)	..(3,793,356)	0	...1,058,200	0	...35,312,177	XXX	XXX
1449999. TOTAL.....										...19,019,987	..(93,260,945)	..221,364,132	1,259,472,871	XXX	1,396,486,371	728,128,064	0	..(3,711,340)	0	..441,371,275	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
001	Hedges equity or interest rate risk of GMxB Liabilities
002	Hedges interest rate risk of projected annuity sales
003	Hedges 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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

Long Futures

Hedging Other

QE07

USU6.....	75	12,925,781	668332 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/25/2016	162.5000	172.3438	(57,001)	0	0	0	0	738,281	738,281	0	1	0
USU6.....	8	1,378,750	668333 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/25/2016	162.5156	172.3438	(6,080)	0	0	0	0	78,625	78,625	0	1	0
USU6.....	269	46,360,469	668334 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/25/2016	162.5469	172.3438	(204,443)	0	0	0	0	2,635,358	2,635,358	0	1	0
USU6.....	1	172,344	668335 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/25/2016	162.5625	172.3438	(760)	0	0	0	0	9,781	9,781	0	1	0
USU6.....	26	4,480,938	668336 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/25/2016	162.6094	172.3438	(19,760)	0	0	0	0	253,094	253,094	0	1	0
USU6.....	302	52,047,813	668337 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/25/2016	162.6250	172.3438	(229,524)	0	0	0	0	2,935,063	2,935,063	0	1	0
USU6.....	194	33,434,688	668338 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/25/2016	162.6406	172.3438	(147,442)	0	0	0	0	1,882,405	1,882,405	0	1	0
USU6.....	111	19,130,156	668339 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/25/2016	162.6719	172.3438	(84,361)	0	0	0	0	1,073,578	1,073,578	0	1	0
USU6.....	1	172,344	668340 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/25/2016	162.6875	172.3438	(760)	0	0	0	0	9,656	9,656	0	1	0
USU6.....	1	172,344	668341 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/25/2016	162.7031	172.3438	(760)	0	0	0	0	9,641	9,641	0	1	0
USU6.....	42	7,238,438	668342 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/25/2016	162.7188	172.3438	(31,921)	0	0	0	0	404,250	404,250	0	1	0
USU6.....	26	4,480,938	668343 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/25/2016	162.7344	172.3438	(19,760)	0	0	0	0	249,844	249,844	0	1	0
USU6.....	1	172,344	668344 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/25/2016	162.8281	172.3438	(760)	0	0	0	0	9,516	9,516	0	1	0
USU6.....	2	344,688	668345 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/25/2016	162.8594	172.3438	(1,520)	0	0	0	0	18,969	18,969	0	1	0
USU6.....	1	172,344	668346 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/25/2016	162.8906	172.3438	(760)	0	0	0	0	9,453	9,453	0	1	0
USU6.....	144	24,817,500	668634 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/26/2016	162.2109	172.3438	(109,442)	0	0	0	0	1,459,125	1,459,125	0	1	0
USU6.....	756	130,291,875	668635 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/26/2016	162.2188	172.3438	(574,569)	0	0	0	0	7,654,500	7,654,500	0	1	0
USU6.....	14	2,412,813	669210 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/27/2016	162.7422	172.3438	(10,640)	0	0	0	0	134,422	134,422	0	1	0
USU6.....	340	58,596,875	669211 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/27/2016	162.7500	172.3438	(258,404)	0	0	0	0	3,261,875	3,261,875	0	1	0
USU6.....	1	172,344	669212 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/27/2016	162.7813	172.3438	(760)	0	0	0	0	9,563	9,563	0	1	0
USU6.....	1	172,344	669213 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/27/2016	162.8047	172.3438	(760)	0	0	0	0	9,539	9,539	0	1	0
USU6.....	6	1,034,063	669214 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/27/2016	162.8125	172.3438	(4,560)	0	0	0	0	57,188	57,188	0	1	0
USU6.....	15	2,585,156	669215 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/27/2016	162.8359	172.3438	(11,400)	0	0	0	0	142,617	142,617	0	1	0
USU6.....	7	1,206,406	669216 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/27/2016	162.8750	172.3438	(5,320)	0	0	0	0	66,281	66,281	0	1	0
USU6.....	2	344,688	669217 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/27/2016	162.9531	172.3438	(1,520)	0	0	0	0	18,781	18,781	0	1	0
USU6.....	1	172,344	669218 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/27/2016	162.9688	172.3438	(760)	0	0	0	0	9,375	9,375	0	1	0
USU6.....	2	344,688	669219 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/27/2016	163.0000	172.3438	(1,520)	0	0	0	0	18,688	18,688	0	1	0
USU6.....	3	517,031	669220 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/27/2016	163.0625	172.3438	(2,280)	0	0	0	0	27,844	27,844	0	1	0
USU6.....	2	344,688	669221 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.05/27/2016	163.0938	172.3438	(1,520)	0	0	0	0	18,500	18,500	0	1	0
USU6.....	120	20,681,250	677513 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.06/30/2016	172.9063	172.3438	(91,201)	0	0	0	0	(67,500)	(67,500)	0	1	0
USU6.....	120	20,681,250	677514 US LONG BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.06/30/2016	172.9375	172.3438	(91,201)	0	0	0	0	(71,250)	(71,250)	0	1	0
WNU6.....	50	9,318,750	670888 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.06/07/2016	178.1250	186.3750	(141,608)	0	0	0	0	412,500	412,500	0	1	0
WNU6.....	9	1,677,375	670889 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.06/07/2016	178.5313	186.3750	(25,490)	0	0	0	0	70,594	70,594	0	1	0
WNU6.....	76	14,164,500	670890 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.06/07/2016	178.5625	186.3750	(215,245)	0	0	0	0	593,750	593,750	0	1	0
WNU6.....	5	931,875	670891 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.06/07/2016	178.5938	186.3750	(14,161)	0	0	0	0	38,906	38,906	0	1	0
WNU6.....	63	11,741,625	670892 US ULTRA BOND.....	VA HEDGE.....	N/A.....	Interest.....	.09/21/2016	CBT.....	.....	.06/07/2016	178.6563	186.3750	(178,427)	0	0	0	0	486,281	486,281	0	1	0
12829999. Total-Long Futures-Hedging Other.....													(2,546,402)	0	0	0	0	24,669,090	24,669,090	0	XXX	XXX
13299999. Total-Long Futures.....													(2,546,402)	0	0	0	0	24,669,090	24,669,090	0	XXX	XXX

Short Futures

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

Hedging Other

MFSU6.....70	5,653,200	671496	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/10/2016	1,667.6000	1,615.2000	(85,141)	0	0	0	0	183,400	183,400	350,000	1	0
MFSU6.....676	54,593,760	671497	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/10/2016	1,667.7000	1,615.2000	(822,219)	0	0	0	0	1,774,500	1,774,500	3,380,000	1	0
MFSU6.....39	3,149,640	671498	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/10/2016	1,667.8000	1,615.2000	(47,436)	0	0	0	0	102,570	102,570	195,000	1	0
MFSU6.....5	403,800	672198	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/13/2016	1,594.1000	1,615.2000	(6,081)	0	0	0	0	(5,275)	(5,275)	25,000	1	0
MFSU6.....5	403,800	672199	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/13/2016	1,594.2000	1,615.2000	(6,081)	0	0	0	0	(5,250)	(5,250)	25,000	1	0
MFSU6.....10	807,600	672200	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/13/2016	1,594.3000	1,615.2000	(12,163)	0	0	0	0	(10,450)	(10,450)	50,000	1	0
MFSU6.....2	161,520	672201	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/13/2016	1,594.4000	1,615.2000	(2,433)	0	0	0	0	(2,080)	(2,080)	10,000	1	0
MFSU6.....1	80,760	672202	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/13/2016	1,594.5000	1,615.2000	(1,216)	0	0	0	0	(1,035)	(1,035)	5,000	1	0
MFSU6.....1	80,760	672203	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/13/2016	1,594.6000	1,615.2000	(1,216)	0	0	0	0	(1,030)	(1,030)	5,000	1	0
MFSU6.....2	161,520	672204	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/13/2016	1,594.8000	1,615.2000	(2,433)	0	0	0	0	(2,040)	(2,040)	10,000	1	0
MFSU6.....12	969,120	672205	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/13/2016	1,594.9000	1,615.2000	(14,596)	0	0	0	0	(12,180)	(12,180)	60,000	1	0
MFSU6.....5	403,800	672206	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/13/2016	1,595.0000	1,615.2000	(6,081)	0	0	0	0	(5,050)	(5,050)	25,000	1	0
MFSU6.....1,200	96,912,000	672207	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/13/2016	1,618.8000	1,615.2000	(1,459,560)	0	0	0	0	216,000	216,000	6,000,000	1	0
MFSU6.....5	403,800	672440	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/14/2016	1,571.6000	1,615.2000	(6,081)	0	0	0	0	(10,900)	(10,900)	25,000	1	0
MFSU6.....39	3,149,640	672441	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/14/2016	1,571.7000	1,615.2000	(47,436)	0	0	0	0	(84,825)	(84,825)	195,000	1	0
MFSU6.....32	2,584,320	672442	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/14/2016	1,571.8000	1,615.2000	(38,922)	0	0	0	0	(69,440)	(69,440)	160,000	1	0
MFSU6.....2	161,520	672443	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/14/2016	1,571.9000	1,615.2000	(2,433)	0	0	0	0	(4,330)	(4,330)	10,000	1	0
MFSU6.....500	40,380,000	672444	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/14/2016	1,594.7000	1,615.2000	(608,150)	0	0	0	0	(512,500)	(512,500)	2,500,000	1	0
MFSU6.....13	1,049,880	673204	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/16/2016	1,584.2000	1,615.2000	(15,812)	0	0	0	0	(20,150)	(20,150)	65,000	1	0
MFSU6.....28	2,261,280	673205	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/16/2016	1,584.3000	1,615.2000	(34,056)	0	0	0	0	(43,260)	(43,260)	140,000	1	0
MFSU6.....12	969,120	673206	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/16/2016	1,584.4000	1,615.2000	(14,596)	0	0	0	0	(18,480)	(18,480)	60,000	1	0
MFSU6.....9	726,840	673207	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/16/2016	1,584.5000	1,615.2000	(10,947)	0	0	0	0	(13,815)	(13,815)	45,000	1	0
MFSU6.....5	403,800	673208	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/16/2016	1,584.6000	1,615.2000	(6,081)	0	0	0	0	(7,650)	(7,650)	25,000	1	0
MFSU6.....7	565,320	673209	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/16/2016	1,584.7000	1,615.2000	(8,514)	0	0	0	0	(10,675)	(10,675)	35,000	1	0
MFSU6.....7	565,320	673210	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/16/2016	1,584.8000	1,615.2000	(8,514)	0	0	0	0	(10,640)	(10,640)	35,000	1	0
MFSU6.....6	484,560	673211	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/16/2016	1,584.9000	1,615.2000	(7,298)	0	0	0	0	(9,090)	(9,090)	30,000	1	0
MFSU6.....1	80,760	673212	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/16/2016	1,585.0000	1,615.2000	(1,216)	0	0	0	0	(1,510)	(1,510)	5,000	1	0
MFSU6.....2	161,520	673213	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/16/2016	1,585.1000	1,615.2000	(2,433)	0	0	0	0	(3,010)	(3,010)	10,000	1	0
MFSU6.....3	242,280	674338	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/21/2016	1,654.8000	1,615.2000	(3,649)	0	0	0	0	5,940	5,940	15,000	1	0
MFSU6.....9	726,840	674339	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/21/2016	1,655.0000	1,615.2000	(10,947)	0	0	0	0	17,910	17,910	45,000	1	0
MFSU6.....24	1,938,240	674340	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/21/2016	1,655.1000	1,615.2000	(29,191)	0	0	0	0	47,880	47,880	120,000	1	0
MFSU6.....27	2,180,520	674341	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/21/2016	1,655.2000	1,615.2000	(32,840)	0	0	0	0	54,000	54,000	135,000	1	0
MFSU6.....1	80,760	674342	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/21/2016	1,655.3000	1,615.2000	(1,216)	0	0	0	0	2,005	2,005	5,000	1	0
MFSU6.....2	161,520	674420	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/22/2016	1,652.6000	1,615.2000	(2,433)	0	0	0	0	3,740	3,740	10,000	1	0
MFSU6.....13	1,049,880	674421	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/22/2016	1,652.7000	1,615.2000	(15,812)	0	0	0	0	24,375	24,375	65,000	1	0
MFSU6.....14	1,130,640	674422	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/22/2016	1,652.8000	1,615.2000	(17,028)	0	0	0	0	26,320	26,320	70,000	1	0
MFSU6.....12	969,120	674423	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/22/2016	1,652.9000	1,615.2000	(14,596)	0	0	0	0	22,620	22,620	60,000	1	0
MFSU6.....5	403,800	674424	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/22/2016	1,653.0000	1,615.2000	(6,081)	0	0	0	0	9,450	9,450	25,000	1	0
MFSU6.....4	323,040	674425	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/22/2016	1,653.1000	1,615.2000	(4,865)	0	0	0	0	7,580	7,580	20,000	1	0
MFSU6.....4	323,040	674426	NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX	09/16/2016	NYF.....	06/22/2016	1,653.2000	1,615.2000	(4,865)	0	0	0	0	7,600	7,600	20,000	1	0

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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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
MFSU6.....	2	161,520	674427 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/22/2016	1,653.3000	1,615.2000	(2,433)	0	0	0	0	3,810	3,810	10,000	1	0
MFSU6.....	12	969,120	674428 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/22/2016	1,653.4000	1,615.2000	(14,596)	0	0	0	0	22,920	22,920	60,000	1	0
MFSU6.....	21	1,695,960	674429 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/22/2016	1,653.5000	1,615.2000	(25,542)	0	0	0	0	40,215	40,215	105,000	1	0
MFSU6.....	18	1,453,680	674430 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/22/2016	1,653.6000	1,615.2000	(21,893)	0	0	0	0	34,560	34,560	90,000	1	0
MFSU6.....	11	888,360	674431 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/22/2016	1,653.7000	1,615.2000	(13,379)	0	0	0	0	21,175	21,175	55,000	1	0
MFSU6.....	3	242,280	674432 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/22/2016	1,653.8000	1,615.2000	(3,649)	0	0	0	0	5,790	5,790	15,000	1	0
MFSU6.....	3	242,280	674433 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/22/2016	1,653.9000	1,615.2000	(3,649)	0	0	0	0	5,805	5,805	15,000	1	0
MFSU6.....	6	484,560	674434 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/22/2016	1,654.0000	1,615.2000	(7,298)	0	0	0	0	11,640	11,640	30,000	1	0
MFSU6.....	7	565,320	674435 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/22/2016	1,654.2000	1,615.2000	(8,514)	0	0	0	0	13,650	13,650	35,000	1	0
MFSU6.....	4	323,040	674934 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,548.8000	1,615.2000	(4,865)	0	0	0	0	(13,280)	(13,280)	20,000	1	0
MFSU6.....	10	807,600	674935 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,548.9000	1,615.2000	(12,163)	0	0	0	0	(33,150)	(33,150)	50,000	1	0
MFSU6.....	1	80,760	674936 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,549.1000	1,615.2000	(1,216)	0	0	0	0	(3,305)	(3,305)	5,000	1	0
MFSU6.....	13	1,049,880	674937 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,549.3000	1,615.2000	(15,812)	0	0	0	0	(42,835)	(42,835)	65,000	1	0
MFSU6.....	5	403,800	674938 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,549.5000	1,615.2000	(6,081)	0	0	0	0	(16,425)	(16,425)	25,000	1	0
MFSU6.....	6	484,560	674939 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,549.6000	1,615.2000	(7,298)	0	0	0	0	(19,680)	(19,680)	30,000	1	0
MFSU6.....	7	565,320	674940 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,549.9000	1,615.2000	(8,514)	0	0	0	0	(22,855)	(22,855)	35,000	1	0
MFSU6.....	10	807,600	674941 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,550.0000	1,615.2000	(12,163)	0	0	0	0	(32,600)	(32,600)	50,000	1	0
MFSU6.....	19	1,534,440	674942 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,550.1000	1,615.2000	(23,110)	0	0	0	0	(61,845)	(61,845)	95,000	1	0
MFSU6.....	4	323,040	674943 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,550.2000	1,615.2000	(4,865)	0	0	0	0	(13,000)	(13,000)	20,000	1	0
MFSU6.....	7	565,320	674944 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,550.3000	1,615.2000	(8,514)	0	0	0	0	(22,715)	(22,715)	35,000	1	0
MFSU6.....	6	484,560	674945 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,550.5000	1,615.2000	(7,298)	0	0	0	0	(19,410)	(19,410)	30,000	1	0
MFSU6.....	3	242,280	674946 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,550.6000	1,615.2000	(3,649)	0	0	0	0	(9,690)	(9,690)	15,000	1	0
MFSU6.....	4	323,040	674947 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,550.9000	1,615.2000	(4,865)	0	0	0	0	(12,860)	(12,860)	20,000	1	0
MFSU6.....	1	80,760	674948 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,551.0000	1,615.2000	(1,216)	0	0	0	0	(3,210)	(3,210)	5,000	1	0
MFSU6.....	5	403,800	674949 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,551.1000	1,615.2000	(6,081)	0	0	0	0	(16,025)	(16,025)	25,000	1	0
MFSU6.....	500	40,380,000	674950 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,551.1000	1,615.2000	(608,150)	0	0	0	0	(1,602,500)	(1,602,500)	2,500,000	1	0
MFSU6.....	6	484,560	674951 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,551.2000	1,615.2000	(7,298)	0	0	0	0	(19,200)	(19,200)	30,000	1	0
MFSU6.....	10	807,600	674952 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,551.3000	1,615.2000	(12,163)	0	0	0	0	(31,950)	(31,950)	50,000	1	0
MFSU6.....	6	484,560	674953 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,551.4000	1,615.2000	(7,298)	0	0	0	0	(19,140)	(19,140)	30,000	1	0
MFSU6.....	13	1,049,880	674954 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,551.5000	1,615.2000	(15,812)	0	0	0	0	(41,405)	(41,405)	65,000	1	0
MFSU6.....	11	888,360	674955 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,551.6000	1,615.2000	(13,379)	0	0	0	0	(34,980)	(34,980)	55,000	1	0
MFSU6.....	8	646,080	674956 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,551.8000	1,615.2000	(9,730)	0	0	0	0	(25,360)	(25,360)	40,000	1	0
MFSU6.....	2	161,520	674957 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,551.9000	1,615.2000	(2,433)	0	0	0	0	(6,330)	(6,330)	10,000	1	0
MFSU6.....	10	807,600	674958 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,552.0000	1,615.2000	(12,163)	0	0	0	0	(31,600)	(31,600)	50,000	1	0
MFSU6.....	14	1,130,640	674959 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,552.1000	1,615.2000	(17,028)	0	0	0	0	(44,170)	(44,170)	70,000	1	0
MFSU6.....	15	1,211,400	674960 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,552.2000	1,615.2000	(18,244)	0	0	0	0	(47,250)	(47,250)	75,000	1	0
MFSU6.....	9	726,840	674961 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,552.3000	1,615.2000	(10,947)	0	0	0	0	(28,305)	(28,305)	45,000	1	0
MFSU6.....	20	1,615,200	674962 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,552.4000	1,615.2000	(24,326)	0	0	0	0	(62,800)	(62,800)	100,000	1	0
MFSU6.....	1	80,760	674963 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,552.6000	1,615.2000	(1,216)	0	0	0	0	(3,130)	(3,130)	5,000	1	0
MFSU6.....	8	646,080	674964 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,552.7000	1,615.2000	(9,730)	0	0	0	0	(25,000)	(25,000)	40,000	1	0
MFSU6.....	1	80,760	674965 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,552.8000	1,615.2000	(1,216)	0	0	0	0	(3,120)	(3,120)	5,000	1	0

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
MFSU6.....	3	242,280	674966 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,552.9000	1,615.2000	(3,649)	0	0	0	0	(9,345)	(9,345)	15,000	1	0
MFSU6.....	13	1,049,880	674967 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,553.0000	1,615.2000	(15,812)	0	0	0	0	(40,430)	(40,430)	65,000	1	0
MFSU6.....	1	80,760	674968 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,553.1000	1,615.2000	(1,216)	0	0	0	0	(3,105)	(3,105)	5,000	1	0
MFSU6.....	1	80,760	674969 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,553.3000	1,615.2000	(1,216)	0	0	0	0	(3,095)	(3,095)	5,000	1	0
MFSU6.....	2	161,520	674970 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,553.7000	1,615.2000	(2,433)	0	0	0	0	(6,150)	(6,150)	10,000	1	0
MFSU6.....	1	80,760	674971 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,553.8000	1,615.2000	(1,216)	0	0	0	0	(3,070)	(3,070)	5,000	1	0
MFSU6.....	2	161,520	674972 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,553.9000	1,615.2000	(2,433)	0	0	0	0	(6,130)	(6,130)	10,000	1	0
MFSU6.....	2	161,520	674973 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,554.0000	1,615.2000	(2,433)	0	0	0	0	(6,120)	(6,120)	10,000	1	0
MFSU6.....	1	80,760	674974 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,554.2000	1,615.2000	(1,216)	0	0	0	0	(3,050)	(3,050)	5,000	1	0
MFSU6.....	1	80,760	674975 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,554.3000	1,615.2000	(1,216)	0	0	0	0	(3,045)	(3,045)	5,000	1	0
MFSU6.....	1	80,760	674976 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,554.4000	1,615.2000	(1,216)	0	0	0	0	(3,040)	(3,040)	5,000	1	0
MFSU6.....	1	80,760	674977 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,554.6000	1,615.2000	(1,216)	0	0	0	0	(3,030)	(3,030)	5,000	1	0
MFSU6.....	1	80,760	674978 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,554.9000	1,615.2000	(1,216)	0	0	0	0	(3,015)	(3,015)	5,000	1	0
MFSU6.....	1	80,760	674979 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,555.2000	1,615.2000	(1,216)	0	0	0	0	(3,000)	(3,000)	5,000	1	0
MFSU6.....	1	80,760	674980 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,555.4000	1,615.2000	(1,216)	0	0	0	0	(2,990)	(2,990)	5,000	1	0
MFSU6.....	2	161,520	674981 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,555.6000	1,615.2000	(2,433)	0	0	0	0	(5,960)	(5,960)	10,000	1	0
MFSU6.....	1	80,760	674982 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,555.8000	1,615.2000	(1,216)	0	0	0	0	(2,970)	(2,970)	5,000	1	0
MFSU6.....	2	161,520	674983 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,555.9000	1,615.2000	(2,433)	0	0	0	0	(5,930)	(5,930)	10,000	1	0
MFSU6.....	2	161,520	674984 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,556.0000	1,615.2000	(2,433)	0	0	0	0	(5,920)	(5,920)	10,000	1	0
MFSU6.....	1	80,760	674985 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,556.1000	1,615.2000	(1,216)	0	0	0	0	(2,955)	(2,955)	5,000	1	0
MFSU6.....	1	80,760	674986 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,556.2000	1,615.2000	(1,216)	0	0	0	0	(2,950)	(2,950)	5,000	1	0
MFSU6.....	1	80,760	674987 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,556.5000	1,615.2000	(1,216)	0	0	0	0	(2,935)	(2,935)	5,000	1	0
MFSU6.....	1	80,760	674988 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,556.8000	1,615.2000	(1,216)	0	0	0	0	(2,920)	(2,920)	5,000	1	0
MFSU6.....	2	161,520	674989 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,556.9000	1,615.2000	(2,433)	0	0	0	0	(5,830)	(5,830)	10,000	1	0
MFSU6.....	1	80,760	674990 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,557.0000	1,615.2000	(1,216)	0	0	0	0	(2,910)	(2,910)	5,000	1	0
MFSU6.....	1	80,760	674991 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,557.2000	1,615.2000	(1,216)	0	0	0	0	(2,900)	(2,900)	5,000	1	0
MFSU6.....	3	242,280	674992 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,557.3000	1,615.2000	(3,649)	0	0	0	0	(8,685)	(8,685)	15,000	1	0
MFSU6.....	1	80,760	674993 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,557.4000	1,615.2000	(1,216)	0	0	0	0	(2,890)	(2,890)	5,000	1	0
MFSU6.....	1	80,760	674994 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,557.6000	1,615.2000	(1,216)	0	0	0	0	(2,880)	(2,880)	5,000	1	0
MFSU6.....	1	80,760	674995 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,557.7000	1,615.2000	(1,216)	0	0	0	0	(2,875)	(2,875)	5,000	1	0
MFSU6.....	1	80,760	674996 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,557.8000	1,615.2000	(1,216)	0	0	0	0	(2,870)	(2,870)	5,000	1	0
MFSU6.....	1	80,760	674997 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,557.9000	1,615.2000	(1,216)	0	0	0	0	(2,865)	(2,865)	5,000	1	0
MFSU6.....	1	80,760	674998 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,558.0000	1,615.2000	(1,216)	0	0	0	0	(2,860)	(2,860)	5,000	1	0
MFSU6.....	3	242,280	674999 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,558.1000	1,615.2000	(3,649)	0	0	0	0	(8,565)	(8,565)	15,000	1	0
MFSU6.....	1	80,760	675000 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,558.2000	1,615.2000	(1,216)	0	0	0	0	(2,850)	(2,850)	5,000	1	0
MFSU6.....	2	161,520	675001 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,558.3000	1,615.2000	(2,433)	0	0	0	0	(5,690)	(5,690)	10,000	1	0
MFSU6.....	1	80,760	675002 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,558.5000	1,615.2000	(1,216)	0	0	0	0	(2,835)	(2,835)	5,000	1	0
MFSU6.....	3	242,280	675003 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,558.6000	1,615.2000	(3,649)	0	0	0	0	(8,490)	(8,490)	15,000	1	0
MFSU6.....	1	80,760	675004 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,558.7000	1,615.2000	(1,216)	0	0	0	0	(2,825)	(2,825)	5,000	1	0
MFSU6.....	1	80,760	675005 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,558.9000	1,615.2000	(1,216)	0	0	0	0	(2,815)	(2,815)	5,000	1	0
MFSU6.....	1	80,760	675006 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,559.0000	1,615.2000	(1,216)	0	0	0	0	(2,810)	(2,810)	5,000	1	0

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
MFSU6.....	2	161,520	675007 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,559.1000	1,615.2000	(2,433)	0	0	0	0	(5,610)	(5,610)	10,000	1	0
MFSU6.....	2	161,520	675008 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,559.3000	1,615.2000	(2,433)	0	0	0	0	(5,590)	(5,590)	10,000	1	0
MFSU6.....	2	161,520	675009 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,559.4000	1,615.2000	(2,433)	0	0	0	0	(5,580)	(5,580)	10,000	1	0
MFSU6.....	2	161,520	675010 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,559.5000	1,615.2000	(2,433)	0	0	0	0	(5,570)	(5,570)	10,000	1	0
MFSU6.....	1	80,760	675011 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,559.6000	1,615.2000	(1,216)	0	0	0	0	(2,780)	(2,780)	5,000	1	0
MFSU6.....	2	161,520	675012 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,559.7000	1,615.2000	(2,433)	0	0	0	0	(5,550)	(5,550)	10,000	1	0
MFSU6.....	1	80,760	675013 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,559.8000	1,615.2000	(1,216)	0	0	0	0	(2,770)	(2,770)	5,000	1	0
MFSU6.....	1	80,760	675014 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,559.9000	1,615.2000	(1,216)	0	0	0	0	(2,765)	(2,765)	5,000	1	0
MFSU6.....	2	161,520	675015 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,560.2000	1,615.2000	(2,433)	0	0	0	0	(5,500)	(5,500)	10,000	1	0
MFSU6.....	4	323,040	675016 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,560.3000	1,615.2000	(4,865)	0	0	0	0	(10,980)	(10,980)	20,000	1	0
MFSU6.....	5	403,800	675017 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,560.4000	1,615.2000	(6,081)	0	0	0	0	(13,700)	(13,700)	25,000	1	0
MFSU6.....	3	242,280	675018 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,560.5000	1,615.2000	(3,649)	0	0	0	0	(8,205)	(8,205)	15,000	1	0
MFSU6.....	1	80,760	675019 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,560.6000	1,615.2000	(1,216)	0	0	0	0	(2,730)	(2,730)	5,000	1	0
MFSU6.....	1	80,760	675020 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,560.7000	1,615.2000	(1,216)	0	0	0	0	(2,725)	(2,725)	5,000	1	0
MFSU6.....	5	403,800	675021 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,560.8000	1,615.2000	(6,081)	0	0	0	0	(13,600)	(13,600)	25,000	1	0
MFSU6.....	3	242,280	675022 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,560.9000	1,615.2000	(3,649)	0	0	0	0	(8,145)	(8,145)	15,000	1	0
MFSU6.....	4	323,040	675023 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,561.0000	1,615.2000	(4,865)	0	0	0	0	(10,840)	(10,840)	20,000	1	0
MFSU6.....	3	242,280	675024 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,561.1000	1,615.2000	(3,649)	0	0	0	0	(8,115)	(8,115)	15,000	1	0
MFSU6.....	2	161,520	675025 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,561.2000	1,615.2000	(2,433)	0	0	0	0	(5,400)	(5,400)	10,000	1	0
MFSU6.....	1	80,760	675026 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,561.3000	1,615.2000	(1,216)	0	0	0	0	(2,695)	(2,695)	5,000	1	0
MFSU6.....	2	161,520	675027 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,561.4000	1,615.2000	(2,433)	0	0	0	0	(5,380)	(5,380)	10,000	1	0
MFSU6.....	1	80,760	675028 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,561.5000	1,615.2000	(1,216)	0	0	0	0	(2,685)	(2,685)	5,000	1	0
MFSU6.....	1	80,760	675029 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,561.6000	1,615.2000	(1,216)	0	0	0	0	(2,680)	(2,680)	5,000	1	0
MFSU6.....	2	161,520	675030 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,561.7000	1,615.2000	(2,433)	0	0	0	0	(5,350)	(5,350)	10,000	1	0
MFSU6.....	2	161,520	675031 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,561.8000	1,615.2000	(2,433)	0	0	0	0	(5,340)	(5,340)	10,000	1	0
MFSU6.....	1	80,760	675032 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,561.9000	1,615.2000	(1,216)	0	0	0	0	(2,665)	(2,665)	5,000	1	0
MFSU6.....	3	242,280	675033 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,562.0000	1,615.2000	(3,649)	0	0	0	0	(7,980)	(7,980)	15,000	1	0
MFSU6.....	2	161,520	675034 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,562.2000	1,615.2000	(2,433)	0	0	0	0	(5,300)	(5,300)	10,000	1	0
MFSU6.....	1	80,760	675035 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,562.3000	1,615.2000	(1,216)	0	0	0	0	(2,645)	(2,645)	5,000	1	0
MFSU6.....	2	161,520	675036 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,562.4000	1,615.2000	(2,433)	0	0	0	0	(5,280)	(5,280)	10,000	1	0
MFSU6.....	2	161,520	675037 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,562.5000	1,615.2000	(2,433)	0	0	0	0	(5,270)	(5,270)	10,000	1	0
MFSU6.....	2	161,520	675038 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,562.6000	1,615.2000	(2,433)	0	0	0	0	(5,260)	(5,260)	10,000	1	0
MFSU6.....	1	80,760	675039 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,562.7000	1,615.2000	(1,216)	0	0	0	0	(2,625)	(2,625)	5,000	1	0
MFSU6.....	1	80,760	675040 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,562.8000	1,615.2000	(1,216)	0	0	0	0	(2,620)	(2,620)	5,000	1	0
MFSU6.....	1	80,760	675041 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,563.2000	1,615.2000	(1,216)	0	0	0	0	(2,600)	(2,600)	5,000	1	0
MFSU6.....	2	161,520	675042 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,563.3000	1,615.2000	(2,433)	0	0	0	0	(5,190)	(5,190)	10,000	1	0
MFSU6.....	1	80,760	675043 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,563.6000	1,615.2000	(1,216)	0	0	0	0	(2,580)	(2,580)	5,000	1	0
MFSU6.....	1	80,760	675044 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,563.7000	1,615.2000	(1,216)	0	0	0	0	(2,575)	(2,575)	5,000	1	0
MFSU6.....	2	161,520	675045 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,563.8000	1,615.2000	(2,433)	0	0	0	0	(5,140)	(5,140)	10,000	1	0
MFSU6.....	1	80,760	675046 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,563.9000	1,615.2000	(1,216)	0	0	0	0	(2,565)	(2,565)	5,000	1	0
MFSU6.....	1	80,760	675047 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,564.7000	1,615.2000	(1,216)	0	0	0	0	(2,525)	(2,525)	5,000	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
MFSU6.....	1	80,760	675048 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,565.4000	1,615.2000	(1,216)	0	0	0	0	(2,490)	(2,490)	5,000	1	0
MFSU6.....	1	80,760	675049 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,565.5000	1,615.2000	(1,216)	0	0	0	0	(2,485)	(2,485)	5,000	1	0
MFSU6.....	1	80,760	675050 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,565.6000	1,615.2000	(1,216)	0	0	0	0	(2,480)	(2,480)	5,000	1	0
MFSU6.....	1	80,760	675051 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,565.9000	1,615.2000	(1,216)	0	0	0	0	(2,465)	(2,465)	5,000	1	0
MFSU6.....	1	80,760	675052 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,566.1000	1,615.2000	(1,216)	0	0	0	0	(2,455)	(2,455)	5,000	1	0
MFSU6.....	1	80,760	675053 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,566.3000	1,615.2000	(1,216)	0	0	0	0	(2,445)	(2,445)	5,000	1	0
MFSU6.....	2	161,520	675054 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,566.4000	1,615.2000	(2,433)	0	0	0	0	(4,880)	(4,880)	10,000	1	0
MFSU6.....	1	80,760	675055 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,566.5000	1,615.2000	(1,216)	0	0	0	0	(2,435)	(2,435)	5,000	1	0
MFSU6.....	3	242,280	675056 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,566.6000	1,615.2000	(3,649)	0	0	0	0	(7,290)	(7,290)	15,000	1	0
MFSU6.....	1	80,760	675057 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,566.7000	1,615.2000	(1,216)	0	0	0	0	(2,425)	(2,425)	5,000	1	0
MFSU6.....	1	80,760	675058 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,566.8000	1,615.2000	(1,216)	0	0	0	0	(2,420)	(2,420)	5,000	1	0
MFSU6.....	2	161,520	675059 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,567.0000	1,615.2000	(2,433)	0	0	0	0	(4,820)	(4,820)	10,000	1	0
MFSU6.....	1	80,760	675060 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,567.1000	1,615.2000	(1,216)	0	0	0	0	(2,405)	(2,405)	5,000	1	0
MFSU6.....	2	161,520	675061 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/24/2016	1,567.3000	1,615.2000	(2,433)	0	0	0	0	(4,790)	(4,790)	10,000	1	0
MFSU6.....	3	242,280	675062 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,567.4000	1,615.2000	(3,649)	0	0	0	0	(7,170)	(7,170)	15,000	1	0
MFSU6.....	2	161,520	675063 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,567.5000	1,615.2000	(2,433)	0	0	0	0	(4,770)	(4,770)	10,000	1	0
MFSU6.....	3	242,280	675064 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,567.6000	1,615.2000	(3,649)	0	0	0	0	(7,140)	(7,140)	15,000	1	0
MFSU6.....	1	80,760	675065 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,567.7000	1,615.2000	(1,216)	0	0	0	0	(2,375)	(2,375)	5,000	1	0
MFSU6.....	1	80,760	675066 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,567.8000	1,615.2000	(1,216)	0	0	0	0	(2,370)	(2,370)	5,000	1	0
MFSU6.....	3	242,280	675067 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,567.9000	1,615.2000	(3,649)	0	0	0	0	(7,095)	(7,095)	15,000	1	0
MFSU6.....	1	80,760	675068 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,568.0000	1,615.2000	(1,216)	0	0	0	0	(2,360)	(2,360)	5,000	1	0
MFSU6.....	3	242,280	675069 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,568.1000	1,615.2000	(3,649)	0	0	0	0	(7,065)	(7,065)	15,000	1	0
MFSU6.....	3	242,280	675070 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,568.3000	1,615.2000	(3,649)	0	0	0	0	(7,035)	(7,035)	15,000	1	0
MFSU6.....	3	242,280	675071 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,568.4000	1,615.2000	(3,649)	0	0	0	0	(7,020)	(7,020)	15,000	1	0
MFSU6.....	3	242,280	675072 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,568.5000	1,615.2000	(3,649)	0	0	0	0	(7,005)	(7,005)	15,000	1	0
MFSU6.....	1	80,760	675073 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,568.6000	1,615.2000	(1,216)	0	0	0	0	(2,330)	(2,330)	5,000	1	0
MFSU6.....	1	80,760	675074 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,568.7000	1,615.2000	(1,216)	0	0	0	0	(2,325)	(2,325)	5,000	1	0
MFSU6.....	4	323,040	675075 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,568.9000	1,615.2000	(4,865)	0	0	0	0	(9,260)	(9,260)	20,000	1	0
MFSU6.....	1	80,760	675076 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,569.1000	1,615.2000	(1,216)	0	0	0	0	(2,305)	(2,305)	5,000	1	0
MFSU6.....	5	403,800	675077 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,569.2000	1,615.2000	(6,081)	0	0	0	0	(11,500)	(11,500)	25,000	1	0
MFSU6.....	1	80,760	675078 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,569.4000	1,615.2000	(1,216)	0	0	0	0	(2,290)	(2,290)	5,000	1	0
MFSU6.....	1	80,760	675079 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,569.5000	1,615.2000	(1,216)	0	0	0	0	(2,285)	(2,285)	5,000	1	0
MFSU6.....	2	161,520	675080 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,569.7000	1,615.2000	(2,433)	0	0	0	0	(4,550)	(4,550)	10,000	1	0
MFSU6.....	2	161,520	675081 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,569.8000	1,615.2000	(2,433)	0	0	0	0	(4,540)	(4,540)	10,000	1	0
MFSU6.....	1	80,760	675082 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,570.3000	1,615.2000	(1,216)	0	0	0	0	(2,245)	(2,245)	5,000	1	0
MFSU6.....	1	80,760	675083 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,570.4000	1,615.2000	(1,216)	0	0	0	0	(2,240)	(2,240)	5,000	1	0
MFSU6.....	1	80,760	675084 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,570.5000	1,615.2000	(1,216)	0	0	0	0	(2,235)	(2,235)	5,000	1	0
MFSU6.....	1	80,760	675085 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,570.6000	1,615.2000	(1,216)	0	0	0	0	(2,230)	(2,230)	5,000	1	0
MFSU6.....	1	80,760	675086 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,570.7000	1,615.2000	(1,216)	0	0	0	0	(2,225)	(2,225)	5,000	1	0
MFSU6.....	1	80,760	675087 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,570.8000	1,615.2000	(1,216)	0	0	0	0	(2,220)	(2,220)	5,000	1	0
MFSU6.....	2	161,520	675088 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,571.0000	1,615.2000	(2,433)	0	0	0	0	(4,420)	(4,420)	10,000	1	0

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
MFSU6.....	3	242,280	675089 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,571.1000	1,615.2000	(3,649)	0	0	0	0	(6,615)	(6,615)	15,000	1	0
MFSU6.....	2	161,520	675090 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,571.2000	1,615.2000	(2,433)	0	0	0	0	(4,400)	(4,400)	10,000	1	0
MFSU6.....	2	161,520	675091 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,571.3000	1,615.2000	(2,433)	0	0	0	0	(4,390)	(4,390)	10,000	1	0
MFSU6.....	1	80,760	675092 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,571.4000	1,615.2000	(1,216)	0	0	0	0	(2,190)	(2,190)	5,000	1	0
MFSU6.....	2	161,520	675093 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,571.6000	1,615.2000	(2,433)	0	0	0	0	(4,360)	(4,360)	10,000	1	0
MFSU6.....	3	242,280	675094 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,571.7000	1,615.2000	(3,649)	0	0	0	0	(6,525)	(6,525)	15,000	1	0
MFSU6.....	4	323,040	675095 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,571.8000	1,615.2000	(4,865)	0	0	0	0	(8,680)	(8,680)	20,000	1	0
MFSU6.....	4	323,040	675096 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,571.9000	1,615.2000	(4,865)	0	0	0	0	(8,660)	(8,660)	20,000	1	0
MFSU6.....	3	242,280	675097 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,572.0000	1,615.2000	(3,649)	0	0	0	0	(6,480)	(6,480)	15,000	1	0
MFSU6.....	1	80,760	675098 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,572.1000	1,615.2000	(1,216)	0	0	0	0	(2,155)	(2,155)	5,000	1	0
MFSU6.....	1	80,760	675099 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,572.2000	1,615.2000	(1,216)	0	0	0	0	(2,150)	(2,150)	5,000	1	0
MFSU6.....	2	161,520	675100 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,572.3000	1,615.2000	(2,433)	0	0	0	0	(4,290)	(4,290)	10,000	1	0
MFSU6.....	2	161,520	675101 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,572.4000	1,615.2000	(2,433)	0	0	0	0	(4,280)	(4,280)	10,000	1	0
MFSU6.....	1	80,760	675102 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,572.5000	1,615.2000	(1,216)	0	0	0	0	(2,135)	(2,135)	5,000	1	0
MFSU6.....	2	161,520	675103 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,572.6000	1,615.2000	(2,433)	0	0	0	0	(4,260)	(4,260)	10,000	1	0
MFSU6.....	1	80,760	675104 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,572.7000	1,615.2000	(1,216)	0	0	0	0	(2,125)	(2,125)	5,000	1	0
MFSU6.....	2	161,520	675105 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,572.8000	1,615.2000	(2,433)	0	0	0	0	(4,240)	(4,240)	10,000	1	0
MFSU6.....	1	80,760	675106 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,572.9000	1,615.2000	(1,216)	0	0	0	0	(2,115)	(2,115)	5,000	1	0
MFSU6.....	2	161,520	675107 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,573.0000	1,615.2000	(2,433)	0	0	0	0	(4,220)	(4,220)	10,000	1	0
MFSU6.....	3	242,280	675108 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,573.1000	1,615.2000	(3,649)	0	0	0	0	(6,315)	(6,315)	15,000	1	0
MFSU6.....	1	80,760	675109 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,573.3000	1,615.2000	(1,216)	0	0	0	0	(2,095)	(2,095)	5,000	1	0
MFSU6.....	1	80,760	675110 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,573.4000	1,615.2000	(1,216)	0	0	0	0	(2,090)	(2,090)	5,000	1	0
MFSU6.....	2	161,520	675111 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,573.5000	1,615.2000	(2,433)	0	0	0	0	(4,170)	(4,170)	10,000	1	0
MFSU6.....	1	80,760	675112 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,573.8000	1,615.2000	(1,216)	0	0	0	0	(2,070)	(2,070)	5,000	1	0
MFSU6.....	1	80,760	675113 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,573.9000	1,615.2000	(1,216)	0	0	0	0	(2,065)	(2,065)	5,000	1	0
MFSU6.....	1	80,760	675114 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,574.0000	1,615.2000	(1,216)	0	0	0	0	(2,060)	(2,060)	5,000	1	0
MFSU6.....	1	80,760	675115 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,574.2000	1,615.2000	(1,216)	0	0	0	0	(2,050)	(2,050)	5,000	1	0
MFSU6.....	1	80,760	675116 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,574.3000	1,615.2000	(1,216)	0	0	0	0	(2,045)	(2,045)	5,000	1	0
MFSU6.....	2	161,520	675117 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,574.6000	1,615.2000	(2,433)	0	0	0	0	(4,060)	(4,060)	10,000	1	0
MFSU6.....	1	80,760	675118 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,575.0000	1,615.2000	(1,216)	0	0	0	0	(2,010)	(2,010)	5,000	1	0
MFSU6.....	2	161,520	675119 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,575.4000	1,615.2000	(2,433)	0	0	0	0	(3,980)	(3,980)	10,000	1	0
MFSU6.....	3	242,280	675120 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,575.5000	1,615.2000	(3,649)	0	0	0	0	(5,955)	(5,955)	15,000	1	0
MFSU6.....	1	80,760	675121 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,575.8000	1,615.2000	(1,216)	0	0	0	0	(1,970)	(1,970)	5,000	1	0
MFSU6.....	1	80,760	675122 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,575.9000	1,615.2000	(1,216)	0	0	0	0	(1,965)	(1,965)	5,000	1	0
MFSU6.....	1	80,760	675123 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,576.2000	1,615.2000	(1,216)	0	0	0	0	(1,950)	(1,950)	5,000	1	0
MFSU6.....	1	80,760	675124 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,579.3000	1,615.2000	(1,216)	0	0	0	0	(1,795)	(1,795)	5,000	1	0
MFSU6.....	1	80,760	675125 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,579.8000	1,615.2000	(1,216)	0	0	0	0	(1,770)	(1,770)	5,000	1	0
MFSU6.....	1	80,760	675126 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,579.9000	1,615.2000	(1,216)	0	0	0	0	(1,765)	(1,765)	5,000	1	0
MFSU6.....	1	80,760	675127 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,580.0000	1,615.2000	(1,216)	0	0	0	0	(1,760)	(1,760)	5,000	1	0
MFSU6.....	2	161,520	675128 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,580.1000	1,615.2000	(2,433)	0	0	0	0	(3,510)	(3,510)	10,000	1	0
MFSU6.....	1	80,760	675129 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,580.3000	1,615.2000	(1,216)	0	0	0	0	(1,745)	(1,745)	5,000	1	0

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
MFSU6.....	1	80,760	675130 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,580.4000	1,615.2000	(1,216)	0	0	0	0	(1,740)	(1,740)	5,000	1	0
MFSU6.....	2	161,520	675131 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,580.5000	1,615.2000	(2,433)	0	0	0	0	(3,470)	(3,470)	10,000	1	0
MFSU6.....	1	80,760	675132 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,580.6000	1,615.2000	(1,216)	0	0	0	0	(1,730)	(1,730)	5,000	1	0
MFSU6.....	2	161,520	675133 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,580.8000	1,615.2000	(2,433)	0	0	0	0	(3,440)	(3,440)	10,000	1	0
MFSU6.....	2	161,520	675134 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,580.9000	1,615.2000	(2,433)	0	0	0	0	(3,430)	(3,430)	10,000	1	0
MFSU6.....	2	161,520	675135 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,581.2000	1,615.2000	(2,433)	0	0	0	0	(3,400)	(3,400)	10,000	1	0
MFSU6.....	1	80,760	675136 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,581.4000	1,615.2000	(1,216)	0	0	0	0	(1,690)	(1,690)	5,000	1	0
MFSU6.....	1	80,760	675137 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,581.5000	1,615.2000	(1,216)	0	0	0	0	(1,685)	(1,685)	5,000	1	0
MFSU6.....	4	323,040	675138 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,581.6000	1,615.2000	(4,865)	0	0	0	0	(6,720)	(6,720)	20,000	1	0
MFSU6.....	2	161,520	675139 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,581.7000	1,615.2000	(2,433)	0	0	0	0	(3,350)	(3,350)	10,000	1	0
MFSU6.....	2	161,520	675140 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,581.9000	1,615.2000	(2,433)	0	0	0	0	(3,330)	(3,330)	10,000	1	0
MFSU6.....	24	1,938,240	675141 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,582.0000	1,615.2000	(29,191)	0	0	0	0	(39,840)	(39,840)	120,000	1	0
MFSU6.....	5	403,800	675142 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,582.1000	1,615.2000	(6,081)	0	0	0	0	(8,275)	(8,275)	25,000	1	0
MFSU6.....	10	807,600	675143 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,582.2000	1,615.2000	(12,163)	0	0	0	0	(16,500)	(16,500)	50,000	1	0
MFSU6.....	1	80,760	675144 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,582.3000	1,615.2000	(1,216)	0	0	0	0	(1,645)	(1,645)	5,000	1	0
MFSU6.....	1	80,760	675145 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,582.5000	1,615.2000	(1,216)	0	0	0	0	(1,635)	(1,635)	5,000	1	0
MFSU6.....	4	323,040	675146 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,582.6000	1,615.2000	(4,865)	0	0	0	0	(6,520)	(6,520)	20,000	1	0
MFSU6.....	1	80,760	675147 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,582.7000	1,615.2000	(1,216)	0	0	0	0	(1,625)	(1,625)	5,000	1	0
MFSU6.....	2	161,520	675148 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,582.9000	1,615.2000	(2,433)	0	0	0	0	(3,230)	(3,230)	10,000	1	0
MFSU6.....	2	161,520	675149 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,583.0000	1,615.2000	(2,433)	0	0	0	0	(3,220)	(3,220)	10,000	1	0
MFSU6.....	1	80,760	675150 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,583.5000	1,615.2000	(1,216)	0	0	0	0	(1,585)	(1,585)	5,000	1	0
MFSU6.....	2	161,520	675151 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,583.6000	1,615.2000	(2,433)	0	0	0	0	(3,160)	(3,160)	10,000	1	0
MFSU6.....	1	80,760	675152 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,583.7000	1,615.2000	(1,216)	0	0	0	0	(1,575)	(1,575)	5,000	1	0
MFSU6.....	1	80,760	675153 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,583.9000	1,615.2000	(1,216)	0	0	0	0	(1,565)	(1,565)	5,000	1	0
MFSU6.....	1	80,760	675154 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,584.1000	1,615.2000	(1,216)	0	0	0	0	(1,555)	(1,555)	5,000	1	0
MFSU6.....	2	161,520	675155 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,584.6000	1,615.2000	(2,433)	0	0	0	0	(3,060)	(3,060)	10,000	1	0
MFSU6.....	1	80,760	675156 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,584.8000	1,615.2000	(1,216)	0	0	0	0	(1,520)	(1,520)	5,000	1	0
MFSU6.....	1	80,760	675157 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,585.2000	1,615.2000	(1,216)	0	0	0	0	(1,500)	(1,500)	5,000	1	0
MFSU6.....	1	80,760	675158 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,585.3000	1,615.2000	(1,216)	0	0	0	0	(1,495)	(1,495)	5,000	1	0
MFSU6.....	3	242,280	675159 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,585.4000	1,615.2000	(3,649)	0	0	0	0	(4,470)	(4,470)	15,000	1	0
MFSU6.....	1	80,760	675160 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,585.6000	1,615.2000	(1,216)	0	0	0	0	(1,480)	(1,480)	5,000	1	0
MFSU6.....	1	80,760	675161 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,586.1000	1,615.2000	(1,216)	0	0	0	0	(1,455)	(1,455)	5,000	1	0
MFSU6.....	1	80,760	675162 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,586.2000	1,615.2000	(1,216)	0	0	0	0	(1,450)	(1,450)	5,000	1	0
MFSU6.....	1	80,760	675163 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,586.4000	1,615.2000	(1,216)	0	0	0	0	(1,440)	(1,440)	5,000	1	0
MFSU6.....	1	80,760	675164 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,586.7000	1,615.2000	(1,216)	0	0	0	0	(1,425)	(1,425)	5,000	1	0
MFSU6.....	2	161,520	675165 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,587.1000	1,615.2000	(2,433)	0	0	0	0	(2,810)	(2,810)	10,000	1	0
MFSU6.....	1	80,760	675166 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,587.3000	1,615.2000	(1,216)	0	0	0	0	(1,395)	(1,395)	5,000	1	0
MFSU6.....	3	242,280	675167 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,587.5000	1,615.2000	(3,649)	0	0	0	0	(4,155)	(4,155)	15,000	1	0
MFSU6.....	1	80,760	675168 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,587.6000	1,615.2000	(1,216)	0	0	0	0	(1,380)	(1,380)	5,000	1	0
MFSU6.....	1	80,760	675169 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,587.7000	1,615.2000	(1,216)	0	0	0	0	(1,375)	(1,375)	5,000	1	0
MFSU6.....	1	80,760	675170 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,588.1000	1,615.2000	(1,216)	0	0	0	0	(1,355)	(1,355)	5,000	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
MFSU6.....	3	242,280	675171 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,588.2000	1,615.2000	(3,649)	0	0	0	0	(4,050)	(4,050)	15,000	1	0
MFSU6.....	1	80,760	675172 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,588.5000	1,615.2000	(1,216)	0	0	0	0	(1,335)	(1,335)	5,000	1	0
MFSU6.....	1	80,760	675173 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,588.8000	1,615.2000	(1,216)	0	0	0	0	(1,320)	(1,320)	5,000	1	0
MFSU6.....	1	80,760	675174 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,588.9000	1,615.2000	(1,216)	0	0	0	0	(1,315)	(1,315)	5,000	1	0
MFSU6.....	2	161,520	675175 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,589.1000	1,615.2000	(2,433)	0	0	0	0	(2,610)	(2,610)	10,000	1	0
MFSU6.....	1	80,760	675176 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,589.3000	1,615.2000	(1,216)	0	0	0	0	(1,295)	(1,295)	5,000	1	0
MFSU6.....	1	80,760	675177 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,589.4000	1,615.2000	(1,216)	0	0	0	0	(1,290)	(1,290)	5,000	1	0
MFSU6.....	2	161,520	675178 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,589.8000	1,615.2000	(2,433)	0	0	0	0	(2,540)	(2,540)	10,000	1	0
MFSU6.....	1	80,760	675179 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,590.2000	1,615.2000	(1,216)	0	0	0	0	(1,250)	(1,250)	5,000	1	0
MFSU6.....	1	80,760	675180 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,590.3000	1,615.2000	(1,216)	0	0	0	0	(1,245)	(1,245)	5,000	1	0
MFSU6.....	2	161,520	675181 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,590.5000	1,615.2000	(2,433)	0	0	0	0	(2,470)	(2,470)	10,000	1	0
MFSU6.....	1	80,760	675182 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,590.7000	1,615.2000	(1,216)	0	0	0	0	(1,225)	(1,225)	5,000	1	0
MFSU6.....	1	80,760	675183 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,590.9000	1,615.2000	(1,216)	0	0	0	0	(1,215)	(1,215)	5,000	1	0
MFSU6.....	1	80,760	675184 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,591.0000	1,615.2000	(1,216)	0	0	0	0	(1,210)	(1,210)	5,000	1	0
MFSU6.....	1	80,760	675185 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,591.2000	1,615.2000	(1,216)	0	0	0	0	(1,200)	(1,200)	5,000	1	0
MFSU6.....	1	80,760	675186 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,591.4000	1,615.2000	(1,216)	0	0	0	0	(1,190)	(1,190)	5,000	1	0
MFSU6.....	1	80,760	675187 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,592.0000	1,615.2000	(1,216)	0	0	0	0	(1,160)	(1,160)	5,000	1	0
MFSU6.....	1	80,760	675188 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,592.6000	1,615.2000	(1,216)	0	0	0	0	(1,130)	(1,130)	5,000	1	0
MFSU6.....	1	80,760	675189 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,592.7000	1,615.2000	(1,216)	0	0	0	0	(1,125)	(1,125)	5,000	1	0
MFSU6.....	1	80,760	675190 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,593.5000	1,615.2000	(1,216)	0	0	0	0	(1,085)	(1,085)	5,000	1	0
MESU6.....	500	20,867,500	671205 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/09/2016	840.3000	834.7000	(225,000)	0	0	0	0	140,000	140,000	1,125,000	1	0
MESU6.....	2	83,470	671453 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	809.2000	834.7000	(900)	0	0	0	0	(2,550)	(2,550)	4,500	1	0
MESU6.....	9	375,615	671454 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	809.3000	834.7000	(4,050)	0	0	0	0	(11,430)	(11,430)	20,250	1	0
MESU6.....	17	709,495	671455 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	809.4000	834.7000	(7,650)	0	0	0	0	(21,505)	(21,505)	38,250	1	0
MESU6.....	14	584,290	671456 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	809.5000	834.7000	(6,300)	0	0	0	0	(17,640)	(17,640)	31,500	1	0
MESU6.....	13	542,555	671457 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	809.6000	834.7000	(5,850)	0	0	0	0	(16,315)	(16,315)	29,250	1	0
MESU6.....	292	12,186,620	672437 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	796.9000	834.7000	(131,400)	0	0	0	0	(551,880)	(551,880)	657,000	1	0
MESU6.....	215	8,973,025	672438 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	797.0000	834.7000	(96,750)	0	0	0	0	(405,275)	(405,275)	483,750	1	0
MESU6.....	2	83,470	674890 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	791.9000	834.7000	(900)	0	0	0	0	(4,280)	(4,280)	4,500	1	0
MESU6.....	2	83,470	674891 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	792.0000	834.7000	(900)	0	0	0	0	(4,270)	(4,270)	4,500	1	0
MESU6.....	3	125,205	674892 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	792.1000	834.7000	(1,350)	0	0	0	0	(6,390)	(6,390)	6,750	1	0
MESU6.....	3	125,205	674893 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	792.2000	834.7000	(1,350)	0	0	0	0	(6,375)	(6,375)	6,750	1	0
MESU6.....	2	83,470	674894 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	792.4000	834.7000	(900)	0	0	0	0	(4,230)	(4,230)	4,500	1	0
MESU6.....	3	125,205	674895 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	792.5000	834.7000	(1,350)	0	0	0	0	(6,330)	(6,330)	6,750	1	0
MESU6.....	5	208,675	674896 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	792.6000	834.7000	(2,250)	0	0	0	0	(10,525)	(10,525)	11,250	1	0
MESU6.....	3	125,205	674897 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	792.8000	834.7000	(1,350)	0	0	0	0	(6,285)	(6,285)	6,750	1	0
MESU6.....	1	41,735	674898 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	792.9000	834.7000	(450)	0	0	0	0	(2,090)	(2,090)	2,250	1	0
MESU6.....	4	166,940	674899 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	793.0000	834.7000	(1,800)	0	0	0	0	(8,340)	(8,340)	9,000	1	0
MESU6.....	5	208,675	674900 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	793.1000	834.7000	(2,250)	0	0	0	0	(10,400)	(10,400)	11,250	1	0
MESU6.....	1	41,735	674901 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	793.2000	834.7000	(450)	0	0	0	0	(2,075)	(2,075)	2,250	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
MESU6.....	2	83,470	674902 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	793.3000	834.7000	(900)	0	0	0	0	(4,140)	(4,140)	4,500	1	0
MESU6.....	1	41,735	674903 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	793.4000	834.7000	(450)	0	0	0	0	(2,065)	(2,065)	2,250	1	0
MESU6.....	1	41,735	674904 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	793.6000	834.7000	(450)	0	0	0	0	(2,055)	(2,055)	2,250	1	0
MESU6.....	2	83,470	674905 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	793.7000	834.7000	(900)	0	0	0	0	(4,100)	(4,100)	4,500	1	0
MESU6.....	2	83,470	674906 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	793.8000	834.7000	(900)	0	0	0	0	(4,090)	(4,090)	4,500	1	0
MESU6.....	2	83,470	674907 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	794.0000	834.7000	(900)	0	0	0	0	(4,070)	(4,070)	4,500	1	0
MESU6.....	1	41,735	674908 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	794.1000	834.7000	(450)	0	0	0	0	(2,030)	(2,030)	2,250	1	0
MESU6.....	2	83,470	674909 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	794.2000	834.7000	(900)	0	0	0	0	(4,050)	(4,050)	4,500	1	0
MESU6.....	4	166,940	674910 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	794.3000	834.7000	(1,800)	0	0	0	0	(8,080)	(8,080)	9,000	1	0
MESU6.....	3	125,205	674911 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	794.4000	834.7000	(1,350)	0	0	0	0	(6,045)	(6,045)	6,750	1	0
MESU6.....	3	125,205	674912 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	794.6000	834.7000	(1,350)	0	0	0	0	(6,015)	(6,015)	6,750	1	0
MESU6.....	3	125,205	674913 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	794.7000	834.7000	(1,350)	0	0	0	0	(6,000)	(6,000)	6,750	1	0
MESU6.....	2	83,470	674914 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	794.8000	834.7000	(900)	0	0	0	0	(3,990)	(3,990)	4,500	1	0
MESU6.....	5	208,675	674915 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	794.9000	834.7000	(2,250)	0	0	0	0	(9,950)	(9,950)	11,250	1	0
MESU6.....	1	41,735	674916 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	795.0000	834.7000	(450)	0	0	0	0	(1,985)	(1,985)	2,250	1	0
MESU6.....	2	83,470	674917 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	795.2000	834.7000	(900)	0	0	0	0	(3,950)	(3,950)	4,500	1	0
MESU6.....	1	41,735	674918 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	795.3000	834.7000	(450)	0	0	0	0	(1,970)	(1,970)	2,250	1	0
MESU6.....	2	83,470	674919 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	795.4000	834.7000	(900)	0	0	0	0	(3,930)	(3,930)	4,500	1	0
MESU6.....	2	83,470	674920 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	795.5000	834.7000	(900)	0	0	0	0	(3,920)	(3,920)	4,500	1	0
MESU6.....	3	125,205	674921 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	796.1000	834.7000	(1,350)	0	0	0	0	(5,790)	(5,790)	6,750	1	0
MESU6.....	4	166,940	674922 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	796.2000	834.7000	(1,800)	0	0	0	0	(7,700)	(7,700)	9,000	1	0
MESU6.....	1	41,735	674923 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	796.3000	834.7000	(450)	0	0	0	0	(1,920)	(1,920)	2,250	1	0
MESU6.....	1	41,735	674924 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	796.4000	834.7000	(450)	0	0	0	0	(1,915)	(1,915)	2,250	1	0
MESU6.....	2	83,470	674925 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	796.5000	834.7000	(900)	0	0	0	0	(3,820)	(3,820)	4,500	1	0
MESU6.....	2	83,470	674926 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	796.6000	834.7000	(900)	0	0	0	0	(3,810)	(3,810)	4,500	1	0
MESU6.....	1	41,735	674927 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	796.7000	834.7000	(450)	0	0	0	0	(1,900)	(1,900)	2,250	1	0
MESU6.....	5	208,675	674928 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	796.8000	834.7000	(2,250)	0	0	0	0	(9,475)	(9,475)	11,250	1	0
MESU6.....	2	83,470	674929 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	796.9000	834.7000	(900)	0	0	0	0	(3,780)	(3,780)	4,500	1	0
MESU6.....	1	41,735	674930 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	797.0000	834.7000	(450)	0	0	0	0	(1,885)	(1,885)	2,250	1	0
MESU6.....	1	41,735	674931 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	797.1000	834.7000	(450)	0	0	0	0	(1,880)	(1,880)	2,250	1	0
MESU6.....	1	41,735	674932 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	797.2000	834.7000	(450)	0	0	0	0	(1,875)	(1,875)	2,250	1	0
MESU6.....	1	41,735	674933 NYL EMINI MSCI EMERG.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	797.4000	834.7000	(450)	0	0	0	0	(1,865)	(1,865)	2,250	1	0
RTAU6.....	32	3,671,680	671508 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	1,174.5500	1,147.4000	(63,121)	0	0	0	0	86,880	86,880	172,800	1	0
RTAU6.....	8	917,920	672210 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,143.9000	1,147.4000	(15,780)	0	0	0	0	(2,800)	(2,800)	43,200	1	0
RTAU6.....	7	803,180	672211 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,144.0000	1,147.4000	(13,808)	0	0	0	0	(2,380)	(2,380)	37,800	1	0
RTAU6.....	11	1,262,140	672212 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,144.1000	1,147.4000	(21,698)	0	0	0	0	(3,630)	(3,630)	59,400	1	0
RTAU6.....	38	4,360,120	672213 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,144.2000	1,147.4000	(74,957)	0	0	0	0	(12,160)	(12,160)	205,200	1	0
RTAU6.....	4	458,960	672214 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,144.3000	1,147.4000	(7,890)	0	0	0	0	(1,240)	(1,240)	21,600	1	0
RTAU6.....	59	6,769,660	672215 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,144.4000	1,147.4000	(116,380)	0	0	0	0	(17,700)	(17,700)	318,600	1	0
RTAU6.....	14	1,606,360	672216 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,144.5000	1,147.4000	(27,616)	0	0	0	0	(4,060)	(4,060)	75,600	1	0
RTAU6.....	7	803,180	672217 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,144.6000	1,147.4000	(13,808)	0	0	0	0	(1,960)	(1,960)	37,800	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.10

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
RTAU6.....	4	458,960	672218 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,144.7000	1,147.4000	(7,890)	0	0	0	0	(1,080)	(1,080)	21,600	1	0
RTAU6.....	11	1,262,140	672219 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,144.8000	1,147.4000	(21,698)	0	0	0	0	(2,860)	(2,860)	59,400	1	0
RTAU6.....	1	114,740	672220 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,145.1000	1,147.4000	(1,973)	0	0	0	0	(230)	(230)	5,400	1	0
RTAU6.....	1,500	172,110,000	672221 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,159.1500	1,147.4000	(2,958,811)	0	0	0	0	1,762,500	1,762,500	8,100,000	1	0
RTAU6.....	2,000	229,480,000	672222 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,159.2000	1,147.4000	(3,945,082)	0	0	0	0	2,360,000	2,360,000	10,800,000	1	0
RTAU6.....	1,000	114,740,000	672223 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,159.2000	1,147.4000	(1,972,541)	0	0	0	0	1,180,000	1,180,000	5,400,000	1	0
RTAU6.....	500	57,370,000	672224 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,159.2500	1,147.4000	(986,270)	0	0	0	0	592,500	592,500	2,700,000	1	0
RTAU6.....	2	229,480	672446 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	1,143.4000	1,147.4000	(3,945)	0	0	0	0	(800)	(800)	10,800	1	0
RTAU6.....	11	1,262,140	672447 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	1,143.5000	1,147.4000	(21,698)	0	0	0	0	(4,290)	(4,290)	59,400	1	0
RTAU6.....	4	458,960	672448 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	1,143.8000	1,147.4000	(7,890)	0	0	0	0	(1,440)	(1,440)	21,600	1	0
RTAU6.....	2	229,480	672449 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	1,143.9000	1,147.4000	(3,945)	0	0	0	0	(700)	(700)	10,800	1	0
RTAU6.....	6	688,440	672450 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	1,144.1000	1,147.4000	(11,835)	0	0	0	0	(1,980)	(1,980)	32,400	1	0
RTAU6.....	1,000	114,740,000	672451 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	1,144.2500	1,147.4000	(1,972,541)	0	0	0	0	(315,000)	(315,000)	5,400,000	1	0
RTAU6.....	674	77,334,760	672772 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	1,143.8500	1,147.4000	(1,329,493)	0	0	0	0	(239,270)	(239,270)	3,639,600	1	0
RTAU6.....	1,000	114,740,000	672773 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	1,143.9000	1,147.4000	(1,972,541)	0	0	0	0	(350,000)	(350,000)	5,400,000	1	0
RTAU6.....	9	1,032,660	673679 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/17/2016	1,137.7000	1,147.4000	(17,753)	0	0	0	0	(8,730)	(8,730)	48,600	1	0
RTAU6.....	49	5,622,260	673680 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/17/2016	1,137.8000	1,147.4000	(96,655)	0	0	0	0	(47,040)	(47,040)	264,600	1	0
RTAU6.....	67	7,687,580	673681 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/17/2016	1,137.9000	1,147.4000	(132,160)	0	0	0	0	(63,650)	(63,650)	361,800	1	0
RTAU6.....	4	458,960	675191 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,113.8000	1,147.4000	(7,890)	0	0	0	0	(13,440)	(13,440)	21,600	1	0
RTAU6.....	3	344,220	675192 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,113.9000	1,147.4000	(5,918)	0	0	0	0	(10,050)	(10,050)	16,200	1	0
RTAU6.....	4	458,960	675193 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,114.1000	1,147.4000	(7,890)	0	0	0	0	(13,320)	(13,320)	21,600	1	0
RTAU6.....	13	1,491,620	675194 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,114.2000	1,147.4000	(25,643)	0	0	0	0	(43,160)	(43,160)	70,200	1	0
RTAU6.....	3	344,220	675195 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,114.3000	1,147.4000	(5,918)	0	0	0	0	(9,930)	(9,930)	16,200	1	0
RTAU6.....	9	1,032,660	675196 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,114.4000	1,147.4000	(17,753)	0	0	0	0	(29,700)	(29,700)	48,600	1	0
RTAU6.....	10	1,147,400	675197 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,114.5000	1,147.4000	(19,725)	0	0	0	0	(32,900)	(32,900)	54,000	1	0
RTAU6.....	36	4,130,640	675198 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,114.6000	1,147.4000	(71,011)	0	0	0	0	(118,080)	(118,080)	194,400	1	0
RTAU6.....	9	1,032,660	675199 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,114.7000	1,147.4000	(17,753)	0	0	0	0	(29,430)	(29,430)	48,600	1	0
RTAU6.....	16	1,835,840	675200 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,114.8000	1,147.4000	(31,561)	0	0	0	0	(52,160)	(52,160)	86,400	1	0
RTAU6.....	29	3,327,460	675201 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,114.9000	1,147.4000	(57,204)	0	0	0	0	(94,250)	(94,250)	156,600	1	0
RTAU6.....	32	3,671,680	675202 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,115.0000	1,147.4000	(63,121)	0	0	0	0	(103,680)	(103,680)	172,800	1	0
RTAU6.....	12	1,376,880	675203 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,115.1000	1,147.4000	(23,670)	0	0	0	0	(38,760)	(38,760)	64,800	1	0
RTAU6.....	6	688,440	675204 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,115.2000	1,147.4000	(11,835)	0	0	0	0	(19,320)	(19,320)	32,400	1	0
RTAU6.....	10	1,147,400	675205 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,115.3000	1,147.4000	(19,725)	0	0	0	0	(32,100)	(32,100)	54,000	1	0
RTAU6.....	6	688,440	675206 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,115.4000	1,147.4000	(11,835)	0	0	0	0	(19,200)	(19,200)	32,400	1	0
RTAU6.....	13	1,491,620	675207 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,115.5000	1,147.4000	(25,643)	0	0	0	0	(41,470)	(41,470)	70,200	1	0
RTAU6.....	4	458,960	675208 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,115.6000	1,147.4000	(7,890)	0	0	0	0	(12,720)	(12,720)	21,600	1	0
RTAU6.....	18	2,065,320	675209 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,115.7000	1,147.4000	(35,506)	0	0	0	0	(57,060)	(57,060)	97,200	1	0
RTAU6.....	7	803,180	675210 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,116.0000	1,147.4000	(13,808)	0	0	0	0	(21,980)	(21,980)	37,800	1	0
RTAU6.....	2	229,480	675211 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,116.1000	1,147.4000	(3,945)	0	0	0	0	(6,260)	(6,260)	10,800	1	0
RTAU6.....	3	344,220	675212 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,116.4000	1,147.4000	(5,918)	0	0	0	0	(9,300)	(9,300)	16,200	1	0
RTAU6.....	1	114,740	675213 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,116.5000	1,147.4000	(1,973)	0	0	0	0	(3,090)	(3,090)	5,400	1	0

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
RTAU6.....	7	803,180	675214 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,116.9000	1,147.4000	(13,808)	0	0	0	0	(21,350)	(21,350)	37,800	1	0
RTAU6.....	2	229,480	675215 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,117.0000	1,147.4000	(3,945)	0	0	0	0	(6,080)	(6,080)	10,800	1	0
RTAU6.....	2	229,480	675216 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,117.1000	1,147.4000	(3,945)	0	0	0	0	(6,060)	(6,060)	10,800	1	0
RTAU6.....	4	458,960	675217 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,117.2000	1,147.4000	(7,890)	0	0	0	0	(12,080)	(12,080)	21,600	1	0
RTAU6.....	4	458,960	675218 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,117.5000	1,147.4000	(7,890)	0	0	0	0	(11,960)	(11,960)	21,600	1	0
RTAU6.....	1	114,740	675219 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,117.7000	1,147.4000	(1,973)	0	0	0	0	(2,970)	(2,970)	5,400	1	0
RTAU6.....	1	114,740	675220 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,120.3000	1,147.4000	(1,973)	0	0	0	0	(2,710)	(2,710)	5,400	1	0
RTAU6.....	3	344,220	675221 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,120.4000	1,147.4000	(5,918)	0	0	0	0	(8,100)	(8,100)	16,200	1	0
RTAU6.....	2	229,480	675222 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,120.5000	1,147.4000	(3,945)	0	0	0	0	(5,380)	(5,380)	10,800	1	0
RTAU6.....	4	458,960	675223 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,120.6000	1,147.4000	(7,890)	0	0	0	0	(10,720)	(10,720)	21,600	1	0
RTAU6.....	13	1,491,620	675224 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,120.7000	1,147.4000	(25,643)	0	0	0	0	(34,710)	(34,710)	70,200	1	0
RTAU6.....	7	803,180	675225 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,120.8000	1,147.4000	(13,808)	0	0	0	0	(18,620)	(18,620)	37,800	1	0
RTAU6.....	7	803,180	675226 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,120.9000	1,147.4000	(13,808)	0	0	0	0	(18,550)	(18,550)	37,800	1	0
RTAU6.....	13	1,491,620	675227 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,121.0000	1,147.4000	(25,643)	0	0	0	0	(34,320)	(34,320)	70,200	1	0
RTAU6.....	13	1,491,620	675228 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,121.1000	1,147.4000	(25,643)	0	0	0	0	(34,190)	(34,190)	70,200	1	0
RTAU6.....	9	1,032,660	675229 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,121.2000	1,147.4000	(17,753)	0	0	0	0	(23,580)	(23,580)	48,600	1	0
RTAU6.....	7	803,180	675230 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,121.3000	1,147.4000	(13,808)	0	0	0	0	(18,270)	(18,270)	37,800	1	0
RTAU6.....	7	803,180	675231 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,121.4000	1,147.4000	(13,808)	0	0	0	0	(18,200)	(18,200)	37,800	1	0
RTAU6.....	14	1,606,360	675232 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,121.5000	1,147.4000	(27,616)	0	0	0	0	(36,260)	(36,260)	75,600	1	0
RTAU6.....	14	1,606,360	675233 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,121.6000	1,147.4000	(27,616)	0	0	0	0	(36,120)	(36,120)	75,600	1	0
RTAU6.....	3	344,220	675234 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,121.7000	1,147.4000	(5,918)	0	0	0	0	(7,710)	(7,710)	16,200	1	0
RTAU6.....	6	688,440	675235 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,121.8000	1,147.4000	(11,835)	0	0	0	0	(15,360)	(15,360)	32,400	1	0
RTAU6.....	12	1,376,880	675236 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,121.9000	1,147.4000	(23,670)	0	0	0	0	(30,600)	(30,600)	64,800	1	0
RTAU6.....	2	229,480	675237 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,122.0000	1,147.4000	(3,945)	0	0	0	0	(5,080)	(5,080)	10,800	1	0
RTAU6.....	4	458,960	675238 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,122.1000	1,147.4000	(7,890)	0	0	0	0	(10,120)	(10,120)	21,600	1	0
RTAU6.....	3	344,220	675239 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,122.2000	1,147.4000	(5,918)	0	0	0	0	(7,560)	(7,560)	16,200	1	0
RTAU6.....	5	573,700	675240 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,122.3000	1,147.4000	(9,863)	0	0	0	0	(12,550)	(12,550)	27,000	1	0
RTAU6.....	2	229,480	675241 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,122.4000	1,147.4000	(3,945)	0	0	0	0	(5,000)	(5,000)	10,800	1	0
RTAU6.....	1	114,740	675242 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,122.5000	1,147.4000	(1,973)	0	0	0	0	(2,490)	(2,490)	5,400	1	0
RTAU6.....	3	344,220	675243 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,122.6000	1,147.4000	(5,918)	0	0	0	0	(7,440)	(7,440)	16,200	1	0
RTAU6.....	1	114,740	675244 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,122.7000	1,147.4000	(1,973)	0	0	0	0	(2,470)	(2,470)	5,400	1	0
RTAU6.....	3	344,220	675245 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,122.8000	1,147.4000	(5,918)	0	0	0	0	(7,380)	(7,380)	16,200	1	0
RTAU6.....	1	114,740	675246 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,123.0000	1,147.4000	(1,973)	0	0	0	0	(2,440)	(2,440)	5,400	1	0
RTAU6.....	8	917,920	675247 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,123.1000	1,147.4000	(15,780)	0	0	0	0	(19,440)	(19,440)	43,200	1	0
RTAU6.....	8	917,920	675248 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,123.2000	1,147.4000	(15,780)	0	0	0	0	(19,360)	(19,360)	43,200	1	0
RTAU6.....	9	1,032,660	675249 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,123.3000	1,147.4000	(17,753)	0	0	0	0	(21,690)	(21,690)	48,600	1	0
RTAU6.....	11	1,262,140	675250 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,123.4000	1,147.4000	(21,698)	0	0	0	0	(26,400)	(26,400)	59,400	1	0
RTAU6.....	4	458,960	675251 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,123.5000	1,147.4000	(7,890)	0	0	0	0	(9,560)	(9,560)	21,600	1	0
RTAU6.....	1	114,740	675252 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,129.7000	1,147.4000	(1,973)	0	0	0	0	(1,770)	(1,770)	5,400	1	0
RTAU6.....	4	458,960	675253 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,129.8000	1,147.4000	(7,890)	0	0	0	0	(7,040)	(7,040)	21,600	1	0
RTAU6.....	5	573,700	675254 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,129.9000	1,147.4000	(9,863)	0	0	0	0	(8,750)	(8,750)	27,000	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.12

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
RTAU6.....	2	...229,480	675255 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,130.0000	...1,147.4000	(3,945)	0	0	0	0	(3,480)	(3,480)	...10,800	1	0
RTAU6.....	5	...573,700	675256 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,130.1000	...1,147.4000	(9,863)	0	0	0	0	(8,650)	(8,650)	...27,000	1	0
RTAU6.....	6	...688,440	675257 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,130.2000	...1,147.4000	(11,835)	0	0	0	0	(10,320)	(10,320)	...32,400	1	0
RTAU6.....	5	...573,700	675258 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,130.3000	...1,147.4000	(9,863)	0	0	0	0	(8,550)	(8,550)	...27,000	1	0
RTAU6.....	6	...688,440	675259 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,130.4000	...1,147.4000	(11,835)	0	0	0	0	(10,200)	(10,200)	...32,400	1	0
RTAU6.....	2	...229,480	675260 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,130.5000	...1,147.4000	(3,945)	0	0	0	0	(3,380)	(3,380)	...10,800	1	0
RTAU6.....	6	...688,440	675261 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,130.6000	...1,147.4000	(11,835)	0	0	0	0	(10,080)	(10,080)	...32,400	1	0
RTAU6.....	11	...1,262,140	675262 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,130.7000	...1,147.4000	(21,698)	0	0	0	0	(18,370)	(18,370)	...59,400	1	0
RTAU6.....	6	...688,440	675263 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,130.8000	...1,147.4000	(11,835)	0	0	0	0	(9,960)	(9,960)	...32,400	1	0
RTAU6.....	4	...458,960	675264 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,130.9000	...1,147.4000	(7,890)	0	0	0	0	(6,600)	(6,600)	...21,600	1	0
RTAU6.....	3	...344,220	675265 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,131.0000	...1,147.4000	(5,918)	0	0	0	0	(4,920)	(4,920)	...16,200	1	0
RTAU6.....	7	...803,180	675266 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,131.1000	...1,147.4000	(13,808)	0	0	0	0	(11,410)	(11,410)	...37,800	1	0
RTAU6.....	7	...803,180	675267 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,131.2000	...1,147.4000	(13,808)	0	0	0	0	(11,340)	(11,340)	...37,800	1	0
RTAU6.....	3	...344,220	675268 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,131.3000	...1,147.4000	(5,918)	0	0	0	0	(4,830)	(4,830)	...16,200	1	0
RTAU6.....	4	...458,960	675269 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,131.4000	...1,147.4000	(7,890)	0	0	0	0	(6,400)	(6,400)	...21,600	1	0
RTAU6.....	11	...1,262,140	675270 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,131.5000	...1,147.4000	(21,698)	0	0	0	0	(17,490)	(17,490)	...59,400	1	0
RTAU6.....	12	...1,376,880	675271 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,131.6000	...1,147.4000	(23,670)	0	0	0	0	(18,960)	(18,960)	...64,800	1	0
RTAU6.....	11	...1,262,140	675272 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,131.7000	...1,147.4000	(21,698)	0	0	0	0	(17,270)	(17,270)	...59,400	1	0
RTAU6.....	8	...917,920	675273 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,131.8000	...1,147.4000	(15,780)	0	0	0	0	(12,480)	(12,480)	...43,200	1	0
RTAU6.....	3	...344,220	675274 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,131.9000	...1,147.4000	(5,918)	0	0	0	0	(4,650)	(4,650)	...16,200	1	0
RTAU6.....	2	...229,480	675275 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,132.0000	...1,147.4000	(3,945)	0	0	0	0	(3,080)	(3,080)	...10,800	1	0
RTAU6.....	4	...458,960	675276 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,132.1000	...1,147.4000	(7,890)	0	0	0	0	(6,120)	(6,120)	...21,600	1	0
RTAU6.....	3	...344,220	675277 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,132.2000	...1,147.4000	(5,918)	0	0	0	0	(4,560)	(4,560)	...16,200	1	0
RTAU6.....	2	...229,480	675278 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,132.3000	...1,147.4000	(3,945)	0	0	0	0	(3,020)	(3,020)	...10,800	1	0
RTAU6.....	2	...229,480	675279 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,132.4000	...1,147.4000	(3,945)	0	0	0	0	(3,000)	(3,000)	...10,800	1	0
RTAU6.....	5	...573,700	675280 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/24/2016	...1,132.5000	...1,147.4000	(9,863)	0	0	0	0	(7,450)	(7,450)	...27,000	1	0
RTAU6.....	9	...1,032,660	675758 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/27/2016	...1,078.9000	...1,147.4000	(17,753)	0	0	0	0	(61,650)	(61,650)	...48,600	1	0
RTAU6.....	104	...11,932,960	675759 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/27/2016	...1,079.0000	...1,147.4000	(205,144)	0	0	0	0	(711,360)	(711,360)	...561,600	1	0
RTAU6.....	33	...3,786,420	675760 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/27/2016	...1,079.1000	...1,147.4000	(65,094)	0	0	0	0	(225,390)	(225,390)	...178,200	1	0
RTAU6.....	64	...7,343,360	675761 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/27/2016	...1,079.2000	...1,147.4000	(126,243)	0	0	0	0	(436,480)	(436,480)	...345,600	1	0
RTAU6.....	154	...17,669,960	675762 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/27/2016	...1,079.3000	...1,147.4000	(303,771)	0	0	0	0	(1,048,740)	(1,048,740)	...831,600	1	0
RTAU6.....	138	...15,834,120	675763 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/27/2016	...1,079.4000	...1,147.4000	(272,211)	0	0	0	0	(938,400)	(938,400)	...745,200	1	0
RTAU6.....	175	...20,079,500	675764 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/27/2016	...1,079.5000	...1,147.4000	(345,195)	0	0	0	0	(1,188,250)	(1,188,250)	...945,000	1	0
RTAU6.....	162	...18,587,880	675765 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/27/2016	...1,079.6000	...1,147.4000	(319,552)	0	0	0	0	(1,098,360)	(1,098,360)	...874,800	1	0
RTAU6.....	39	...4,474,860	675766 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/27/2016	...1,079.7000	...1,147.4000	(76,929)	0	0	0	0	(264,030)	(264,030)	...210,600	1	0
RTAU6.....	28	...3,212,720	675767 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/27/2016	...1,079.8000	...1,147.4000	(55,231)	0	0	0	0	(189,280)	(189,280)	...151,200	1	0
RTAU6.....	3	...344,220	675768 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/27/2016	...1,079.9000	...1,147.4000	(5,918)	0	0	0	0	(20,250)	(20,250)	...16,200	1	0
RTAU6.....	6	...688,440	675769 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/27/2016	...1,080.0000	...1,147.4000	(11,835)	0	0	0	0	(40,440)	(40,440)	...32,400	1	0
RTAU6.....	8	...917,920	675770 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/27/2016	...1,080.1000	...1,147.4000	(15,780)	0	0	0	0	(53,840)	(53,840)	...43,200	1	0
RTAU6.....	2	...229,480	675771 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/27/2016	...1,080.3000	...1,147.4000	(3,945)	0	0	0	0	(13,420)	(13,420)	...10,800	1	0
RTAU6.....	3	...344,220	675772 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	..09/16/2016	CME.....	..06/27/2016	...1,080.6000	...1,147.4000	(5,918)	0	0	0	0	(20,040)	(20,040)	...16,200	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.13

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
RTAU6.....	4	458,960	675773 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,080.7000	1,147.4000	(7,890)	0	0	0	0	(26,680)	(26,680)	21,600	1	0
RTAU6.....	13	1,491,620	675774 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,080.8000	1,147.4000	(25,643)	0	0	0	0	(86,580)	(86,580)	70,200	1	0
RTAU6.....	26	2,983,240	675775 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,080.9000	1,147.4000	(51,286)	0	0	0	0	(172,900)	(172,900)	140,400	1	0
RTAU6.....	3	344,220	675776 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,081.0000	1,147.4000	(5,918)	0	0	0	0	(19,920)	(19,920)	16,200	1	0
RTAU6.....	14	1,606,360	675777 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,081.2000	1,147.4000	(27,616)	0	0	0	0	(92,680)	(92,680)	75,600	1	0
RTAU6.....	7	803,180	675778 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,081.3000	1,147.4000	(13,808)	0	0	0	0	(46,270)	(46,270)	37,800	1	0
RTAU6.....	1	114,740	675779 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,081.4000	1,147.4000	(1,973)	0	0	0	0	(6,600)	(6,600)	5,400	1	0
RTAU6.....	4	458,960	675780 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,081.5000	1,147.4000	(7,890)	0	0	0	0	(26,360)	(26,360)	21,600	1	0
FAU6.....	77	11,496,100	670978 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/08/2016	1,513.2500	1,493.0000	(222,459)	0	0	0	0	155,925	155,925	477,400	1	0
FAU6.....	16	2,388,800	670979 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/08/2016	1,513.3500	1,493.0000	(46,225)	0	0	0	0	32,560	32,560	99,200	1	0
FAU6.....	100	14,930,000	671202 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/09/2016	1,520.0000	1,493.0000	(288,908)	0	0	0	0	270,000	270,000	620,000	1	0
FAU6.....	700	104,510,000	671203 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/09/2016	1,520.0500	1,493.0000	(2,022,358)	0	0	0	0	1,893,500	1,893,500	4,340,000	1	0
FAU6.....	1	149,300	671443 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	1,493.0000	1,493.0000	(2,889)	0	0	0	0	0	0	6,200	1	0
FAU6.....	3	447,900	671444 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	1,493.1000	1,493.0000	(8,667)	0	0	0	0	30	30	18,600	1	0
FAU6.....	18	2,687,400	671445 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	1,493.2000	1,493.0000	(52,003)	0	0	0	0	360	360	111,600	1	0
FAU6.....	28	4,180,400	671446 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	1,493.3000	1,493.0000	(80,894)	0	0	0	0	840	840	173,600	1	0
FAU6.....	51	7,614,300	671447 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	1,493.4000	1,493.0000	(147,343)	0	0	0	0	2,040	2,040	316,200	1	0
FAU6.....	43	6,419,900	671448 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	1,493.5000	1,493.0000	(124,231)	0	0	0	0	2,150	2,150	266,600	1	0
FAU6.....	12	1,791,600	671449 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	1,493.6000	1,493.0000	(34,669)	0	0	0	0	720	720	74,400	1	0
FAU6.....	12	1,791,600	671450 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	1,493.7000	1,493.0000	(34,669)	0	0	0	0	840	840	74,400	1	0
FAU6.....	7	1,045,100	671451 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	1,493.8000	1,493.0000	(20,224)	0	0	0	0	560	560	43,400	1	0
FAU6.....	200	29,860,000	671452 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	1,515.7500	1,493.0000	(577,816)	0	0	0	0	455,000	455,000	1,240,000	1	0
FAU6.....	100	14,930,000	672193 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,493.7000	1,493.0000	(288,908)	0	0	0	0	7,000	7,000	620,000	1	0
FAU6.....	100	14,930,000	672194 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,493.7500	1,493.0000	(288,908)	0	0	0	0	7,500	7,500	620,000	1	0
FAU6.....	200	29,860,000	672195 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,493.8000	1,493.0000	(577,816)	0	0	0	0	16,000	16,000	1,240,000	1	0
FAU6.....	900	134,370,000	672196 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,493.8500	1,493.0000	(2,600,174)	0	0	0	0	76,500	76,500	5,580,000	1	0
FAU6.....	200	29,860,000	672434 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	1,476.8000	1,493.0000	(577,816)	0	0	0	0	(324,000)	(324,000)	1,240,000	1	0
FAU6.....	575	85,847,500	672691 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	1,474.2500	1,493.0000	(1,661,222)	0	0	0	0	(1,078,125)	(1,078,125)	3,565,000	1	0
FAU6.....	2	298,600	672692 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	1,475.2000	1,493.0000	(5,778)	0	0	0	0	(3,560)	(3,560)	12,400	1	0
FAU6.....	8	1,194,400	672693 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	1,475.3000	1,493.0000	(23,113)	0	0	0	0	(14,160)	(14,160)	49,600	1	0
FAU6.....	5	746,500	672694 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	1,475.4000	1,493.0000	(14,445)	0	0	0	0	(8,800)	(8,800)	31,000	1	0
FAU6.....	4	597,200	672695 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	1,475.5000	1,493.0000	(11,556)	0	0	0	0	(7,000)	(7,000)	24,800	1	0
FAU6.....	2	298,600	672696 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	1,475.6000	1,493.0000	(5,778)	0	0	0	0	(3,480)	(3,480)	12,400	1	0
FAU6.....	4	597,200	672697 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	1,475.7000	1,493.0000	(11,556)	0	0	0	0	(6,920)	(6,920)	24,800	1	0
FAU6.....	2	298,600	672698 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	1,475.8000	1,493.0000	(5,778)	0	0	0	0	(3,440)	(3,440)	12,400	1	0
FAU6.....	6	895,800	672699 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	1,475.9000	1,493.0000	(17,334)	0	0	0	0	(10,260)	(10,260)	37,200	1	0
FAU6.....	2	298,600	672700 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	1,476.0000	1,493.0000	(5,778)	0	0	0	0	(3,400)	(3,400)	12,400	1	0
FAU6.....	6	895,800	672701 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	1,476.1000	1,493.0000	(17,334)	0	0	0	0	(10,140)	(10,140)	37,200	1	0
FAU6.....	2	298,600	672702 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	1,476.2000	1,493.0000	(5,778)	0	0	0	0	(3,360)	(3,360)	12,400	1	0
FAU6.....	1	149,300	674853 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,451.3000	1,493.0000	(2,889)	0	0	0	0	(4,170)	(4,170)	6,200	1	0
FAU6.....	2	298,600	674854 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,451.5000	1,493.0000	(5,778)	0	0	0	0	(8,300)	(8,300)	12,400	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.14

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FAU6.....	13	1,940,900	674855 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,451.7000	1,493.0000	(37,558)	0	0	0	0	(53,690)	(53,690)	80,600	1	0
FAU6.....	5	746,500	674856 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,451.8000	1,493.0000	(14,445)	0	0	0	0	(20,600)	(20,600)	31,000	1	0
FAU6.....	26	3,881,800	674857 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,451.9000	1,493.0000	(75,116)	0	0	0	0	(106,860)	(106,860)	161,200	1	0
FAU6.....	32	4,777,600	674858 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,452.0000	1,493.0000	(92,451)	0	0	0	0	(131,200)	(131,200)	198,400	1	0
FAU6.....	40	5,972,000	674859 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,452.1000	1,493.0000	(115,563)	0	0	0	0	(163,600)	(163,600)	248,000	1	0
FAU6.....	18	2,687,400	674860 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,452.2000	1,493.0000	(52,003)	0	0	0	0	(73,440)	(73,440)	111,600	1	0
FAU6.....	22	3,284,600	674861 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,452.3000	1,493.0000	(63,560)	0	0	0	0	(89,540)	(89,540)	136,400	1	0
FAU6.....	18	2,687,400	674862 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,452.4000	1,493.0000	(52,003)	0	0	0	0	(73,080)	(73,080)	111,600	1	0
FAU6.....	1	149,300	674863 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,452.5000	1,493.0000	(2,889)	0	0	0	0	(4,050)	(4,050)	6,200	1	0
FAU6.....	14	2,090,200	674864 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,452.6000	1,493.0000	(40,447)	0	0	0	0	(56,560)	(56,560)	86,800	1	0
FAU6.....	5	746,500	674865 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,452.7000	1,493.0000	(14,445)	0	0	0	0	(20,150)	(20,150)	31,000	1	0
FAU6.....	1	149,300	674866 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,453.2000	1,493.0000	(2,889)	0	0	0	0	(3,980)	(3,980)	6,200	1	0
FAU6.....	1	149,300	674867 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,453.4000	1,493.0000	(2,889)	0	0	0	0	(3,960)	(3,960)	6,200	1	0
FAU6.....	1	149,300	674868 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,453.5000	1,493.0000	(2,889)	0	0	0	0	(3,950)	(3,950)	6,200	1	0
FAU6.....	1	149,300	674869 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,453.7000	1,493.0000	(2,889)	0	0	0	0	(3,930)	(3,930)	6,200	1	0
FAU6.....	1	149,300	674870 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,453.8000	1,493.0000	(2,889)	0	0	0	0	(3,920)	(3,920)	6,200	1	0
FAU6.....	1	149,300	674871 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,454.2000	1,493.0000	(2,889)	0	0	0	0	(3,880)	(3,880)	6,200	1	0
FAU6.....	3	447,900	674872 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,454.3000	1,493.0000	(8,667)	0	0	0	0	(11,610)	(11,610)	18,600	1	0
FAU6.....	1	149,300	674873 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,454.4000	1,493.0000	(2,889)	0	0	0	0	(3,860)	(3,860)	6,200	1	0
FAU6.....	2	298,600	674874 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,454.5000	1,493.0000	(5,778)	0	0	0	0	(7,700)	(7,700)	12,400	1	0
FAU6.....	2	298,600	674875 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,454.6000	1,493.0000	(5,778)	0	0	0	0	(7,680)	(7,680)	12,400	1	0
FAU6.....	2	298,600	674876 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,455.0000	1,493.0000	(5,778)	0	0	0	0	(7,600)	(7,600)	12,400	1	0
FAU6.....	1	149,300	674877 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,455.2000	1,493.0000	(2,889)	0	0	0	0	(3,780)	(3,780)	6,200	1	0
FAU6.....	2	298,600	674878 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,455.4000	1,493.0000	(5,778)	0	0	0	0	(7,520)	(7,520)	12,400	1	0
FAU6.....	1	149,300	674879 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,455.5000	1,493.0000	(2,889)	0	0	0	0	(3,750)	(3,750)	6,200	1	0
FAU6.....	1	149,300	674880 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,455.7000	1,493.0000	(2,889)	0	0	0	0	(3,730)	(3,730)	6,200	1	0
FAU6.....	1	149,300	674881 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,456.1000	1,493.0000	(2,889)	0	0	0	0	(3,690)	(3,690)	6,200	1	0
FAU6.....	1	149,300	674882 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,456.3000	1,493.0000	(2,889)	0	0	0	0	(3,670)	(3,670)	6,200	1	0
FAU6.....	2	298,600	674883 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,456.4000	1,493.0000	(5,778)	0	0	0	0	(7,320)	(7,320)	12,400	1	0
FAU6.....	1	149,300	674884 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,456.6000	1,493.0000	(2,889)	0	0	0	0	(3,640)	(3,640)	6,200	1	0
FAU6.....	1	149,300	674885 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,456.7000	1,493.0000	(2,889)	0	0	0	0	(3,630)	(3,630)	6,200	1	0
FAU6.....	2	298,600	674886 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,456.8000	1,493.0000	(5,778)	0	0	0	0	(7,240)	(7,240)	12,400	1	0
FAU6.....	1	149,300	674887 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,457.0000	1,493.0000	(2,889)	0	0	0	0	(3,600)	(3,600)	6,200	1	0
FAU6.....	2	298,600	674888 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,457.1000	1,493.0000	(5,778)	0	0	0	0	(7,180)	(7,180)	12,400	1	0
FAU6.....	1	149,300	674889 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	1,457.3000	1,493.0000	(2,889)	0	0	0	0	(3,570)	(3,570)	6,200	1	0
FAU6.....	37	5,524,100	675733 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,411.0000	1,493.0000	(106,896)	0	0	0	0	(303,400)	(303,400)	229,400	1	0
FAU6.....	11	1,642,300	675734 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,411.1000	1,493.0000	(31,780)	0	0	0	0	(90,090)	(90,090)	68,200	1	0
FAU6.....	29	4,329,700	675735 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,411.2000	1,493.0000	(83,783)	0	0	0	0	(237,220)	(237,220)	179,800	1	0
FAU6.....	38	5,673,400	675736 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,411.3000	1,493.0000	(109,785)	0	0	0	0	(310,460)	(310,460)	235,600	1	0
FAU6.....	24	3,583,200	675737 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,411.4000	1,493.0000	(69,338)	0	0	0	0	(195,840)	(195,840)	148,800	1	0
FAU6.....	23	3,433,900	675738 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,411.5000	1,493.0000	(66,449)	0	0	0	0	(187,450)	(187,450)	142,600	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.15

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FAU6.....	6	895,800	675739 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,411.6000	1,493.0000	(17,334)	0	0	0	0	(48,840)	(48,840)	37,200	1	0
FAU6.....	6	895,800	675740 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,411.8000	1,493.0000	(17,334)	0	0	0	0	(48,720)	(48,720)	37,200	1	0
FAU6.....	6	895,800	675741 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,411.9000	1,493.0000	(17,334)	0	0	0	0	(48,660)	(48,660)	37,200	1	0
FAU6.....	1	149,300	675742 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,412.0000	1,493.0000	(2,889)	0	0	0	0	(8,100)	(8,100)	6,200	1	0
FAU6.....	5	746,500	675743 S&P MID 400 EMINI.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	1,412.1000	1,493.0000	(14,445)	0	0	0	0	(40,450)	(40,450)	31,000	1	0
ESU6.....	71	7,420,210	671440 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	2,105.1000	2,090.2000	(96,927)	0	0	0	0	52,895	52,895	298,200	1	0
ESU6.....	3,000	313,530,000	671441 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	2,105.1500	2,090.2000	(4,095,517)	0	0	0	0	2,242,500	2,242,500	12,600,000	1	0
ESU6.....	618	64,587,180	672186 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	2,069.5000	2,090.2000	(843,676)	0	0	0	0	(639,630)	(639,630)	2,595,600	1	0
ESU6.....	145	15,153,950	672187 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	2,069.7500	2,090.2000	(197,950)	0	0	0	0	(148,263)	(148,263)	609,000	1	0
ESU6.....	2,000	209,020,000	672188 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	2,087.2000	2,090.2000	(2,730,345)	0	0	0	0	(300,000)	(300,000)	8,400,000	1	0
ESU6.....	1,888	197,314,880	672189 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	2,087.2000	2,090.2000	(2,577,445)	0	0	0	0	(283,200)	(283,200)	7,929,600	1	0
ESU6.....	1,112	116,215,120	672190 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	2,087.2500	2,090.2000	(1,518,072)	0	0	0	0	(164,020)	(164,020)	4,670,400	1	0
ESU6.....	5,000	522,550,000	672191 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	2,087.3000	2,090.2000	(6,825,862)	0	0	0	0	(725,000)	(725,000)	21,000,000	1	0
ESU6.....	150	15,676,500	672425 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	2,065.5000	2,090.2000	(204,776)	0	0	0	0	(185,250)	(185,250)	630,000	1	0
ESU6.....	261	27,277,110	672426 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	2,065.7500	2,090.2000	(356,310)	0	0	0	0	(319,073)	(319,073)	1,096,200	1	0
ESU6.....	2,000	209,020,000	672427 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	2,069.6500	2,090.2000	(2,730,345)	0	0	0	0	(2,055,000)	(2,055,000)	8,400,000	1	0
ESU6.....	2,000	209,020,000	672428 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	2,069.7000	2,090.2000	(2,730,345)	0	0	0	0	(2,050,000)	(2,050,000)	8,400,000	1	0
ESU6.....	2,000	209,020,000	672429 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	2,069.8000	2,090.2000	(2,730,345)	0	0	0	0	(2,040,000)	(2,040,000)	8,400,000	1	0
ESU6.....	2,000	209,020,000	672430 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	2,069.8500	2,090.2000	(2,730,345)	0	0	0	0	(2,035,000)	(2,035,000)	8,400,000	1	0
ESU6.....	500	52,255,000	672431 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	2,070.1000	2,090.2000	(682,586)	0	0	0	0	(502,500)	(502,500)	2,100,000	1	0
ESU6.....	807	84,339,570	672432 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	2,070.1500	2,090.2000	(1,101,694)	0	0	0	0	(809,018)	(809,018)	3,389,400	1	0
ESU6.....	2	209,020	672642 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,061.2500	2,090.2000	(2,730)	0	0	0	0	(2,895)	(2,895)	8,400	1	0
ESU6.....	2	209,020	672643 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,061.7500	2,090.2000	(2,730)	0	0	0	0	(2,845)	(2,845)	8,400	1	0
ESU6.....	2	209,020	672644 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,062.0000	2,090.2000	(2,730)	0	0	0	0	(2,820)	(2,820)	8,400	1	0
ESU6.....	3	313,530	672645 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,062.2500	2,090.2000	(4,096)	0	0	0	0	(4,193)	(4,193)	12,600	1	0
ESU6.....	1	104,510	672646 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,062.5000	2,090.2000	(1,365)	0	0	0	0	(1,385)	(1,385)	4,200	1	0
ESU6.....	2	209,020	672647 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,062.7500	2,090.2000	(2,730)	0	0	0	0	(2,745)	(2,745)	8,400	1	0
ESU6.....	1	104,510	672648 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,063.0000	2,090.2000	(1,365)	0	0	0	0	(1,360)	(1,360)	4,200	1	0
ESU6.....	2	209,020	672649 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,063.2500	2,090.2000	(2,730)	0	0	0	0	(2,695)	(2,695)	8,400	1	0
ESU6.....	2	209,020	672650 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,064.0000	2,090.2000	(2,730)	0	0	0	0	(2,620)	(2,620)	8,400	1	0
ESU6.....	2	209,020	672651 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,064.2500	2,090.2000	(2,730)	0	0	0	0	(2,595)	(2,595)	8,400	1	0
ESU6.....	3	313,530	672652 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,064.5000	2,090.2000	(4,096)	0	0	0	0	(3,855)	(3,855)	12,600	1	0
ESU6.....	3	313,530	672653 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,064.7500	2,090.2000	(4,096)	0	0	0	0	(3,818)	(3,818)	12,600	1	0
ESU6.....	2	209,020	672654 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,065.0000	2,090.2000	(2,730)	0	0	0	0	(2,520)	(2,520)	8,400	1	0
ESU6.....	1	104,510	672655 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,065.5000	2,090.2000	(1,365)	0	0	0	0	(1,235)	(1,235)	4,200	1	0
ESU6.....	1	104,510	672656 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,066.2500	2,090.2000	(1,365)	0	0	0	0	(1,198)	(1,198)	4,200	1	0
ESU6.....	2	209,020	672657 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,066.7500	2,090.2000	(2,730)	0	0	0	0	(2,345)	(2,345)	8,400	1	0
ESU6.....	1	104,510	672658 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,067.2500	2,090.2000	(1,365)	0	0	0	0	(1,148)	(1,148)	4,200	1	0
ESU6.....	2	209,020	672659 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,067.7500	2,090.2000	(2,730)	0	0	0	0	(2,245)	(2,245)	8,400	1	0
ESU6.....	3	313,530	672660 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,068.0000	2,090.2000	(4,096)	0	0	0	0	(3,330)	(3,330)	12,600	1	0
ESU6.....	3	313,530	672661 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,068.2500	2,090.2000	(4,096)	0	0	0	0	(3,293)	(3,293)	12,600	1	0

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESU6.....	1	104,510	672662 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,068.5000	2,090.2000	(1,365)	0	0	0	0	(1,085)	(1,085)	4,200	1	0
ESU6.....	2	209,020	672663 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,068.7500	2,090.2000	(2,730)	0	0	0	0	(2,145)	(2,145)	8,400	1	0
ESU6.....	2	209,020	672664 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,069.0000	2,090.2000	(2,730)	0	0	0	0	(2,120)	(2,120)	8,400	1	0
ESU6.....	2	209,020	672665 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,069.2500	2,090.2000	(2,730)	0	0	0	0	(2,095)	(2,095)	8,400	1	0
ESU6.....	2	209,020	672666 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,069.5000	2,090.2000	(2,730)	0	0	0	0	(2,070)	(2,070)	8,400	1	0
ESU6.....	2	209,020	672667 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,069.7500	2,090.2000	(2,730)	0	0	0	0	(2,045)	(2,045)	8,400	1	0
ESU6.....	4	418,040	672668 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,070.0000	2,090.2000	(5,461)	0	0	0	0	(4,040)	(4,040)	16,800	1	0
ESU6.....	3	313,530	672669 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,070.2500	2,090.2000	(4,096)	0	0	0	0	(2,993)	(2,993)	12,600	1	0
ESU6.....	3	313,530	672670 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,070.5000	2,090.2000	(4,096)	0	0	0	0	(2,955)	(2,955)	12,600	1	0
ESU6.....	1	104,510	672671 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,070.7500	2,090.2000	(1,365)	0	0	0	0	(973)	(973)	4,200	1	0
ESU6.....	1	104,510	672672 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,071.0000	2,090.2000	(1,365)	0	0	0	0	(960)	(960)	4,200	1	0
ESU6.....	3	313,530	672673 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,071.2500	2,090.2000	(4,096)	0	0	0	0	(2,843)	(2,843)	12,600	1	0
ESU6.....	2	209,020	672674 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,071.5000	2,090.2000	(2,730)	0	0	0	0	(1,870)	(1,870)	8,400	1	0
ESU6.....	12	1,254,120	672675 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,071.7500	2,090.2000	(16,382)	0	0	0	0	(11,070)	(11,070)	50,400	1	0
ESU6.....	9	940,590	672676 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,072.0000	2,090.2000	(12,287)	0	0	0	0	(8,190)	(8,190)	37,800	1	0
ESU6.....	8	836,080	672677 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,072.2500	2,090.2000	(10,921)	0	0	0	0	(7,180)	(7,180)	33,600	1	0
ESU6.....	8	836,080	672678 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,072.5000	2,090.2000	(10,921)	0	0	0	0	(7,080)	(7,080)	33,600	1	0
ESU6.....	3	313,530	672679 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,072.7500	2,090.2000	(4,096)	0	0	0	0	(2,618)	(2,618)	12,600	1	0
ESU6.....	4	418,040	672680 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,073.0000	2,090.2000	(5,461)	0	0	0	0	(3,440)	(3,440)	16,800	1	0
ESU6.....	5	522,550	672681 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,073.2500	2,090.2000	(6,826)	0	0	0	0	(4,238)	(4,238)	21,000	1	0
ESU6.....	4	418,040	672682 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,073.5000	2,090.2000	(5,461)	0	0	0	0	(3,340)	(3,340)	16,800	1	0
ESU6.....	3	313,530	672683 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,073.7500	2,090.2000	(4,096)	0	0	0	0	(2,468)	(2,468)	12,600	1	0
ESU6.....	5	522,550	672684 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,074.0000	2,090.2000	(6,826)	0	0	0	0	(4,050)	(4,050)	21,000	1	0
ESU6.....	6	627,060	672685 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,074.2500	2,090.2000	(8,191)	0	0	0	0	(4,785)	(4,785)	25,200	1	0
ESU6.....	1	104,510	672686 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,074.5000	2,090.2000	(1,365)	0	0	0	0	(785)	(785)	4,200	1	0
ESU6.....	29	3,030,790	672687 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,074.7500	2,090.2000	(39,590)	0	0	0	0	(22,403)	(22,403)	121,800	1	0
ESU6.....	19	1,985,690	672688 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,075.0000	2,090.2000	(25,938)	0	0	0	0	(14,440)	(14,440)	79,800	1	0
ESU6.....	2	209,020	672689 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,075.2500	2,090.2000	(2,730)	0	0	0	0	(1,495)	(1,495)	8,400	1	0
ESU6.....	45	4,702,950	673656 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/17/2016	2,058.7500	2,090.2000	(61,433)	0	0	0	0	(70,763)	(70,763)	189,000	1	0
ESU6.....	45	4,702,950	673657 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/17/2016	2,059.0000	2,090.2000	(61,433)	0	0	0	0	(70,200)	(70,200)	189,000	1	0
ESU6.....	45	4,702,950	673658 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/17/2016	2,059.2500	2,090.2000	(61,433)	0	0	0	0	(69,638)	(69,638)	189,000	1	0
ESU6.....	45	4,702,950	673659 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/17/2016	2,059.5000	2,090.2000	(61,433)	0	0	0	0	(69,075)	(69,075)	189,000	1	0
ESU6.....	65	6,793,150	673660 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/17/2016	2,069.0000	2,090.2000	(88,736)	0	0	0	0	(68,900)	(68,900)	273,000	1	0
ESU6.....	65	6,793,150	673661 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/17/2016	2,072.0000	2,090.2000	(88,736)	0	0	0	0	(59,150)	(59,150)	273,000	1	0
ESU6.....	25	2,612,750	674826 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,017.2500	2,090.2000	(34,129)	0	0	0	0	(91,188)	(91,188)	105,000	1	0
ESU6.....	327	34,174,770	674827 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,017.5000	2,090.2000	(446,411)	0	0	0	0	(1,188,645)	(1,188,645)	1,373,400	1	0
ESU6.....	132	13,795,320	674828 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,017.7500	2,090.2000	(180,203)	0	0	0	0	(478,170)	(478,170)	554,400	1	0
ESU6.....	209	21,842,590	674829 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,018.0000	2,090.2000	(285,321)	0	0	0	0	(754,490)	(754,490)	877,800	1	0
ESU6.....	88	9,196,880	674830 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,018.2500	2,090.2000	(120,135)	0	0	0	0	(316,580)	(316,580)	369,600	1	0
ESU6.....	182	19,020,820	674831 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,018.5000	2,090.2000	(248,461)	0	0	0	0	(652,470)	(652,470)	764,400	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESU6.....	952	...99,493,520	674832 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,018.7500	...2,090.2000	(1,299,644)	0	0	0	0	(3,401,020)	(3,401,020)	3,998,400	1	0
ESU6.....	294	...30,725,940	674833 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,019.0000	...2,090.2000	(401,361)	0	0	0	0	(1,046,640)	(1,046,640)	1,234,800	1	0
ESU6.....	68	...7,106,680	674834 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,019.2500	...2,090.2000	(92,832)	0	0	0	0	(241,230)	(241,230)	285,600	1	0
ESU6.....	24	...2,508,240	674835 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,019.7500	...2,090.2000	(32,764)	0	0	0	0	(84,540)	(84,540)	100,800	1	0
ESU6.....	1	...104,510	674836 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,020.0000	...2,090.2000	(1,365)	0	0	0	0	(3,510)	(3,510)	4,200	1	0
ESU6.....	31	...3,239,810	674837 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,020.2500	...2,090.2000	(42,320)	0	0	0	0	(108,423)	(108,423)	130,200	1	0
ESU6.....	67	...7,002,170	674838 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,021.2500	...2,090.2000	(91,467)	0	0	0	0	(230,983)	(230,983)	281,400	1	0
ESU6.....	200	...20,902,000	674839 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,023.0000	...2,090.2000	(273,034)	0	0	0	0	(672,000)	(672,000)	840,000	1	0
ESU6.....	14	...1,463,140	674840 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,025.2500	...2,090.2000	(19,112)	0	0	0	0	(45,465)	(45,465)	58,800	1	0
ESU6.....	21	...2,194,710	674841 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,025.5000	...2,090.2000	(28,669)	0	0	0	0	(67,935)	(67,935)	88,200	1	0
ESU6.....	39	...4,075,890	674842 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,025.7500	...2,090.2000	(53,242)	0	0	0	0	(125,678)	(125,678)	163,800	1	0
ESU6.....	27	...2,821,770	674843 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,026.0000	...2,090.2000	(36,860)	0	0	0	0	(86,670)	(86,670)	113,400	1	0
ESU6.....	88	...9,196,880	674844 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,026.2500	...2,090.2000	(120,135)	0	0	0	0	(281,380)	(281,380)	369,600	1	0
ESU6.....	89	...9,301,390	674845 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,026.5000	...2,090.2000	(121,500)	0	0	0	0	(283,465)	(283,465)	373,800	1	0
ESU6.....	44	...4,598,440	674846 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,026.7500	...2,090.2000	(60,068)	0	0	0	0	(139,590)	(139,590)	184,800	1	0
ESU6.....	37	...3,866,870	674847 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,027.0000	...2,090.2000	(50,511)	0	0	0	0	(116,920)	(116,920)	155,400	1	0
ESU6.....	79	...8,256,290	674848 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,027.2500	...2,090.2000	(107,849)	0	0	0	0	(248,653)	(248,653)	331,800	1	0
ESU6.....	13	...1,358,630	674849 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,027.5000	...2,090.2000	(17,747)	0	0	0	0	(40,755)	(40,755)	54,600	1	0
ESU6.....	24	...2,508,240	674850 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,027.7500	...2,090.2000	(32,764)	0	0	0	0	(74,940)	(74,940)	100,800	1	0
ESU6.....	25	...2,612,750	674851 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,028.0000	...2,090.2000	(34,129)	0	0	0	0	(77,750)	(77,750)	105,000	1	0
ESU6.....	100	...10,451,000	674852 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	...2,048.7500	...2,090.2000	(136,517)	0	0	0	0	(207,250)	(207,250)	420,000	1	0
ESU6.....	7	...731,570	675718 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	...2,013.5000	...2,090.2000	(9,556)	0	0	0	0	(26,845)	(26,845)	29,400	1	0
ESU6.....	8	...836,080	675719 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	...2,013.7500	...2,090.2000	(10,921)	0	0	0	0	(30,580)	(30,580)	33,600	1	0
ESU6.....	10	...1,045,100	675720 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	...2,015.0000	...2,090.2000	(13,652)	0	0	0	0	(37,600)	(37,600)	42,000	1	0
ESU6.....	30	...3,135,300	675721 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	...2,015.5000	...2,090.2000	(40,955)	0	0	0	0	(112,050)	(112,050)	126,000	1	0
ESU6.....	15	...1,567,650	675722 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	...2,015.7500	...2,090.2000	(20,478)	0	0	0	0	(55,838)	(55,838)	63,000	1	0
ESU6.....	20	...2,090,200	675723 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	...2,016.0000	...2,090.2000	(27,303)	0	0	0	0	(74,200)	(74,200)	84,000	1	0
ESU6.....	25	...2,612,750	675724 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	...2,016.2500	...2,090.2000	(34,129)	0	0	0	0	(92,438)	(92,438)	105,000	1	0
ESU6.....	40	...4,180,400	675725 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	...2,016.5000	...2,090.2000	(54,607)	0	0	0	0	(147,400)	(147,400)	168,000	1	0
ESU6.....	15	...1,567,650	675726 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	...2,016.7500	...2,090.2000	(20,478)	0	0	0	0	(55,088)	(55,088)	63,000	1	0
ESU6.....	25	...2,612,750	675727 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	...2,017.0000	...2,090.2000	(34,129)	0	0	0	0	(91,500)	(91,500)	105,000	1	0
ESU6.....	30	...3,135,300	675728 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	...2,017.2500	...2,090.2000	(40,955)	0	0	0	0	(109,425)	(109,425)	126,000	1	0
ESU6.....	15	...1,567,650	675729 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	...2,017.5000	...2,090.2000	(20,478)	0	0	0	0	(54,525)	(54,525)	63,000	1	0
ESU6.....	25	...2,612,750	675730 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	...2,017.7500	...2,090.2000	(34,129)	0	0	0	0	(90,563)	(90,563)	105,000	1	0
ESU6.....	40	...4,180,400	675731 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	...2,018.0000	...2,090.2000	(54,607)	0	0	0	0	(144,400)	(144,400)	168,000	1	0
ESU6.....	15	...1,567,650	675732 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/27/2016	...2,018.7500	...2,090.2000	(20,478)	0	0	0	0	(53,588)	(53,588)	63,000	1	0
Z U6.....	309	...26,272,498	672493 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	...5,911.0000	...6,422.5000	(547,584)	0	0	0	0	(2,092,391)	(2,092,391)	1,533,193	1	0
Z U6.....	17	...1,445,413	672832 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	...5,936.5000	...6,422.5000	(30,126)	0	0	0	0	(109,376)	(109,376)	84,350	1	0
Z U6.....	6	...510,146	672833 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	...5,937.0000	...6,422.5000	(10,633)	0	0	0	0	(38,564)	(38,564)	29,771	1	0
Z U6.....	8	...680,194	672834 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	...5,937.5000	...6,422.5000	(14,177)	0	0	0	0	(51,365)	(51,365)	39,694	1	0
Z U6.....	2	...170,049	672835 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	...5,938.5000	...6,422.5000	(3,544)	0	0	0	0	(12,815)	(12,815)	9,924	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.18

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Z U6.....	15	1,275,364	672836 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	5,939.0000	6,422.5000	(26,582)	0	0	0	0	(96,012)	(96,012)	74,427	1	0
Z U6.....	14	1,190,340	672837 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	5,939.5000	6,422.5000	(24,810)	0	0	0	0	(89,519)	(89,519)	69,465	1	0
Z U6.....	24	2,040,582	672838 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	5,940.0000	6,422.5000	(42,531)	0	0	0	0	(153,302)	(153,302)	119,083	1	0
Z U6.....	28	2,380,679	672839 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	5,940.5000	6,422.5000	(49,619)	0	0	0	0	(178,667)	(178,667)	138,930	1	0
Z U6.....	16	1,360,388	672840 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	5,941.0000	6,422.5000	(28,354)	0	0	0	0	(101,989)	(101,989)	79,389	1	0
Z U6.....	42	3,571,019	672841 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	5,941.5000	6,422.5000	(74,429)	0	0	0	0	(267,444)	(267,444)	208,395	1	0
Z U6.....	117	9,947,839	672842 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	5,942.0000	6,422.5000	(207,337)	0	0	0	0	(744,249)	(744,249)	580,529	1	0
Z U6.....	26	2,210,631	672843 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	5,942.5000	6,422.5000	(46,075)	0	0	0	0	(165,216)	(165,216)	129,007	1	0
Z U6.....	23	1,955,558	672844 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	5,943.0000	6,422.5000	(40,759)	0	0	0	0	(146,001)	(146,001)	114,121	1	0
Z U6.....	128	10,883,106	672845 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	5,943.5000	6,422.5000	(226,831)	0	0	0	0	(811,679)	(811,679)	635,109	1	0
Z U6.....	91	7,737,208	672846 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	5,944.0000	6,422.5000	(161,262)	0	0	0	0	(576,451)	(576,451)	451,523	1	0
Z U6.....	33	2,805,801	672847 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	5,944.5000	6,422.5000	(58,480)	0	0	0	0	(208,824)	(208,824)	163,739	1	0
Z U6.....	1	85,024	675351 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,972.0000	6,422.5000	(1,772)	0	0	0	0	(5,964)	(5,964)	4,962	1	0
Z U6.....	6	510,146	675352 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,973.0000	6,422.5000	(10,633)	0	0	0	0	(35,704)	(35,704)	29,771	1	0
Z U6.....	1	85,024	675353 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,974.0000	6,422.5000	(1,772)	0	0	0	0	(5,937)	(5,937)	4,962	1	0
Z U6.....	1	85,024	675354 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,982.0000	6,422.5000	(1,772)	0	0	0	0	(5,832)	(5,832)	4,962	1	0
Z U6.....	2	170,049	675355 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,983.0000	6,422.5000	(3,544)	0	0	0	0	(11,637)	(11,637)	9,924	1	0
Z U6.....	2	170,049	675356 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,983.5000	6,422.5000	(3,544)	0	0	0	0	(11,623)	(11,623)	9,924	1	0
Z U6.....	1	85,024	675357 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,984.5000	6,422.5000	(1,772)	0	0	0	0	(5,798)	(5,798)	4,962	1	0
Z U6.....	8	680,194	675358 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,985.0000	6,422.5000	(14,177)	0	0	0	0	(46,335)	(46,335)	39,694	1	0
Z U6.....	4	340,097	675359 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,986.0000	6,422.5000	(7,088)	0	0	0	0	(23,114)	(23,114)	19,847	1	0
Z U6.....	1	85,024	675360 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,987.0000	6,422.5000	(1,772)	0	0	0	0	(5,765)	(5,765)	4,962	1	0
Z U6.....	2	170,049	675361 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,988.0000	6,422.5000	(3,544)	0	0	0	0	(11,504)	(11,504)	9,924	1	0
Z U6.....	1	85,024	675362 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,988.5000	6,422.5000	(1,772)	0	0	0	0	(5,746)	(5,746)	4,962	1	0
Z U6.....	2	170,049	675363 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,990.0000	6,422.5000	(3,544)	0	0	0	0	(11,451)	(11,451)	9,924	1	0
Z U6.....	2	170,049	675364 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,991.5000	6,422.5000	(3,544)	0	0	0	0	(11,412)	(11,412)	9,924	1	0
Z U6.....	2	170,049	675365 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,993.0000	6,422.5000	(3,544)	0	0	0	0	(11,372)	(11,372)	9,924	1	0
Z U6.....	3	255,073	675366 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,993.5000	6,422.5000	(5,316)	0	0	0	0	(17,038)	(17,038)	14,885	1	0
Z U6.....	2	170,049	675367 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,994.0000	6,422.5000	(3,544)	0	0	0	0	(11,345)	(11,345)	9,924	1	0
Z U6.....	13	1,105,315	675368 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,996.0000	6,422.5000	(23,037)	0	0	0	0	(73,401)	(73,401)	64,503	1	0
Z U6.....	9	765,218	675369 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,997.0000	6,422.5000	(15,949)	0	0	0	0	(50,697)	(50,697)	44,656	1	0
Z U6.....	3	255,073	675370 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,998.0000	6,422.5000	(5,316)	0	0	0	0	(16,859)	(16,859)	14,885	1	0
Z U6.....	1	85,024	675371 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	5,999.5000	6,422.5000	(1,772)	0	0	0	0	(5,600)	(5,600)	4,962	1	0
Z U6.....	2	170,049	675372 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,002.0000	6,422.5000	(3,544)	0	0	0	0	(11,134)	(11,134)	9,924	1	0
Z U6.....	1	85,024	675373 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,002.5000	6,422.5000	(1,772)	0	0	0	0	(5,560)	(5,560)	4,962	1	0
Z U6.....	9	765,218	675374 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,003.0000	6,422.5000	(15,949)	0	0	0	0	(49,982)	(49,982)	44,656	1	0
Z U6.....	1	85,024	675375 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,003.5000	6,422.5000	(1,772)	0	0	0	0	(5,547)	(5,547)	4,962	1	0
Z U6.....	1	85,024	675376 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,008.0000	6,422.5000	(1,772)	0	0	0	0	(5,487)	(5,487)	4,962	1	0
Z U6.....	1	85,024	675377 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,009.5000	6,422.5000	(1,772)	0	0	0	0	(5,468)	(5,468)	4,962	1	0
Z U6.....	3	255,073	675378 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,010.0000	6,422.5000	(5,316)	0	0	0	0	(16,383)	(16,383)	14,885	1	0
Z U6.....	4	340,097	675379 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,011.0000	6,422.5000	(7,088)	0	0	0	0	(21,791)	(21,791)	19,847	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.19

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Z U6.....	4	340,097	675380 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,011.5000	6,422.5000	(7,088)	0	0	0	0	(21,764)	(21,764)	19,847	1	0
Z U6.....	4	340,097	675381 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,012.0000	6,422.5000	(7,088)	0	0	0	0	(21,738)	(21,738)	19,847	1	0
Z U6.....	2	170,049	675382 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,012.5000	6,422.5000	(3,544)	0	0	0	0	(10,856)	(10,856)	9,924	1	0
Z U6.....	6	510,146	675383 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,013.0000	6,422.5000	(10,633)	0	0	0	0	(32,527)	(32,527)	29,771	1	0
Z U6.....	3	255,073	675384 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,013.5000	6,422.5000	(5,316)	0	0	0	0	(16,244)	(16,244)	14,885	1	0
Z U6.....	2	170,049	675385 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,014.0000	6,422.5000	(3,544)	0	0	0	0	(10,816)	(10,816)	9,924	1	0
Z U6.....	2	170,049	675386 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,014.5000	6,422.5000	(3,544)	0	0	0	0	(10,803)	(10,803)	9,924	1	0
Z U6.....	1	85,024	675387 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,015.0000	6,422.5000	(1,772)	0	0	0	0	(5,395)	(5,395)	4,962	1	0
Z U6.....	1	85,024	675388 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,016.0000	6,422.5000	(1,772)	0	0	0	0	(5,381)	(5,381)	4,962	1	0
Z U6.....	1	85,024	675389 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,016.5000	6,422.5000	(1,772)	0	0	0	0	(5,375)	(5,375)	4,962	1	0
Z U6.....	1	85,024	675390 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,017.5000	6,422.5000	(1,772)	0	0	0	0	(5,362)	(5,362)	4,962	1	0
Z U6.....	1	85,024	675391 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,018.0000	6,422.5000	(1,772)	0	0	0	0	(5,355)	(5,355)	4,962	1	0
Z U6.....	1	85,024	675392 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,018.5000	6,422.5000	(1,772)	0	0	0	0	(5,348)	(5,348)	4,962	1	0
Z U6.....	1	85,024	675393 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,019.0000	6,422.5000	(1,772)	0	0	0	0	(5,342)	(5,342)	4,962	1	0
Z U6.....	3	255,073	675394 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,019.5000	6,422.5000	(5,316)	0	0	0	0	(16,005)	(16,005)	14,885	1	0
Z U6.....	1	85,024	675395 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,020.0000	6,422.5000	(1,772)	0	0	0	0	(5,328)	(5,328)	4,962	1	0
Z U6.....	3	255,073	675396 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,020.5000	6,422.5000	(5,316)	0	0	0	0	(15,966)	(15,966)	14,885	1	0
Z U6.....	1	85,024	675397 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,021.0000	6,422.5000	(1,772)	0	0	0	0	(5,315)	(5,315)	4,962	1	0
Z U6.....	4	340,097	675398 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,021.5000	6,422.5000	(7,088)	0	0	0	0	(21,235)	(21,235)	19,847	1	0
Z U6.....	2	170,049	675399 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,022.0000	6,422.5000	(3,544)	0	0	0	0	(10,604)	(10,604)	9,924	1	0
Z U6.....	4	340,097	675400 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,022.5000	6,422.5000	(7,088)	0	0	0	0	(21,182)	(21,182)	19,847	1	0
Z U6.....	4	340,097	675401 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,023.0000	6,422.5000	(7,088)	0	0	0	0	(21,155)	(21,155)	19,847	1	0
Z U6.....	5	425,121	675402 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,023.5000	6,422.5000	(8,861)	0	0	0	0	(26,411)	(26,411)	24,809	1	0
Z U6.....	6	510,146	675403 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,024.0000	6,422.5000	(10,633)	0	0	0	0	(31,653)	(31,653)	29,771	1	0
Z U6.....	3	255,073	675404 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,024.5000	6,422.5000	(5,316)	0	0	0	0	(15,807)	(15,807)	14,885	1	0
Z U6.....	4	340,097	675405 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,025.0000	6,422.5000	(7,088)	0	0	0	0	(21,049)	(21,049)	19,847	1	0
Z U6.....	6	510,146	675406 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,025.5000	6,422.5000	(10,633)	0	0	0	0	(31,534)	(31,534)	29,771	1	0
Z U6.....	1	85,024	675407 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,026.0000	6,422.5000	(1,772)	0	0	0	0	(5,249)	(5,249)	4,962	1	0
Z U6.....	1	85,024	675408 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,026.5000	6,422.5000	(1,772)	0	0	0	0	(5,242)	(5,242)	4,962	1	0
Z U6.....	3	255,073	675409 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,027.5000	6,422.5000	(5,316)	0	0	0	0	(15,688)	(15,688)	14,885	1	0
Z U6.....	3	255,073	675410 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,028.5000	6,422.5000	(5,316)	0	0	0	0	(15,648)	(15,648)	14,885	1	0
Z U6.....	1	85,024	675411 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,029.0000	6,422.5000	(1,772)	0	0	0	0	(5,209)	(5,209)	4,962	1	0
Z U6.....	2	170,049	675412 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,029.5000	6,422.5000	(3,544)	0	0	0	0	(10,405)	(10,405)	9,924	1	0
Z U6.....	1	85,024	675413 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,030.5000	6,422.5000	(1,772)	0	0	0	0	(5,189)	(5,189)	4,962	1	0
Z U6.....	1	85,024	675414 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,031.0000	6,422.5000	(1,772)	0	0	0	0	(5,183)	(5,183)	4,962	1	0
Z U6.....	1	85,024	675415 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,033.0000	6,422.5000	(1,772)	0	0	0	0	(5,156)	(5,156)	4,962	1	0
Z U6.....	1	85,024	675416 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,035.0000	6,422.5000	(1,772)	0	0	0	0	(5,130)	(5,130)	4,962	1	0
Z U6.....	1	85,024	675417 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,126.5000	6,422.5000	(1,772)	0	0	0	0	(3,919)	(3,919)	4,962	1	0
Z U6.....	3	255,073	675418 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,127.5000	6,422.5000	(5,316)	0	0	0	0	(11,716)	(11,716)	14,885	1	0
Z U6.....	1	85,024	675419 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,128.0000	6,422.5000	(1,772)	0	0	0	0	(3,899)	(3,899)	4,962	1	0
Z U6.....	1	85,024	675420 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,129.0000	6,422.5000	(1,772)	0	0	0	0	(3,885)	(3,885)	4,962	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.20

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Z U6.....	2	170,049	675421 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,129.5000	6,422.5000	(3,544)	0	0	0	0	(7,758)	(7,758)	9,924	1	0
Z U6.....	1	85,024	675422 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,130.0000	6,422.5000	(1,772)	0	0	0	0	(3,872)	(3,872)	4,962	1	0
Z U6.....	2	170,049	675423 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,137.0000	6,422.5000	(3,544)	0	0	0	0	(7,559)	(7,559)	9,924	1	0
Z U6.....	1	85,024	675424 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,137.5000	6,422.5000	(1,772)	0	0	0	0	(3,773)	(3,773)	4,962	1	0
Z U6.....	1	85,024	675425 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,139.5000	6,422.5000	(1,772)	0	0	0	0	(3,746)	(3,746)	4,962	1	0
Z U6.....	1	85,024	675426 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,141.5000	6,422.5000	(1,772)	0	0	0	0	(3,720)	(3,720)	4,962	1	0
Z U6.....	1	85,024	675427 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,143.0000	6,422.5000	(1,772)	0	0	0	0	(3,700)	(3,700)	4,962	1	0
Z U6.....	1	85,024	675428 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,144.0000	6,422.5000	(1,772)	0	0	0	0	(3,687)	(3,687)	4,962	1	0
Z U6.....	1	85,024	675429 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,147.0000	6,422.5000	(1,772)	0	0	0	0	(3,647)	(3,647)	4,962	1	0
Z U6.....	1	85,024	675430 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,147.5000	6,422.5000	(1,772)	0	0	0	0	(3,641)	(3,641)	4,962	1	0
Z U6.....	1	85,024	675431 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,148.5000	6,422.5000	(1,772)	0	0	0	0	(3,627)	(3,627)	4,962	1	0
Z U6.....	1	85,024	675432 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,149.0000	6,422.5000	(1,772)	0	0	0	0	(3,621)	(3,621)	4,962	1	0
Z U6.....	1	85,024	675433 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,149.5000	6,422.5000	(1,772)	0	0	0	0	(3,614)	(3,614)	4,962	1	0
Z U6.....	1	85,024	675434 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,150.5000	6,422.5000	(1,772)	0	0	0	0	(3,601)	(3,601)	4,962	1	0
Z U6.....	1	85,024	675435 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,152.0000	6,422.5000	(1,772)	0	0	0	0	(3,581)	(3,581)	4,962	1	0
Z U6.....	1	85,024	675436 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,152.5000	6,422.5000	(1,772)	0	0	0	0	(3,574)	(3,574)	4,962	1	0
Z U6.....	1	85,024	675437 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,153.0000	6,422.5000	(1,772)	0	0	0	0	(3,568)	(3,568)	4,962	1	0
Z U6.....	1	85,024	675438 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,153.5000	6,422.5000	(1,772)	0	0	0	0	(3,561)	(3,561)	4,962	1	0
Z U6.....	2	170,049	675439 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,155.0000	6,422.5000	(3,544)	0	0	0	0	(7,083)	(7,083)	9,924	1	0
Z U6.....	2	170,049	675440 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,155.5000	6,422.5000	(3,544)	0	0	0	0	(7,069)	(7,069)	9,924	1	0
Z U6.....	36	3,060,874	675441 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,156.5000	6,422.5000	(63,796)	0	0	0	0	(126,772)	(126,772)	178,624	1	0
Z U6.....	12	1,020,291	675442 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,157.0000	6,422.5000	(21,265)	0	0	0	0	(42,178)	(42,178)	59,541	1	0
Z U6.....	5	425,121	675443 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,157.5000	6,422.5000	(8,861)	0	0	0	0	(17,541)	(17,541)	24,809	1	0
Z U6.....	1	85,024	675444 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,158.5000	6,422.5000	(1,772)	0	0	0	0	(3,495)	(3,495)	4,962	1	0
Z U6.....	1	85,024	675445 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,159.0000	6,422.5000	(1,772)	0	0	0	0	(3,488)	(3,488)	4,962	1	0
Z U6.....	1	85,024	675446 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,159.5000	6,422.5000	(1,772)	0	0	0	0	(3,482)	(3,482)	4,962	1	0
Z U6.....	1	85,024	675447 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,160.0000	6,422.5000	(1,772)	0	0	0	0	(3,475)	(3,475)	4,962	1	0
Z U6.....	4	340,097	675448 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,161.0000	6,422.5000	(7,088)	0	0	0	0	(13,847)	(13,847)	19,847	1	0
Z U6.....	1	85,024	675449 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,161.5000	6,422.5000	(1,772)	0	0	0	0	(3,455)	(3,455)	4,962	1	0
Z U6.....	3	255,073	675450 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,163.0000	6,422.5000	(5,316)	0	0	0	0	(10,306)	(10,306)	14,885	1	0
Z U6.....	1	85,024	675451 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,163.5000	6,422.5000	(1,772)	0	0	0	0	(3,429)	(3,429)	4,962	1	0
Z U6.....	1	85,024	675452 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,164.0000	6,422.5000	(1,772)	0	0	0	0	(3,422)	(3,422)	4,962	1	0
Z U6.....	1	85,024	675453 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,167.0000	6,422.5000	(1,772)	0	0	0	0	(3,382)	(3,382)	4,962	1	0
Z U6.....	1	85,024	675454 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,169.0000	6,422.5000	(1,772)	0	0	0	0	(3,356)	(3,356)	4,962	1	0
Z U6.....	1	85,024	675455 FTSE 100 IDX.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	6,170.0000	6,422.5000	(1,772)	0	0	0	0	(3,343)	(3,343)	4,962	1	0
VGU6.....	838	26,494,432	672789 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,808.0000	2,855.0000	(334,053)	0	0	0	0	(436,161)	(436,161)	3,003,844	1	0
VGU6.....	205	6,481,335	672790 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	2,809.0000	2,855.0000	(81,719)	0	0	0	0	(104,428)	(104,428)	734,831	1	0
VGU6.....	315	9,959,124	673243 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/16/2016	2,789.0000	2,855.0000	(125,569)	0	0	0	0	(230,228)	(230,228)	1,129,130	1	0
VGU6.....	910	28,770,803	673244 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/16/2016	2,790.0000	2,855.0000	(362,754)	0	0	0	0	(655,027)	(655,027)	3,261,931	1	0
VGU6.....	254	8,030,532	673245 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/16/2016	2,791.0000	2,855.0000	(101,252)	0	0	0	0	(180,019)	(180,019)	910,473	1	0
VGU6.....	209	6,607,800	673246 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/16/2016	2,792.0000	2,855.0000	(83,314)	0	0	0	0	(145,811)	(145,811)	749,169	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.21

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
VGU6.....	167	5,279,917	673247 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/16/2016	2,793.0000	2,855.0000	(66,571)	0	0	0	0	(114,660)	(114,660)	598,618	1	0
VGU6.....	96	3,035,162	674344 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/21/2016	2,938.0000	2,855.0000	(38,269)	0	0	0	0	88,238	88,238	344,116	1	0
VGU6.....	30	948,488	674436 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/22/2016	2,959.0000	2,855.0000	(11,959)	0	0	0	0	34,551	34,551	107,536	1	0
VGU6.....	8	252,930	674437 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/22/2016	2,960.0000	2,855.0000	(3,189)	0	0	0	0	9,302	9,302	28,676	1	0
VGU6.....	43	1,359,499	674438 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/22/2016	2,961.0000	2,855.0000	(17,141)	0	0	0	0	50,475	50,475	154,135	1	0
VGU6.....	91	2,877,080	675323 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,728.0000	2,855.0000	(36,275)	0	0	0	0	(127,982)	(127,982)	326,193	1	0
VGU6.....	50	1,580,813	675324 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,729.0000	2,855.0000	(19,932)	0	0	0	0	(69,766)	(69,766)	179,227	1	0
VGU6.....	34	1,074,953	675325 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,730.0000	2,855.0000	(13,553)	0	0	0	0	(47,064)	(47,064)	121,874	1	0
VGU6.....	65	2,055,057	675326 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,731.0000	2,855.0000	(25,911)	0	0	0	0	(89,256)	(89,256)	232,995	1	0
VGU6.....	312	9,864,275	675327 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,732.0000	2,855.0000	(124,373)	0	0	0	0	(424,976)	(424,976)	1,118,376	1	0
VGU6.....	410	12,962,670	675328 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,733.0000	2,855.0000	(163,439)	0	0	0	0	(553,921)	(553,921)	1,469,661	1	0
VGU6.....	374	11,824,484	675329 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,734.0000	2,855.0000	(149,088)	0	0	0	0	(501,143)	(501,143)	1,340,618	1	0
VGU6.....	276	8,726,090	675330 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,735.0000	2,855.0000	(110,022)	0	0	0	0	(366,771)	(366,771)	989,333	1	0
VGU6.....	51	1,612,430	675331 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,736.0000	2,855.0000	(20,330)	0	0	0	0	(67,208)	(67,208)	182,812	1	0
VGU6.....	49	1,549,197	675332 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,737.0000	2,855.0000	(19,533)	0	0	0	0	(64,030)	(64,030)	175,642	1	0
VGU6.....	57	1,802,127	675333 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,738.0000	2,855.0000	(22,722)	0	0	0	0	(73,852)	(73,852)	204,319	1	0
VGU6.....	33	1,043,337	675334 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,739.0000	2,855.0000	(13,155)	0	0	0	0	(42,391)	(42,391)	118,290	1	0
VGU6.....	29	916,872	675335 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,740.0000	2,855.0000	(11,560)	0	0	0	0	(36,932)	(36,932)	103,952	1	0
VGU6.....	9	284,546	675336 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,741.0000	2,855.0000	(3,588)	0	0	0	0	(11,362)	(11,362)	32,261	1	0
VGU6.....	11	347,779	675337 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,742.0000	2,855.0000	(4,385)	0	0	0	0	(13,765)	(13,765)	39,430	1	0
VGU6.....	11	347,779	675338 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,744.0000	2,855.0000	(4,385)	0	0	0	0	(13,521)	(13,521)	39,430	1	0
VGU6.....	20	632,325	675339 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,745.0000	2,855.0000	(7,973)	0	0	0	0	(24,363)	(24,363)	71,691	1	0
VGU6.....	18	569,093	675340 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,746.0000	2,855.0000	(7,175)	0	0	0	0	(21,727)	(21,727)	64,522	1	0
VGU6.....	27	853,639	675341 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,747.0000	2,855.0000	(10,763)	0	0	0	0	(32,292)	(32,292)	96,783	1	0
VGU6.....	4	126,465	675342 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,748.0000	2,855.0000	(1,595)	0	0	0	0	(4,740)	(4,740)	14,338	1	0
VGU6.....	10	316,163	675343 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,749.0000	2,855.0000	(3,986)	0	0	0	0	(11,738)	(11,738)	35,845	1	0
VGU6.....	2	63,233	675344 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,750.0000	2,855.0000	(797)	0	0	0	0	(2,326)	(2,326)	7,169	1	0
VGU6.....	14	442,628	675345 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,751.0000	2,855.0000	(5,581)	0	0	0	0	(16,124)	(16,124)	50,184	1	0
VGU6.....	4	126,465	675346 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,752.0000	2,855.0000	(1,595)	0	0	0	0	(4,562)	(4,562)	14,338	1	0
VGU6.....	12	379,395	675347 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,753.0000	2,855.0000	(4,784)	0	0	0	0	(13,555)	(13,555)	43,014	1	0
VGU6.....	16	505,860	675348 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,754.0000	2,855.0000	(6,378)	0	0	0	0	(17,896)	(17,896)	57,353	1	0
VGU6.....	7	221,314	675349 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,755.0000	2,855.0000	(2,790)	0	0	0	0	(7,752)	(7,752)	25,092	1	0
VGU6.....	4	126,465	675350 DJ EURO STOXX 50.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/24/2016	2,756.0000	2,855.0000	(1,595)	0	0	0	0	(4,385)	(4,385)	14,338	1	0
XPU6.....	223	21,477,667	672471 SPI 200 FUTURE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/15/2016	CME.....	06/15/2016	5,129.0000	5,176.0000	(344,112)	0	0	0	0	(195,025)	(195,025)	1,410,820	1	0
XPU6.....	128	12,327,988	672475 SPI 200 FUTURE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/15/2016	CME.....	06/15/2016	5,130.0000	5,176.0000	(197,517)	0	0	0	0	(109,561)	(109,561)	809,798	1	0
XPU6.....	44	4,237,746	672476 SPI 200 FUTURE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/15/2016	CME.....	06/15/2016	5,131.0000	5,176.0000	(67,897)	0	0	0	0	(36,843)	(36,843)	278,368	1	0
XPU6.....	8	770,499	672477 SPI 200 FUTURE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/15/2016	CME.....	06/15/2016	5,134.0000	5,176.0000	(12,345)	0	0	0	0	(6,252)	(6,252)	50,612	1	0
XPU6.....	1	96,312	672478 SPI 200 FUTURE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/15/2016	CME.....	06/15/2016	5,135.0000	5,176.0000	(1,543)	0	0	0	0	(763)	(763)	6,327	1	0
XPU6.....	5	481,562	672479 SPI 200 FUTURE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/15/2016	CME.....	06/15/2016	5,136.0000	5,176.0000	(7,716)	0	0	0	0	(3,721)	(3,721)	31,633	1	0
XPU6.....	5	481,562	672480 SPI 200 FUTURE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/15/2016	CME.....	06/15/2016	5,137.0000	5,176.0000	(7,716)	0	0	0	0	(3,628)	(3,628)	31,633	1	0
XPU6.....	18	1,733,623	674346 SPI 200 FUTURE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/15/2016	CME.....	06/21/2016	5,200.0000	5,176.0000	(27,776)	0	0	0	0	8,038	8,038	113,878	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.22

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TPU6.....	446	53,795,553	670739 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/07/2016	1,331.4000	1,245.5000	(80,096)	0	0	0	0	3,710,187	3,710,187	2,980,243	1	0
TPU6.....	234	28,224,573	670740 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/07/2016	1,331.9000	1,245.5000	(42,023)	0	0	0	0	1,957,931	1,957,931	1,563,625	1	0
TPU6.....	1	120,618	672225 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/14/2016	1,273.5000	1,245.5000	(180)	0	0	0	0	2,712	2,712	6,682	1	0
TPU6.....	3	361,853	672226 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/14/2016	1,274.0000	1,245.5000	(539)	0	0	0	0	8,280	8,280	20,046	1	0
TPU6.....	1	120,618	672227 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/14/2016	1,274.5000	1,245.5000	(180)	0	0	0	0	2,808	2,808	6,682	1	0
TPU6.....	19	2,291,739	672228 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/14/2016	1,275.0000	1,245.5000	(3,412)	0	0	0	0	54,280	54,280	126,961	1	0
TPU6.....	15	1,809,267	672229 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/14/2016	1,275.5000	1,245.5000	(2,694)	0	0	0	0	43,579	43,579	100,232	1	0
TPU6.....	8	964,943	672230 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/14/2016	1,276.0000	1,245.5000	(1,437)	0	0	0	0	23,630	23,630	53,457	1	0
TPU6.....	6	723,707	672231 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/14/2016	1,276.5000	1,245.5000	(1,078)	0	0	0	0	18,013	18,013	40,093	1	0
TPU6.....	1	120,618	673214 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,223.0000	1,245.5000	(180)	0	0	0	0	(2,179)	(2,179)	6,682	1	0
TPU6.....	1	120,618	673215 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,223.5000	1,245.5000	(180)	0	0	0	0	(2,131)	(2,131)	6,682	1	0
TPU6.....	1	120,618	673216 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,224.0000	1,245.5000	(180)	0	0	0	0	(2,082)	(2,082)	6,682	1	0
TPU6.....	1	120,618	673217 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,224.5000	1,245.5000	(180)	0	0	0	0	(2,034)	(2,034)	6,682	1	0
TPU6.....	5	603,089	673218 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,225.0000	1,245.5000	(898)	0	0	0	0	(9,926)	(9,926)	33,411	1	0
TPU6.....	4	482,471	673219 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,225.5000	1,245.5000	(718)	0	0	0	0	(7,747)	(7,747)	26,729	1	0
TPU6.....	2	241,236	673220 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,226.0000	1,245.5000	(359)	0	0	0	0	(3,777)	(3,777)	13,364	1	0
TPU6.....	3	361,853	673221 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,226.5000	1,245.5000	(539)	0	0	0	0	(5,520)	(5,520)	20,046	1	0
TPU6.....	4	482,471	673222 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,227.0000	1,245.5000	(718)	0	0	0	0	(7,166)	(7,166)	26,729	1	0
TPU6.....	3	361,853	673223 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,227.5000	1,245.5000	(539)	0	0	0	0	(5,230)	(5,230)	20,046	1	0
TPU6.....	3	361,853	673224 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,228.0000	1,245.5000	(539)	0	0	0	0	(5,084)	(5,084)	20,046	1	0
TPU6.....	1	120,618	673225 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,228.5000	1,245.5000	(180)	0	0	0	0	(1,646)	(1,646)	6,682	1	0
TPU6.....	1	120,618	673226 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,229.0000	1,245.5000	(180)	0	0	0	0	(1,598)	(1,598)	6,682	1	0
TPU6.....	1	120,618	673227 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,230.0000	1,245.5000	(180)	0	0	0	0	(1,501)	(1,501)	6,682	1	0
TPU6.....	1	120,618	673228 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,230.5000	1,245.5000	(180)	0	0	0	0	(1,453)	(1,453)	6,682	1	0
TPU6.....	1	120,618	673229 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,231.0000	1,245.5000	(180)	0	0	0	0	(1,404)	(1,404)	6,682	1	0
TPU6.....	2	241,236	673230 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,231.5000	1,245.5000	(359)	0	0	0	0	(2,712)	(2,712)	13,364	1	0
TPU6.....	4	482,471	673231 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,233.5000	1,245.5000	(718)	0	0	0	0	(4,648)	(4,648)	26,729	1	0
TPU6.....	1	120,618	673232 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,234.0000	1,245.5000	(180)	0	0	0	0	(1,114)	(1,114)	6,682	1	0
TPU6.....	2	241,236	673233 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,234.5000	1,245.5000	(359)	0	0	0	0	(2,131)	(2,131)	13,364	1	0
TPU6.....	1	120,618	673234 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,235.0000	1,245.5000	(180)	0	0	0	0	(1,017)	(1,017)	6,682	1	0
TPU6.....	7	844,325	673235 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,235.5000	1,245.5000	(1,257)	0	0	0	0	(6,779)	(6,779)	46,775	1	0
TPU6.....	2	241,236	673236 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,236.0000	1,245.5000	(359)	0	0	0	0	(1,840)	(1,840)	13,364	1	0
TPU6.....	3	361,853	673237 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/17/2016	1,236.5000	1,245.5000	(539)	0	0	0	0	(2,615)	(2,615)	20,046	1	0
TPU6.....	1	120,618	675292 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,218.5000	1,245.5000	(180)	0	0	0	0	(2,615)	(2,615)	6,682	1	0
TPU6.....	1	120,618	675293 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,219.0000	1,245.5000	(180)	0	0	0	0	(2,566)	(2,566)	6,682	1	0
TPU6.....	1	120,618	675294 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,219.5000	1,245.5000	(180)	0	0	0	0	(2,518)	(2,518)	6,682	1	0
TPU6.....	1	120,618	675295 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,220.0000	1,245.5000	(180)	0	0	0	0	(2,469)	(2,469)	6,682	1	0
TPU6.....	1	120,618	675296 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,220.5000	1,245.5000	(180)	0	0	0	0	(2,421)	(2,421)	6,682	1	0
TPU6.....	1	120,618	675297 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,221.0000	1,245.5000	(180)	0	0	0	0	(2,373)	(2,373)	6,682	1	0
TPU6.....	1	120,618	675298 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,222.0000	1,245.5000	(180)	0	0	0	0	(2,276)	(2,276)	6,682	1	0
TPU6.....	1	120,618	675299 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,222.5000	1,245.5000	(180)	0	0	0	0	(2,227)	(2,227)	6,682	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.23

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TPU6.....	2	241,236	675300 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,223.0000	1,245.5000	(359)	0	0	0	0	(4,358)	(4,358)	13,364	1	0
TPU6.....	2	241,236	675301 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,224.0000	1,245.5000	(359)	0	0	0	0	(4,164)	(4,164)	13,364	1	0
TPU6.....	1	120,618	675302 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,224.5000	1,245.5000	(180)	0	0	0	0	(2,034)	(2,034)	6,682	1	0
TPU6.....	1	120,618	675303 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,225.0000	1,245.5000	(180)	0	0	0	0	(1,985)	(1,985)	6,682	1	0
TPU6.....	4	482,471	675304 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,225.5000	1,245.5000	(718)	0	0	0	0	(7,747)	(7,747)	26,729	1	0
TPU6.....	1	120,618	675305 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,226.5000	1,245.5000	(180)	0	0	0	0	(1,840)	(1,840)	6,682	1	0
TPU6.....	1	120,618	675306 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,227.0000	1,245.5000	(180)	0	0	0	0	(1,792)	(1,792)	6,682	1	0
TPU6.....	2	241,236	675307 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,228.0000	1,245.5000	(359)	0	0	0	0	(3,390)	(3,390)	13,364	1	0
TPU6.....	1	120,618	675308 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,228.5000	1,245.5000	(180)	0	0	0	0	(1,646)	(1,646)	6,682	1	0
TPU6.....	1	120,618	675309 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,229.0000	1,245.5000	(180)	0	0	0	0	(1,598)	(1,598)	6,682	1	0
TPU6.....	2	241,236	675310 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,229.5000	1,245.5000	(359)	0	0	0	0	(3,099)	(3,099)	13,364	1	0
TPU6.....	5	603,089	675311 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,230.0000	1,245.5000	(898)	0	0	0	0	(7,505)	(7,505)	33,411	1	0
TPU6.....	2	241,236	675312 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,230.5000	1,245.5000	(359)	0	0	0	0	(2,905)	(2,905)	13,364	1	0
TPU6.....	4	482,471	675313 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,231.0000	1,245.5000	(718)	0	0	0	0	(5,617)	(5,617)	26,729	1	0
TPU6.....	2	241,236	675314 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,231.5000	1,245.5000	(359)	0	0	0	0	(2,712)	(2,712)	13,364	1	0
TPU6.....	2	241,236	675315 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,232.0000	1,245.5000	(359)	0	0	0	0	(2,615)	(2,615)	13,364	1	0
TPU6.....	3	361,853	675316 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,232.5000	1,245.5000	(539)	0	0	0	0	(3,777)	(3,777)	20,046	1	0
TPU6.....	2	241,236	675317 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,233.5000	1,245.5000	(359)	0	0	0	0	(2,324)	(2,324)	13,364	1	0
TPU6.....	1	120,618	675318 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,234.0000	1,245.5000	(180)	0	0	0	0	(1,114)	(1,114)	6,682	1	0
TPU6.....	2	241,236	675319 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,234.5000	1,245.5000	(359)	0	0	0	0	(2,131)	(2,131)	13,364	1	0
TPU6.....	1	120,618	675320 TOPIX INDX FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/08/2016	CME.....	06/27/2016	1,235.0000	1,245.5000	(180)	0	0	0	0	(1,017)	(1,017)	6,682	1	0
ADU6.....	488	36,229,120	670959 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/08/2016	0.7427	0.7424	(29,280)	0	0	0	0	14,640	14,640	878,400	1	0
ADU6.....	65	4,825,600	674821 AUD CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/24/2016	0.7423	0.7424	(3,900)	0	0	0	0	(650)	(650)	117,000	1	0
BPU6.....	874	72,367,200	670961 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/08/2016	1.4561	1.3248	1,012,263	0	0	0	0	7,172,263	7,172,263	3,146,400	1	0
BPU6.....	42	3,477,600	670962 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/08/2016	1.4562	1.3248	48,644	0	0	0	0	344,925	344,925	151,200	1	0
BPU6.....	28	2,318,400	671426 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/10/2016	1.4268	1.3248	32,429	0	0	0	0	178,500	178,500	100,800	1	0
BPU6.....	2	165,600	671427 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/10/2016	1.4269	1.3248	2,316	0	0	0	0	12,763	12,763	7,200	1	0
BPU6.....	48	3,974,400	672422 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/14/2016	1.4142	1.3248	55,593	0	0	0	0	268,200	268,200	172,800	1	0
BPU6.....	134	11,095,200	674822 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/24/2016	1.3765	1.3248	155,198	0	0	0	0	432,988	432,988	482,400	1	0
BPU6.....	2	165,600	674823 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/24/2016	1.3766	1.3248	2,316	0	0	0	0	6,475	6,475	7,200	1	0
BPU6.....	30	2,484,000	675679 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/27/2016	1.3253	1.3248	34,746	0	0	0	0	938	938	108,000	1	0
BPU6.....	5	414,000	677399 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.3449	1.3248	5,791	0	0	0	0	6,281	6,281	18,000	1	0
BPU6.....	5	414,000	677400 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.3450	1.3248	5,791	0	0	0	0	6,313	6,313	18,000	1	0
BPU6.....	5	414,000	677401 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.3451	1.3248	5,791	0	0	0	0	6,344	6,344	18,000	1	0
BPU6.....	10	828,000	677402 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.3453	1.3248	11,582	0	0	0	0	12,813	12,813	36,000	1	0
BPU6.....	8	662,400	677403 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.3454	1.3248	9,266	0	0	0	0	10,300	10,300	28,800	1	0
BPU6.....	1	82,800	677404 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.3455	1.3248	1,158	0	0	0	0	1,294	1,294	3,600	1	0
BPU6.....	1	82,800	677405 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.3456	1.3248	1,158	0	0	0	0	1,300	1,300	3,600	1	0
BPU6.....	5	414,000	677406 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.3458	1.3248	5,791	0	0	0	0	6,563	6,563	18,000	1	0
BPU6.....	5	414,000	677407 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.3462	1.3248	5,791	0	0	0	0	6,688	6,688	18,000	1	0
BPU6.....	10	828,000	677408 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.3463	1.3248	11,582	0	0	0	0	13,438	13,438	36,000	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.24

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
BPU6.....	5	...414,000	677409 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.3465	1.3248	5,791	0	0	0	0	6,781	6,781	18,000	1	0
BPU6.....	5	...414,000	677410 BP CURRENCY FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.3467	1.3248	5,791	0	0	0	0	6,844	6,844	18,000	1	0
ECU6.....	618	...85,805,438	670967 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/08/2016	1.1402	1.1108	241,119	0	0	0	0	2,275,013	2,275,013	2,271,150	1	0
ECU6.....	339	...47,068,031	670968 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/08/2016	1.1403	1.1108	132,265	0	0	0	0	1,250,063	1,250,063	1,245,825	1	0
ECU6.....	84	...11,662,875	672423 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/14/2016	1.1268	1.1108	32,774	0	0	0	0	168,525	168,525	308,700	1	0
ECU6.....	71	...9,857,906	674824 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/24/2016	1.1112	1.1108	27,701	0	0	0	0	3,550	3,550	260,925	1	0
ECU6.....	4	...555,375	674825 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/24/2016	1.1112	1.1108	1,561	0	0	0	0	225	225	14,700	1	0
ECU6.....	50	...6,942,187	675690 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/27/2016	1.1050	1.1108	19,508	0	0	0	0	(36,250)	(36,250)	183,750	1	0
ECU6.....	3	...416,531	677411 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.1153	1.1108	1,170	0	0	0	0	1,706	1,706	11,025	1	0
ECU6.....	7	...971,906	677412 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.1154	1.1108	2,731	0	0	0	0	4,025	4,025	25,725	1	0
ECU6.....	2	...277,688	677413 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.1154	1.1108	780	0	0	0	0	1,163	1,163	7,350	1	0
ECU6.....	6	...833,062	677414 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.1155	1.1108	2,341	0	0	0	0	3,525	3,525	22,050	1	0
ECU6.....	12	...1,666,125	677415 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.1155	1.1108	4,682	0	0	0	0	7,125	7,125	44,100	1	0
ECU6.....	3	...416,531	677416 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.1156	1.1108	1,170	0	0	0	0	1,800	1,800	11,025	1	0
ECU6.....	10	...1,388,437	677417 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.1157	1.1108	3,902	0	0	0	0	6,125	6,125	36,750	1	0
ECU6.....	8	...1,110,750	677418 EURO FX CURR FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/30/2016	1.1157	1.1108	3,121	0	0	0	0	4,950	4,950	29,400	1	0
JYU6.....	894	...108,475,725	670984 JAPANESE YEN CURR FUTURE	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/08/2016	0.9351	0.9707	782,250	0	0	0	0	(3,978,300)	(3,978,300)	3,263,100	1	0
JYU6.....	31	...3,761,463	672435 JAPANESE YEN CURR FUTURE	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/19/2016	CME.....	06/14/2016	0.9471	0.9707	27,125	0	0	0	0	(91,644)	(91,644)	113,150	1	0
RTAU6.....	108	...12,391,920	672249 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/13/2016	1,159.1500	1,147.4000	(197,640)	0	0	0	0	126,900	126,900	583,200	1	0
RTAU6.....	5	...573,700	673696 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/17/2016	1,140.4000	1,147.4000	(9,150)	0	0	0	0	(3,500)	(3,500)	27,000	1	0
RTAU6.....	1	...114,740	675838 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/27/2016	1,113.1000	1,147.4000	(1,830)	0	0	0	0	(3,430)	(3,430)	5,400	1	0
RTAU6.....	2	...229,480	675839 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/27/2016	1,113.3000	1,147.4000	(3,660)	0	0	0	0	(6,820)	(6,820)	10,800	1	0
RTAU6.....	1	...114,740	675840 ICE MINI RUSSELL FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/27/2016	1,113.5000	1,147.4000	(1,830)	0	0	0	0	(3,390)	(3,390)	5,400	1	0
MFSU6.....	216	...17,444,160	672244 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/13/2016	1,618.8000	1,615.2000	(254,880)	0	0	0	0	38,880	38,880	1,080,000	1	0
MFSU6.....	15	...1,211,400	673695 NYL EMINI MSCI EAFE.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/17/2016	1,587.5000	1,615.2000	(17,700)	0	0	0	0	(20,775)	(20,775)	75,000	1	0
ESU6.....	386	...40,340,860	672242 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/13/2016	2,087.2500	2,090.2000	(451,620)	0	0	0	0	(56,935)	(56,935)	1,621,200	1	0
ESU6.....	17	...1,776,670	673694 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/17/2016	2,056.5000	2,090.2000	(19,890)	0	0	0	0	(28,645)	(28,645)	71,400	1	0
ESU6.....	5	...522,550	675836 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/27/2016	2,013.2500	2,090.2000	(5,850)	0	0	0	0	(19,238)	(19,238)	21,000	1	0
ESU6.....	10	...1,045,100	675837 S&P 500 EMINI FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/27/2016	2,014.0000	2,090.2000	(11,700)	0	0	0	0	(38,100)	(38,100)	42,000	1	0
TYU6.....	(1)	...132,984	668659 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/21/2016	NYF.....	05/26/2016	129.5156	132.9844	(78)	0	0	0	0	3,469	3,469	1,350	1	0
TYU6.....	(1)	...132,984	668660 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/21/2016	NYF.....	05/26/2016	129.5234	132.9844	(78)	0	0	0	0	3,461	3,461	1,350	1	0
TYU6.....	(1)	...132,984	668661 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/21/2016	NYF.....	05/26/2016	129.5547	132.9844	(78)	0	0	0	0	3,430	3,430	1,350	1	0
TYU6.....	(1)	...132,984	668662 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/21/2016	NYF.....	05/26/2016	129.5625	132.9844	(78)	0	0	0	0	3,422	3,422	1,350	1	0
TYU6.....	(1)	...132,984	668663 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/21/2016	NYF.....	05/26/2016	129.5703	132.9844	(78)	0	0	0	0	3,414	3,414	1,350	1	0
TYU6.....	(2)	...265,969	668664 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/21/2016	NYF.....	05/26/2016	129.5859	132.9844	(156)	0	0	0	0	6,797	6,797	2,700	1	0
TYU6.....	(1)	...132,984	668665 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/21/2016	NYF.....	05/26/2016	129.5938	132.9844	(78)	0	0	0	0	3,391	3,391	1,350	1	0
TYU6.....	(1)	...132,984	668666 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/21/2016	NYF.....	05/26/2016	129.6016	132.9844	(78)	0	0	0	0	3,383	3,383	1,350	1	0
TYU6.....	(2)	...265,969	668667 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/21/2016	NYF.....	05/26/2016	129.6172	132.9844	(156)	0	0	0	0	6,734	6,734	2,700	1	0
TYU6.....	(76)	...10,106,813	668668 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/21/2016	NYF.....	05/26/2016	129.6250	132.9844	(5,937)	0	0	0	0	255,313	255,313	102,600	1	0
TYU6.....	(1)	...132,984	668669 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/21/2016	NYF.....	05/26/2016	129.6328	132.9844	(78)	0	0	0	0	3,352	3,352	1,350	1	0
TYU6.....	(25)	...3,324,609	668670 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	NDEX EQUITY TR	09/21/2016	NYF.....	05/26/2016	129.6406	132.9844	(1,953)	0	0	0	0	83,594	83,594	33,750	1	0

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FAU6.....	13	1,940,900	671259 S&P MID 400 EMINI.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/09/2016	1,520.0500	1,493.0000	(37,050)	0	0	0	0	35,165	35,165	80,600	6	0
FAU6.....	6	895,800	671537 S&P MID 400 EMINI.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/10/2016	1,515.6500	1,493.0000	(17,100)	0	0	0	0	13,590	13,590	37,200	6	0
FAU6.....	8	1,194,400	672259 S&P MID 400 EMINI.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/13/2016	1,493.6000	1,493.0000	(22,800)	0	0	0	0	480	480	49,600	6	0
FAU6.....	1	149,300	672260 S&P MID 400 EMINI.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/13/2016	1,493.6500	1,493.0000	(2,850)	0	0	0	0	65	65	6,200	6	0
FAU6.....	13	1,940,900	672497 S&P MID 400 EMINI.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/14/2016	1,476.7500	1,493.0000	(37,050)	0	0	0	0	(21,125)	(21,125)	80,600	6	0
FAU6.....	4	597,200	676546 S&P MID 400 EMINI.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/28/2016	1,430.3000	1,493.0000	(11,400)	0	0	0	0	(25,080)	(25,080)	24,800	6	0
ESU6.....	46	4,807,460	671257 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/09/2016	2,109.1000	2,090.2000	(53,820)	0	0	0	0	43,470	43,470	193,200	6	0
ESU6.....	48	5,016,480	671535 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/10/2016	2,105.2000	2,090.2000	(56,160)	0	0	0	0	36,000	36,000	201,600	6	0
ESU6.....	80	8,360,800	672257 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/13/2016	2,087.3000	2,090.2000	(93,600)	0	0	0	0	(11,600)	(11,600)	336,000	6	0
ESU6.....	126	...13,168,260	672495 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/14/2016	2,069.7000	2,090.2000	(147,420)	0	0	0	0	(129,150)	(129,150)	529,200	6	0
RTAU6.....	1	114,740	672262 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/13/2016	1,159.2000	1,147.4000	(1,830)	0	0	0	0	1,180	1,180	5,400	6	0
RTAU6.....	4	458,960	672499 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/14/2016	1,144.2000	1,147.4000	(7,320)	0	0	0	0	(1,280)	(1,280)	21,600	6	0
MFSU6.....	4	323,040	676547 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/28/2016	1,553.6000	1,615.2000	(4,720)	0	0	0	0	(12,320)	(12,320)	20,000	6	0
RTAU6.....	240	...27,537,600	671158 ICE MINI RUSSELL FUT.....	Life Hedge.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/09/2016	1,183.5500	1,147.4000	(439,200)	0	0	0	0	867,600	867,600	1,296,000	3	0
RTAU6.....	240	...27,537,600	671159 ICE MINI RUSSELL FUT.....	Life Hedge.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/09/2016	1,183.6000	1,147.4000	(439,200)	0	0	0	0	868,800	868,800	1,296,000	3	0
ESU6.....	544	...56,853,440	671153 S&P 500 EMINI FUT.....	Life Hedge.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/09/2016	2,109.0500	2,090.2000	(636,480)	0	0	0	0	512,720	512,720	2,284,800	3	0
RTAU6.....	43	4,933,820	671187 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/09/2016	1,183.6000	1,147.4000	(78,690)	0	0	0	0	155,660	155,660	232,200	6	0
RTAU6.....	9	1,032,660	671423 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/10/2016	1,174.4000	1,147.4000	(16,470)	0	0	0	0	24,300	24,300	48,600	6	0
RTAU6.....	22	2,524,280	671424 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/10/2016	1,174.4500	1,147.4000	(40,260)	0	0	0	0	59,510	59,510	118,800	6	0
RTAU6.....	11	1,262,140	671425 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/10/2016	1,174.5000	1,147.4000	(20,130)	0	0	0	0	29,810	29,810	59,400	6	0
RTAU6.....	23	2,639,020	672183 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/13/2016	1,159.2000	1,147.4000	(42,090)	0	0	0	0	27,140	27,140	124,200	6	0
RTAU6.....	20	2,294,800	672421 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/14/2016	1,144.2000	1,147.4000	(36,600)	0	0	0	0	(6,400)	(6,400)	108,000	6	0
MFSU6.....	46	3,714,960	671182 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/09/2016	1,689.6000	1,615.2000	(54,280)	0	0	0	0	171,120	171,120	230,000	6	0
MFSU6.....	50	4,038,000	672575 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	NYF.....	06/10/2016	1,667.8000	1,615.2000	(59,000)	0	0	0	0	131,500	131,500	250,000	6	0
MFSU6.....	103	8,318,280	672334 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,618.8000	1,615.2000	(121,540)	0	0	0	0	18,540	18,540	515,000	6	0
MFSU6.....	101	8,156,760	672641 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	1,587.5000	1,615.2000	(119,180)	0	0	0	0	(139,885)	(139,885)	505,000	6	0
MESU6.....	37	1,544,195	671177 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/09/2016	840.3000	834.7000	(16,650)	0	0	0	0	10,360	10,360	83,250	6	0
MESU6.....	37	1,544,195	671421 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	830.8000	834.7000	(16,650)	0	0	0	0	(7,215)	(7,215)	83,250	6	0
MESU6.....	33	1,377,255	672177 NYL EMINI MSCI EMERG.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	809.6000	834.7000	(14,850)	0	0	0	0	(41,415)	(41,415)	74,250	6	0
ESU6.....	74	7,733,740	671167 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/09/2016	2,109.1000	2,090.2000	(86,580)	0	0	0	0	69,930	69,930	310,800	6	0
ESU6.....	74	7,733,740	671417 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	2,105.2000	2,090.2000	(86,580)	0	0	0	0	55,500	55,500	310,800	6	0
ESU6.....	124	...12,959,240	672173 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	2,087.3000	2,090.2000	(145,080)	0	0	0	0	(17,980)	(17,980)	520,800	6	0
ESU6.....	185	...19,334,350	672414 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	2,069.7000	2,090.2000	(216,450)	0	0	0	0	(189,625)	(189,625)	777,000	6	0
FAU6.....	5	746,500	671169 S&P MID 400 EMINI.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/09/2016	1,520.0500	1,493.0000	(14,250)	0	0	0	0	13,525	13,525	31,000	6	0
FAU6.....	2	298,600	671419 S&P MID 400 EMINI.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	1,515.6500	1,493.0000	(5,700)	0	0	0	0	4,530	4,530	12,400	6	0
FAU6.....	3	447,900	672175 S&P MID 400 EMINI.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,493.6000	1,493.0000	(8,550)	0	0	0	0	180	180	18,600	6	0
FAU6.....	2	298,600	672417 S&P MID 400 EMINI.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	1,476.7500	1,493.0000	(5,700)	0	0	0	0	(3,250)	(3,250)	12,400	6	0
RTAU6.....	159	...18,243,660	671145 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/09/2016	1,183.6000	1,147.4000	(290,970)	0	0	0	0	575,580	575,580	858,600	6	0
RTAU6.....	42	4,819,080	671413 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	1,174.4000	1,147.4000	(76,860)	0	0	0	0	113,400	113,400	226,800	6	0
RTAU6.....	129	...14,801,460	671414 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	1,174.4500	1,147.4000	(236,070)	0	0	0	0	348,945	348,945	696,600	6	0

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
RTAU6.....	51	5,851,740	671415 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	1,174.5000	1,147.4000	(93,330)	0	0	0	0	138,210	138,210	275,400	6	0
RTAU6.....	116	13,309,840	672171 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,159.2000	1,147.4000	(212,280)	0	0	0	0	136,880	136,880	626,400	6	0
RTAU6.....	116	13,309,840	672411 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	1,144.2000	1,147.4000	(212,280)	0	0	0	0	(37,120)	(37,120)	626,400	6	0
MFSU6.....	50	4,038,000	671143 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/09/2016	1,689.6000	1,615.2000	(59,000)	0	0	0	0	186,000	186,000	250,000	6	0
MFSU6.....	50	4,038,000	672573 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	1,667.8000	1,615.2000	(59,000)	0	0	0	0	131,500	131,500	250,000	6	0
MFSU6.....	100	8,076,000	672332 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,618.8000	1,615.2000	(118,000)	0	0	0	0	18,000	18,000	500,000	6	0
MFSU6.....	78	6,299,280	672634 NYL EMINI MSCI EAFE.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/15/2016	1,587.5000	1,615.2000	(92,040)	0	0	0	0	(108,030)	(108,030)	390,000	6	0
ESU6.....	203	21,215,530	671133 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/09/2016	2,109.1000	2,090.2000	(237,510)	0	0	0	0	191,835	191,835	852,600	6	0
ESU6.....	478	49,955,780	671409 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	2,105.2000	2,090.2000	(559,260)	0	0	0	0	358,500	358,500	2,007,600	6	0
ESU6.....	796	83,189,960	672162 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	2,087.3000	2,090.2000	(931,320)	0	0	0	0	(115,420)	(115,420)	3,343,200	6	0
ESU6.....	1,242	129,801,420	672407 S&P 500 EMINI FUT.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	2,069.7000	2,090.2000	(1,453,140)	0	0	0	0	(1,273,050)	(1,273,050)	5,216,400	6	0
FAU6.....	145	21,648,500	671138 S&P MID 400 EMINI.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/09/2016	1,520.0500	1,493.0000	(413,250)	0	0	0	0	392,225	392,225	899,000	6	0
FAU6.....	92	13,735,600	671411 S&P MID 400 EMINI.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/10/2016	1,515.6500	1,493.0000	(262,200)	0	0	0	0	208,380	208,380	570,400	6	0
FAU6.....	117	17,468,100	672164 S&P MID 400 EMINI.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,493.6000	1,493.0000	(333,450)	0	0	0	0	7,020	7,020	725,400	6	0
FAU6.....	19	2,836,700	672165 S&P MID 400 EMINI.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/13/2016	1,493.6500	1,493.0000	(54,150)	0	0	0	0	1,235	1,235	117,800	6	0
FAU6.....	182	27,172,600	672409 S&P MID 400 EMINI.....	Surplus.....	N/A.....	NDEX EQUITY TR	09/16/2016	CME.....	06/14/2016	1,476.7500	1,493.0000	(518,700)	0	0	0	0	(295,750)	(295,750)	1,128,400	6	0
TYU6.....	29	3,856,547	677496 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/21/2016	CBT.....	06/30/2016	132.9375	132.9844	(2,718)	0	0	0	0	(1,360)	(1,360)	86,811	1	0
TYU6.....	109	14,495,297	677497 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/21/2016	CBT.....	06/30/2016	132.9531	132.9844	(10,215)	0	0	0	0	(3,406)	(3,406)	326,291	1	0
TYU6.....	173	23,006,297	677498 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/21/2016	CBT.....	06/30/2016	132.9688	132.9844	(16,213)	0	0	0	0	(2,704)	(2,704)	517,874	1	0
TYU6.....	359	47,741,391	677499 US 10YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/21/2016	CBT.....	06/30/2016	133.0000	132.9844	(33,643)	0	0	0	0	5,608	5,608	1,074,663	1	0
TUU6.....	2	438,656	667882 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/24/2016	108.8750	109.6641	(281)	0	0	0	0	(3,156)	(3,156)	0	1	0
TUU6.....	4	877,313	667883 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/24/2016	108.8828	109.6641	(563)	0	0	0	0	(6,250)	(6,250)	0	1	0
TUU6.....	794	174,146,532	667884 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/24/2016	108.8984	109.6641	(11,660)	0	0	0	0	(1,215,813)	(1,215,813)	0	1	0
TUU6.....	7	1,535,297	668308 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	108.8750	109.6641	(984)	0	0	0	0	(11,047)	(11,047)	0	1	0
TUU6.....	12	2,631,938	668309 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	108.8828	109.6641	(1,688)	0	0	0	0	(18,750)	(18,750)	0	1	0
TUU6.....	980	214,941,563	668310 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	108.8906	109.6641	(137,817)	0	0	0	0	(1,515,942)	(1,515,942)	0	1	0
TUU6.....	5,929	1,300,396,459	668311 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	108.8984	109.6641	(833,795)	0	0	0	0	(9,078,781)	(9,078,781)	0	1	0
TUU6.....	52	11,405,063	668312 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	108.9063	109.6641	(7,313)	0	0	0	0	(78,813)	(78,813)	0	1	0
TUU6.....	2,200	482,521,877	668631 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	108.8984	109.6641	(309,386)	0	0	0	0	(3,368,750)	(3,368,750)	0	1	0
TUU6.....	782	171,514,595	669681 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/27/2016	108.9922	109.6641	(109,973)	0	0	0	0	(1,050,813)	(1,050,813)	0	1	0
TUU6.....	8	1,754,625	669682 US 2YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/27/2016	109.0000	109.6641	(1,125)	0	0	0	0	(10,625)	(10,625)	0	1	0
FVU6.....	863	105,427,586	667695 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/23/2016	120.0156	122.1641	(67,418)	0	0	0	0	(1,854,095)	(1,854,095)	712,525	1	0
FVU6.....	18	2,198,953	667696 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/23/2016	120.0234	122.1641	(1,406)	0	0	0	0	(38,531)	(38,531)	14,861	1	0
FVU6.....	19	2,321,117	667700 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/23/2016	120.0781	122.1641	(1,484)	0	0	0	0	(39,633)	(39,633)	15,687	1	0
FVU6.....	1	122,164	667701 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/23/2016	120.0859	122.1641	(78)	0	0	0	0	(2,078)	(2,078)	826	1	0
FVU6.....	29	3,542,758	667702 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/23/2016	120.0938	122.1641	(2,265)	0	0	0	0	(60,039)	(60,039)	23,943	1	0
FVU6.....	2,642	322,757,454	667834 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/24/2016	120.0703	122.1641	(206,393)	0	0	0	0	(5,531,688)	(5,531,688)	2,181,332	1	0
FVU6.....	688	84,048,875	667835 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/24/2016	120.0781	122.1641	(53,747)	0	0	0	0	(1,435,120)	(1,435,120)	568,038	1	0
FVU6.....	20	2,443,281	668278 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	119.8594	122.1641	(1,562)	0	0	0	0	(46,094)	(46,094)	16,513	1	0
FVU6.....	87	10,628,273	668279 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	119.8672	122.1641	(6,796)	0	0	0	0	(199,828)	(199,828)	71,830	1	0
FVU6.....	22	2,687,609	668280 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	119.8750	122.1641	(1,719)	0	0	0	0	(50,359)	(50,359)	18,164	1	0

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

QE07.27

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 Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FVU6.....	95	...11,605,586	668281 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	119.8828	122.1641	(7,421)	0	0	0	0	(216,719)	(216,719)	78,435	1	0
FVU6.....	9.035	1,103,752,309	668282 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	119.8906	122.1641	(705,814)	0	0	0	0	(20,540,440)	(20,540,440)	7,459,629	1	0
FVU6.....	105	...12,827,227	668283 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	119.8984	122.1641	(8,203)	0	0	0	0	(237,890)	(237,890)	86,692	1	0
FVU6.....	88	...10,750,438	668284 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	119.9063	122.1641	(6,875)	0	0	0	0	(198,687)	(198,687)	72,656	1	0
FVU6.....	652	...79,650,969	668285 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	119.9141	122.1641	(50,934)	0	0	0	0	(1,467,000)	(1,467,000)	538,315	1	0
FVU6.....	459	...56,073,305	668286 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	119.9219	122.1641	(35,857)	0	0	0	0	(1,029,161)	(1,029,161)	378,967	1	0
FVU6.....	240	...29,319,375	668287 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	119.9297	122.1641	(18,749)	0	0	0	0	(536,249)	(536,249)	198,153	1	0
FVU6.....	385	...47,033,164	668288 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	119.9375	122.1641	(30,076)	0	0	0	0	(857,226)	(857,226)	317,870	1	0
FVU6.....	218	...26,631,766	668289 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	119.9453	122.1641	(17,030)	0	0	0	0	(483,688)	(483,688)	179,989	1	0
FVU6.....	10	1,221,641	668290 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	119.9531	122.1641	(781)	0	0	0	0	(22,109)	(22,109)	8,256	1	0
FVU6.....	4	...488,656	668291 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/25/2016	119.9609	122.1641	(312)	0	0	0	0	(8,812)	(8,812)	3,303	1	0
FVU6.....	462	...56,439,797	668584 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.0313	122.1641	(36,091)	0	0	0	0	(985,358)	(985,358)	381,444	1	0
FVU6.....	267	...32,617,805	668585 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.0391	122.1641	(20,858)	0	0	0	0	(567,375)	(567,375)	220,445	1	0
FVU6.....	1,107	135,235,618	668586 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.0469	122.1641	(86,479)	0	0	0	0	(2,343,718)	(2,343,718)	913,980	1	0
FVU6.....	273	...33,350,789	668587 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.0547	122.1641	(21,327)	0	0	0	0	(575,858)	(575,858)	225,399	1	0
FVU6.....	125	...15,270,508	668588 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.0625	122.1641	(9,765)	0	0	0	0	(262,695)	(262,695)	103,205	1	0
FVU6.....	9.648	1,178,638,880	668589 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.0703	122.1641	(753,702)	0	0	0	0	(20,200,500)	(20,200,500)	7,965,744	1	0
FVU6.....	58	7,085,516	668590 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.0781	122.1641	(4,531)	0	0	0	0	(120,984)	(120,984)	47,887	1	0
FVU6.....	13	1,588,133	668591 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.0859	122.1641	(1,016)	0	0	0	0	(27,016)	(27,016)	10,733	1	0
FVU6.....	15	1,832,461	668592 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.0938	122.1641	(1,172)	0	0	0	0	(31,055)	(31,055)	12,385	1	0
FVU6.....	29	...3,542,758	668593 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.1016	122.1641	(2,265)	0	0	0	0	(59,813)	(59,813)	23,943	1	0
FVU6.....	206	...25,165,797	668594 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.1094	122.1641	(16,093)	0	0	0	0	(423,264)	(423,264)	170,081	1	0
FVU6.....	113	...13,804,539	668595 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.1172	122.1641	(8,828)	0	0	0	0	(231,296)	(231,296)	93,297	1	0
FVU6.....	11	1,343,805	668596 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.1250	122.1641	(859)	0	0	0	0	(22,430)	(22,430)	9,082	1	0
FVU6.....	15	1,832,461	668597 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.1328	122.1641	(1,172)	0	0	0	0	(30,469)	(30,469)	12,385	1	0
FVU6.....	19	2,321,117	668598 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.1406	122.1641	(1,484)	0	0	0	0	(38,445)	(38,445)	15,687	1	0
FVU6.....	12	1,465,969	668599 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.1484	122.1641	(937)	0	0	0	0	(24,187)	(24,187)	9,908	1	0
FVU6.....	4	...488,656	668600 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.1563	122.1641	(312)	0	0	0	0	(8,031)	(8,031)	3,303	1	0
FVU6.....	460	...56,195,469	668601 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.1641	122.1641	(35,935)	0	0	0	0	(920,000)	(920,000)	379,793	1	0
FVU6.....	159	...19,424,086	668602 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.1719	122.1641	(12,421)	0	0	0	0	(316,757)	(316,757)	131,276	1	0
FVU6.....	3.062	374,066,361	668603 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.1797	122.1641	(239,203)	0	0	0	0	(6,076,141)	(6,076,141)	2,528,100	1	0
FVU6.....	942	115,078,547	668604 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.1875	122.1641	(73,589)	0	0	0	0	(1,861,920)	(1,861,920)	777,750	1	0
FVU6.....	102	...12,460,734	668605 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.1953	122.1641	(7,968)	0	0	0	0	(200,813)	(200,813)	84,215	1	0
FVU6.....	200	...24,432,813	668606 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.2031	122.1641	(15,624)	0	0	0	0	(392,186)	(392,186)	165,127	1	0
FVU6.....	296	...36,160,563	668607 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.2109	122.1641	(23,124)	0	0	0	0	(578,124)	(578,124)	244,388	1	0
FVU6.....	12	1,465,969	668608 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/26/2016	120.2188	122.1641	(937)	0	0	0	0	(23,344)	(23,344)	9,908	1	0
FVU6.....	32	...3,909,250	669177 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/27/2016	120.1328	122.1641	(2,500)	0	0	0	0	(65,000)	(65,000)	26,420	1	0
FVU6.....	65	7,940,664	669178 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/27/2016	120.1406	122.1641	(5,078)	0	0	0	0	(131,523)	(131,523)	53,666	1	0
FVU6.....	43	5,253,055	669179 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/27/2016	120.1484	122.1641	(3,359)	0	0	0	0	(86,672)	(86,672)	35,502	1	0
FVU6.....	2,408	294,171,064	669180 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/27/2016	120.1563	122.1641	(188,113)	0	0	0	0	(4,834,806)	(4,834,806)	1,988,133	1	0
FVU6.....	4	...488,656	669181 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest.....	09/30/2016	CBT.....	05/27/2016	120.1641	122.1641	(312)	0	0	0	0	(8,000)	(8,000)	3,303	1	0

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					
																Change in		Change in			
Ticker Symbol	Number of Contracts	Notional Amoun	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FVU6.....	4	488,656	669182 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest..	.09/30/2016	CBT.....	.05/27/2016	120.1719	122.1641	(312)	0	0	0	0	(7,969)	(7,969)	3,303	1	0
FVU6.....	4	488,656	669183 US 5YR NOTE FUT.....	VA HEDGE.....	N/A.....	Interest..	.09/30/2016	CBT.....	.05/27/2016	120.1797	122.1641	(312)	0	0	0	0	(7,937)	(7,937)	3,303	1	0
NQU6.....	0	0	NASDAQ 100 E-MINI.....	VA HEDGE.....	N/A.....	Interest..	.09/30/2016	CBT.....	.06/14/2016	0.0000	0.0000	(694,848)	0	0	0	0	0	0	0	0	0
13429999. Total-Short Futures-Hedging Other.....												..(90,823,092)	0	0	0	0	(116,771,330)	...(116,771,330)	..325,641,051	XXX	XXX
1389999. Total-Short Futures.....												..(90,823,092)	0	0	0	0	(116,771,330)	...(116,771,330)	..325,641,051	XXX	XXX
1409999. Total-Hedging Other.....												..(93,369,494)	0	0	0	0	..(92,102,240)	(92,102,240)	..325,641,051	XXX	XXX
1449999. TOTAL.....												..(93,369,494)	0	0	0	0	..(92,102,240)	(92,102,240)	..325,641,051	XXX	XXX

Broker Name			Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
			17,365,541	(17,365,541)	0
			342,400	(342,400)	0
			1,564,895	(1,564,895)	0
Total Net Cash Deposits.....			19,272,836	(19,272,836)	0

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

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	(93,369,494)	0	325,641,051	325,641,051
NAIC 1 Designation											
Bank of America, N.A.....			52,955,000	48,855,170	0	0	66,151,351	0	13,196,351	8,789,354	4,689,524
Barclays Bank PLC.....			82,540,000	63,399,188	0	0	63,401,542	0	0	51,288,299	32,147,487
BNP PARIBAS.....			187,210,000	143,066,103	0	0	159,356,555	0	0	47,284,158	3,140,261
Citibank, N.A.....			17,220,000	14,102,993	0	0	16,189,715	0	0	7,843,200	4,726,193
Commerzbank AG.....			(2,044,000)	15,433,527	0	17,477,527	15,433,527	0	17,477,527	6,800,316	6,800,316
Credit Agricole Corporate & Investment Bank.....			274,185,000	247,828,560	0	0	268,545,396	0	0	14,525,847	0
Credit Suisse International.....			105,740,000	95,016,193	0	0	105,895,066	0	155,066	10,481,666	0
Deutsche Bank AG LONDON.....			103,060,000	88,351,691	0	0	97,811,247	0	0	14,254,371	0
Goldman Sachs Financial Markets L.P.....			158,551,000	189,493,307	0	30,942,307	189,952,646	0	31,401,646	12,633,764	12,633,764
Goldman Sachs International.....			12,810,000	3,326,893	0	0	1,101,306	0	0	40,238,456	30,755,349
HSBC Bank USA, N.A.....			21,682,770	23,788,710	0	2,105,940	24,584,949	0	2,902,179	9,692,715	9,692,715
ING Bank N.V.....			(1,100,000)	1,530,980	0	2,630,980	1,530,980	0	2,630,980	606,264	606,264
JPMorgan Chase Bank, N.A.....			173,270,000	122,870,032	0	0	159,860,109	0	0	34,468,349	0
Morgan Stanley & Co. International plc.....			17,880,000	39,318,973	0	21,438,973	39,318,973	0	21,438,973	16,094,122	16,094,122
Morgan Stanley Capital Services LLC.....			105,914,304	8,789,128	0	0	14,622,444	0	0	45,696,988	0
NATIXIS SA.....			17,730,000	17,306,093	0	0	19,202,489	0	1,472,489	1,329,260	905,353
ROYAL BANK OF SCOTLAND GROUP PLC.....			8,888,000	-	0	0	0	(461,767)	0	2,064,813	0
Societe Generale.....			144,750,000	128,504,428	0	0	141,316,945	0	0	90,279,333	74,033,761
Merrill Lynch Capital Services Inc.....			0	8,490,900	0	8,490,900	12,672,900	0	12,672,900	27,000,000	27,000,000
0299999. Total NAIC 1 Designation.....			1,481,242,074	1,259,472,869	0	83,086,627	1,396,948,143	(461,767)	103,348,114	441,371,275	223,225,109
NAIC 2 Designation											
.....			144,750,000	0	0	0	0	0	0	0	0
0399999. Total NAIC 2 Designation.....			144,750,000	0	0	0	0	0	0	0	0
0999999. Gross Totals.....			1,625,992,074	1,259,472,869	0	83,086,627	1,396,948,143	(93,831,261)	103,348,114	767,012,326	548,866,160
1. Offset per SSAP No. 64.....			.....	.....0	0	.....	.....	.....	.....	.....	.....
2. Net after right of offset per SSAP No. 64.....			.....	1,259,472,869	0	.....	.....	.....	.....	.....	.....

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
9R7GPTSO7KV3UQJZQ078.....	CASH.....	0	Cash.....	(91,534,304)	(91,534,304)	XXX	.10/17/2039	.....
02999999. Totals.....				(91,534,304)	(91,534,304)	XXX	XXX	XXX

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	54,892,395	893,916	845,371	XXX
BANK OF AMERICA..... BOSTON, MA.....		0.000	0	0	25,005	22,759	33,160	XXX
BANK OF AMERICA..... DALLAS, TX.....		0.000	0	0	(3,541,902)	(5,086,802)	(2,806,678)	XXX
BANK OF AMERICA..... HARTFORD, CT.....		0.000	0	0	(207,252,629)	(206,460,073)	(180,989,743)	XXX
BANK OF AMERICA..... NEW YORK, NY.....		0.000	0	0	429,212	1,109,754	3,726,929	XXX
BANK OF AMERICA..... SAN FRANCISCO ,CA.....		0.000	0	0	676,577	283,764	95,420	XXX
CANADIAN IMPERIAL BANK OF COMMERCE..... MONTREAL, CANADA.....		0.000	0	0	101,585	101,176	100,767	XXX
JP MORGAN CHASE..... CHICAGO, IL.....		0.000	0	0	26,135,082	59,744,904	19,502,023	XXX
JP MORGAN CHASE..... NEW YORK, NY.....		0.000	0	0	264,393,620	255,830,248	278,545,412	XXX
JP MORGAN CHASE..... SPRINGFIELD,IL.....		0.000	0	0	120,006	119,081	118,256	XXX
JP MORGAN CHASE..... SYRACUSE, NY.....		0.000	0	0	(8,051,081)	(4,650,378)	(4,151,617)	XXX
MELLON BANK..... PITTSBURGH, PA.....		0.000	0	0	2,830,007	4,516,171	1,423,630	XXX
NORTHERN TRUST..... CHICAGO, IL.....		0.000	0	0	500,000	527,597	472,181	XXX
ROYAL BANK OF CANADA..... ONTARIO, CANADA.....		0.000	0	0	237,958	236,735	236,489	XXX
SANTANDER BANK..... NEW YORK, NY.....		0.000	0	0	127,589,664	127,625,047	127,700,727	XXX
STATE STREET..... BOSTON, MA.....		0.000	0	0	(146,853)	747,107	1,974,883	XXX
SUNTRUST..... DES MOINES, IA.....		0.000	0	0	46,068	58,857	66,628	XXX
SUNTRUST..... ROANOKE, VA.....		0.000	0	0	33,618	35,211	43,057	XXX
WACHOVIA BANK..... PHILADELPHIA , PA.....		0.000	0	0	751,130	986,973	26,412	XXX
BANK OF NOVIA SCOTIA.....	O	0.970	60,705	37,882	25,000,000	25,000,000	25,000,000	XXX
CANADIAN IMPERIAL BANK OF COMMERCE.....	O	0.810	0	99,000	25,000,000	25,000,000	25,000,000	XXX
MITSUBISHI UFJ TRUST & BANKING.....	O	0.910	56,888	33,559	25,000,000	25,000,000	25,000,000	XXX
NORDEA BANK FINLAND NY.....	O	0.780	0	95,333	25,000,000	25,000,000	25,000,000	XXX
ROYAL BANK OF CANADA.....	O	0.830	0	101,444	25,000,000	25,000,000	25,000,000	XXX
SUMITOMO MITSUI BANKING CORP.....	O	1.050	65,760	40,993	25,000,000	25,000,000	25,000,000	XXX
SVENSKA HANDELSBANKEN NY.....	O	0.800	0	93,302	25,000,256	25,000,149	25,000,045	XXX
TORONTO-DOMINION BANK.....	O	0.840	0	102,667	25,000,000	25,000,000	25,000,000	XXX
WELLS FARGO BANK NA.....	O	0.830	0	101,444	25,000,000	25,000,000	25,000,000	XXX
0199999. Total Open Depositories.....	XXX	XXX	183,353	705,624	484,769,720	461,642,197	471,963,352	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	183,353	705,624	484,769,720	461,642,197	471,963,352	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	217,974	196,152	217,598	XXX
0599999. Total Cash.....	XXX	XXX	183,353	705,624	484,987,694	461,838,349	472,180,950	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
U.S. Government Bonds - Issuer Obligations							
FEDERAL HOME LOAN BANK.....	O.....	06/20/2016.....	0.000	07/08/2016.....	72,171,632	-	5,293
FEDERAL HOME LOAN BANK.....	O.....	06/20/2016.....	0.000	07/13/2016.....	24,998,000	-	1,833
FEDERAL HOME LOAN BANK DN.....	O.....	06/20/2016.....	0.000	07/27/2016.....	109,977,359	-	9,580
FED HOME LN DISCOUNT NT.....	O.....	06/20/2016.....	0.000	07/20/2016.....	6,299,102	-	520
FED HOME LN DISCOUNT NT.....	O.....	06/20/2016.....	0.000	07/25/2016.....	89,983,200	-	7,700
UNITED STATES OF AMERICA TREASURY.....	O.....	06/21/2016.....	0.000	07/21/2016.....	499,930,555	-	27,777
UNITED STATES OF AMERICA TREASURY.....	O.....	06/21/2016.....	0.000	07/21/2016.....	49,993,056	-	2,778
UNITED STATES OF AMERICA TREASURY.....	O.....	06/21/2016.....	0.000	07/21/2016.....	99,986,111	-	5,555
UNITED STATES OF AMERICA TREASURY.....	O.....	06/23/2016.....	0.000	07/07/2016.....	109,995,966	-	5,377
UNITED STATES OF AMERICA TREASURY.....	O.....	06/23/2016.....	0.000	07/07/2016.....	49,998,200	-	2,400
UNITED STATES OF AMERICA TREASURY.....	O.....	06/23/2016.....	0.000	07/07/2016.....	99,996,400	-	4,800
UNITED STATES OF AMERICA TREASURY.....	O.....	06/27/2016.....	0.000	07/14/2016.....	46,796,620	-	1,040
UNITED STATES OF AMERICA TREASURY.....	O.....	06/28/2016.....	0.000	07/14/2016.....	51,896,627	-	779
0199999. U.S. Government Bonds - Issuer Obligations.....					1,312,022,827	0	75,431
0599999. Total - U.S. Government Bonds.....					1,312,022,827	0	75,431
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					1,312,022,827	0	75,431
8399999. Subtotals - Bonds.....					1,312,022,827	0	75,431
8699999. Total - Cash Equivalents.....					1,312,022,827	0	75,431